



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 07/08/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond
Replication Mode	Physical replication
ISIN Code	LU1163226092
Total net assets (AuM)	6,245,020,706
Reference currency of the fund	USD

* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 07/08/2025	
Currently on loan in USD (base currency)	377,635,838.03
Current percentage on loan (in % of the fund AuM)	6.05%
Collateral value (cash and securities) in USD (base currency)	411,675,310.30
Collateral value (cash and securities) in % of loan	109%

Securities lending statistics	
12-month average on loan in USD (base currency)	413,761,702.32
12-month average on loan as a % of the fund AuM	11.57%
12-month maximum on loan in USD	622,327,925.99
12-month maximum on loan as a % of the fund AuM	19.71%
Gross Return for the fund over the last 12 months in (base currency fund)	741,736.34
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0207%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000383864	ATGV 6.250 07/15/27 AUSTRIA	GOV	AT	EUR	AA1	394,084.14	458,189.41	0.11%
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	AA1	3,021.30	3,512.77	0.00%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	448,207.14	521,116.54	0.13%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	3,243,840.00	3,771,512.18	0.92%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	5,595.26	6,505.44	0.00%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	5,589,590.52	6,498,843.58	1.58%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	393,943.19	458,025.53	0.11%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	10,302.09	11,977.92	0.00%
AT0000A324S8	ATGV 2.900 02/20/33 AUSTRIA	GOV	AT	EUR	AA1	811,267.30	943,235.33	0.23%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	5,678,645.72	6,602,385.30	1.60%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	16,813,416.24	10,918,706.96	2.65%
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	16,813,447.19	10,918,727.06	2.65%
AU000000CPU5	COMPUTERSHARE ODSH COMPUTERSHARE	COM	AU	AUD	AAA	15,484,172.58	10,055,490.25	2.44%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	16,813,359.58	10,918,670.17	2.65%
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	4,284,881.42	2,782,620.97	0.68%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	16,813,438.94	10,918,721.70	2.65%
AU000000SUN6	SUNCORP ODSH SUNCORP	COM	AU	AUD	AAA	16,813,304.84	10,918,634.62	2.65%
AU000000TCL6	TRANSURBAN UNIT TRANSURBAN	COM	AU	AUD	AAA	8,253,657.49	5,359,961.73	1.30%
AU0000075681	AUGV 1.250 05/21/32 AUSTRALIA	GOV	AU	AUD	AAA	22,044.23	14,315.62	0.00%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	AAA	100,205.47	65,073.87	0.02%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	AA3	32,093.53	37,314.15	0.01%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	AA3	1,175,731.29	1,366,986.31	0.33%
BE0000343526	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	AA3	846,167.37	983,812.56	0.24%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	AA3	748,647.75	870,429.52	0.21%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	1.27	1.48	0.00%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	AA3	52,791.01	61,378.46	0.01%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	AA3	1,425,514.79	1,657,401.84	0.40%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	1,197,905.75	1,392,767.87	0.34%
BMG0450A1053	ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP	COM	US	USD	AAA	119.65	119.65	0.00%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	980.62	713.05	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	11,547.58	8,396.75	0.00%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	2,107,322.85	1,532,326.73	0.37%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	2,105,423.11	1,530,945.34	0.37%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	811,137.27	943,084.16	0.23%
DE0001102499	DEGV 02/15/30 GERMANY	GOV	DE	EUR	AAA	3,244,522.51	3,772,305.71	0.92%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	AAA	22,694.51	26,386.20	0.01%
DE0001102531	DEGV 02/15/31 GERMANY	GOV	DE	EUR	AAA	294.89	342.86	0.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	4,167,652.02	4,845,599.78	1.18%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	AAA	5,657,989.08	6,578,368.46	1.60%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	5,662,147.57	6,583,203.41	1.60%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	7.02	8.16	0.00%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	6,426.20	1,001.19	0.00%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	10,526,526.29	1,640,011.87	0.40%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	87,146.54	13,577.26	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	10,526,526.20	1,640,011.85	0.40%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	34,729.20	5,410.74	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	43,295.50	6,745.35	0.00%
DK0009924375	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	29,012.46	4,520.08	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	10,526,526.03	1,640,011.83	0.40%

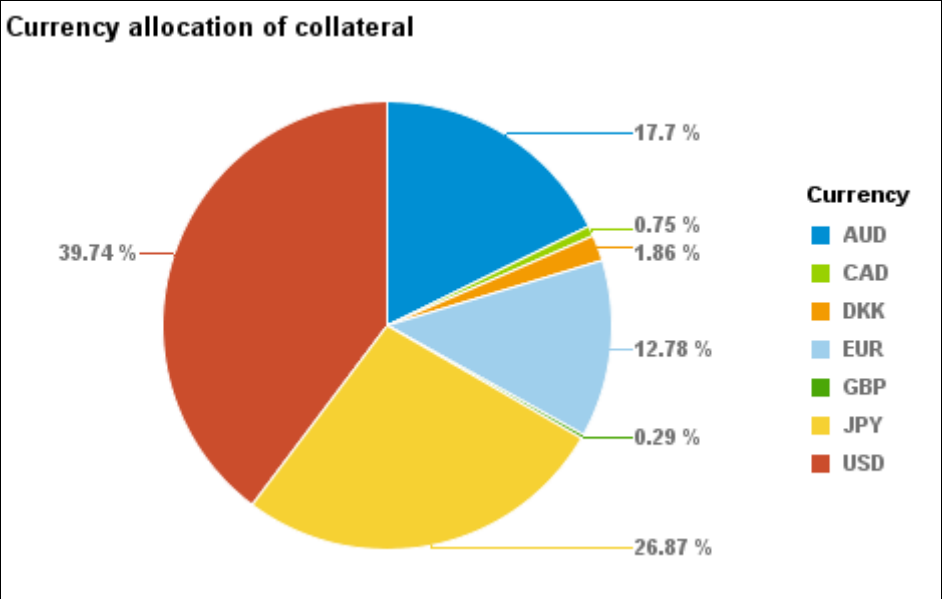
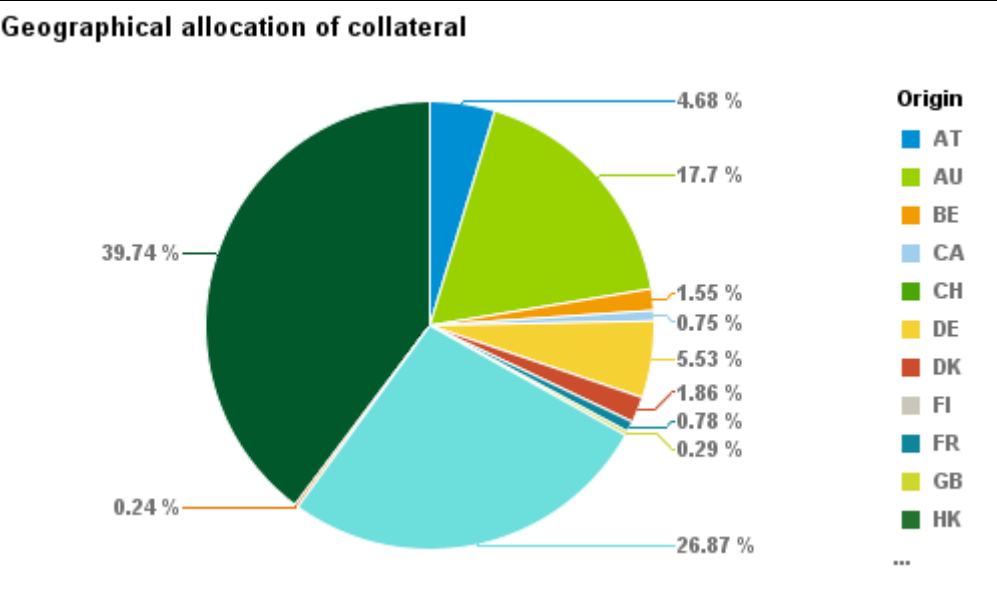
Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	6,634,906.67	1,033,705.27	0.25%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	308,874.33	48,122.01	0.01%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	10,526,526.37	1,640,011.88	0.40%
FR0011982776	FRGV 0.700 07/25/30 FRANCE	GOV	FR	EUR	AA2	173,222.08	201,399.94	0.05%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	522,328.03	607,294.61	0.15%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	216,702.56	251,953.34	0.06%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	357,833.15	416,041.51	0.10%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	1,454,015.45	1,690,538.67	0.41%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	20,945.28	24,352.43	0.01%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	1,526.27	1,774.54	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	20,719.81	24,090.28	0.01%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	89.66	119.52	0.00%
GB00BNNGP551	UKTI 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	AA3	15.84	21.11	0.00%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	343,676.35	458,120.57	0.11%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	73.08	97.42	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	560,814.40	747,565.60	0.18%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	180.54	240.66	0.00%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	61.75	82.31	0.00%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	273,531.69	273,531.69	0.07%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	129,726,426.31	880,127.66	0.21%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	131,491,975.54	892,106.01	0.22%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	17,891,644.55	121,385.69	0.03%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	225,806,025.03	1,531,978.75	0.37%
JP1024721R52	JPGV 0.700 05/01/27 JAPAN	GOV	JP	JPY	A1	225,855,268.20	1,532,312.84	0.37%
JP1051521N69	JPGV 0.100 03/20/27 JAPAN	GOV	JP	JPY	A1	31,416,907.60	213,147.70	0.05%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	61,978,045.45	420,489.44	0.10%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	7,701,772.60	52,252.60	0.01%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	160,955,422.78	1,092,000.48	0.27%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	54,594,521.29	370,395.99	0.09%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	577,668,159.81	3,919,183.93	0.95%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	16,035,084.96	108,789.88	0.03%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	449,464.01	3,049.38	0.00%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	115,233,503.47	781,800.57	0.19%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	220,690,360.67	1,497,271.58	0.36%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	220,685,531.25	1,497,238.81	0.36%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,642,456.02	78,988.13	0.02%
JP1200861647	JPGV 2.300 03/20/26 JAPAN	GOV	JP	JPY	A1	9,232,008.53	62,634.47	0.02%
JP1201111968	JPGV 2.200 06/20/29 JAPAN	GOV	JP	JPY	A1	555,960,331.80	3,771,907.39	0.92%
JP1201211A94	JPGV 1.900 09/20/30 JAPAN	GOV	JP	JPY	A1	660,158,274.82	4,478,837.30	1.09%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	145,478,188.68	986,995.34	0.24%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	23,889,192.50	162,075.99	0.04%
JP1201321BC7	JPGV 1.700 12/20/31 JAPAN	GOV	JP	JPY	A1	418,267,583.73	2,837,732.30	0.69%
JP1201621H91	JPGV 0.600 09/20/37 JAPAN	GOV	JP	JPY	A1	220,649,943.27	1,496,997.36	0.36%
JP1201901QA8	JPGV 1.800 09/20/44 JAPAN	GOV	JP	JPY	A1	1,384,745,053.28	9,394,789.16	2.28%
JP1201931R78	JPGV 2.500 06/20/45 JAPAN	GOV	JP	JPY	A1	5,604,278.48	38,022.17	0.01%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	3,895,965.13	26,432.14	0.01%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	1,384,726,717.99	9,394,664.76	2.28%
JP1300151485	JPGV 2.500 06/20/34 JAPAN	GOV	JP	JPY	A1	122,548,433.38	831,428.64	0.20%
JP13001614A6	JPGV 2.500 09/20/34 JAPAN	GOV	JP	JPY	A1	122,524,136.97	831,263.80	0.20%
JP1300171525	JPGV 2.400 12/20/34 JAPAN	GOV	JP	JPY	A1	30,833,512.71	209,189.66	0.05%
JP1300321A34	JPGV 2.300 03/20/40 JAPAN	GOV	JP	JPY	A1	1,384,751,299.30	9,394,831.53	2.28%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	554,968,638.88	3,765,179.26	0.91%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	555,995,778.32	3,772,147.87	0.92%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	779,868,200.97	5,291,008.12	1.29%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	117,899,393.39	799,887.27	0.19%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	122,549,936.44	831,438.83	0.20%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	122,520,606.27	831,239.84	0.20%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	122,511,727.45	831,179.61	0.20%
JP1743111R63	JPGV 12/10/25 JAPAN	GOV	JP	JPY	A1	122,515,949.75	831,208.25	0.20%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	1,234,482,598.93	8,375,335.02	2.03%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	311,534,999.76	2,113,606.13	0.51%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	783,829,799.43	5,317,885.54	1.29%
JP3830800003	BRIDGESTONE ODSH BRIDGESTONE	COM	JP	JPY	A1	1,396,964,799.63	9,477,693.90	2.30%
JP3892100003	SMT GROUP ODSH SMT GROUP	COM	JP	JPY	A1	1,397,377,799.37	9,480,495.90	2.30%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	AAA	859,501.70	999,315.98	0.24%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	1,366,235.85	1,366,235.85	0.33%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	13,879,880.79	13,879,880.79	3.37%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	1,329,856.68	1,329,856.68	0.32%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	AAA	1,330,085.72	1,330,085.72	0.32%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	3,517,778.87	3,517,778.87	0.85%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,398,317.79	1,398,317.79	0.34%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,327,850.89	1,327,850.89	0.32%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	955,609.44	955,609.44	0.23%
US0367521038	ELEVANCE HEALTH ODSH ELEVANCE HEALTH	COM	US	USD	AAA	48,352.50	48,352.50	0.01%
US0530151036	ADP ODSH ADP	COM	US	USD	AAA	604,486.55	604,486.55	0.15%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	81,799.41	81,799.41	0.02%
US12503M1080	CBOE GLO MARKETS ODSH CBOE GLO MARKETS	COM	US	USD	AAA	804,965.91	804,965.91	0.20%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	2,705,056.19	2,705,056.19	0.66%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US4364401012	HOLOGIC ODSH HOLOGIC	COM	US	USD	AAA	1,515.79	1,515.79	0.00%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	1,579,314.43	1,579,314.43	0.38%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	17,296.27	17,296.27	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	4,398,549.21	4,398,549.21	1.07%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	1,329,962.89	1,329,962.89	0.32%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	368,303.81	368,303.81	0.09%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	2,933,321.59	2,933,321.59	0.71%
US4932671088	KEYCORP ODSH KEYCORP	COM	US	USD	AAA	454.74	454.74	0.00%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	1,330,196.29	1,330,196.29	0.32%
US5486611073	LOWE S ODSH LOWE S	COM	US	USD	AAA	914,318.72	914,318.72	0.22%
US5500211090	LULULEMON ODSH LULULEMON	COM	US	USD	AAA	611,735.63	611,735.63	0.15%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	14,125,085.50	14,125,085.50	3.43%
US64110D1046	NETAPP ODSH NETAPP	COM	US	USD	AAA	333,342.58	333,342.58	0.08%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	14,125,198.32	14,125,198.32	3.43%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,327,854.41	1,327,854.41	0.32%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	1,004,923.92	1,004,923.92	0.24%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	66,739.19	66,739.19	0.02%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	4,644,399.20	4,644,399.20	1.13%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	59,302.45	59,302.45	0.01%
US81762P1021	SERVICENOW ODSH SERVICENOW	COM	US	USD	AAA	211,655.91	211,655.91	0.05%
US8326964058	J M SMUCKER ODSH J M SMUCKER	COM	US	USD	AAA	29,001.97	29,001.97	0.01%
US8716071076	SYNOPSYS ODSH SYNOPSYS	COM	US	USD	AAA	1,308,089.19	1,308,089.19	0.32%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	4,398,785.59	4,398,785.59	1.07%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	2,268,473.82	2,268,473.82	0.55%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	1,322,322.90	1,322,322.90	0.32%
US9113121068	UPS ODSH UPS	COM	US	USD	AAA	1,355,505.00	1,355,505.00	0.33%
US912810EW46	UST 6.000 02/15/26 US TREASURY	GOV	US	USD	AAA	1,496,242.49	1,496,242.49	0.36%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	118,728.46	118,728.46	0.03%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	270,933.44	270,933.44	0.07%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	80.02	80.02	0.00%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	458,138.37	458,138.37	0.11%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	1,497,148.93	1,497,148.93	0.36%
US912810TD00	UST 2.250 02/15/52 US TREASURY	GOV	US	USD	AAA	757,981.74	757,981.74	0.18%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	85.93	85.93	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	18,382.67	18,382.67	0.00%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	5,566.83	5,566.83	0.00%
US9128283F58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	AAA	458,181.23	458,181.23	0.11%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	17,727.38	17,727.38	0.00%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	3,779,003.33	3,779,003.33	0.92%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	9,393,596.77	9,393,596.77	2.28%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	7,373.77	7,373.77	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	16,743.00	16,743.00	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	458,145.45	458,145.45	0.11%
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	AAA	114,883.31	114,883.31	0.03%
US912828Z781	UST 1.500 01/31/27 US TREASURY	GOV	US	USD	AAA	1,215,750.28	1,215,750.28	0.30%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	183.11	183.11	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	55,328.23	55,328.23	0.01%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	471,483.87	471,483.87	0.11%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	891,057.97	891,057.97	0.22%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	2,482,647.64	2,482,647.64	0.60%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	86.59	86.59	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	356.50	356.50	0.00%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	514,927.65	514,927.65	0.13%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	AAA	3,779,033.78	3,779,033.78	0.92%
US91282CFB28	UST 2.750 07/31/27 US TREASURY	GOV	US	USD	AAA	3,778,998.76	3,778,998.76	0.92%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	3,482,795.54	3,482,795.54	0.85%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	107,646.87	107,646.87	0.03%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	1,119.97	1,119.97	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	5,685,515.01	5,685,515.01	1.38%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	AAA	248,865.78	248,865.78	0.06%
US91282CHH79	UST 4.125 06/15/26 US TREASURY	GOV	US	USD	AAA	1,497,197.06	1,497,197.06	0.36%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	79,155.23	79,155.23	0.02%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	30,436.86	30,436.86	0.01%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	313,768.34	313,768.34	0.08%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	1,277.83	1,277.83	0.00%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	2,232,037.84	2,232,037.84	0.54%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	AAA	816.26	816.26	0.00%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	AAA	3,779,028.95	3,779,028.95	0.92%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	AAA	1,437,166.05	1,437,166.05	0.35%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	534,548.22	534,548.22	0.13%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	AAA	202.47	202.47	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	898,629.67	898,629.67	0.22%
US91282CLQ23	UST 3.875 10/15/27 US TREASURY	GOV	US	USD	AAA	9,392,064.58	9,392,064.58	2.28%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	1,170,443.10	1,170,443.10	0.28%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	1,160,794.60	1,160,794.60	0.28%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	AAA	375,971.86	375,971.86	0.09%
US91282CLZ22	UST 4.125 11/30/31 US TREASURY	GOV	US	USD	AAA	9,393,653.96	9,393,653.96	2.28%
US91282CNL18	UST 3.750 06/30/27 US TREASURY	GOV	US	USD	AAA	41,034.94	41,034.94	0.01%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
						Total:	411,675,310.3	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	67,782,891.82
2	BNP PARIBAS FINANCIAL MARKETS (PARENT)	65,790,083.78
3	RBC EUROPE LIMITED (PARENT)	53,694,885.64
4	MERRILL LYNCH INTERNATIONAL (PARENT)	42,638,577.77
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	30,431,704.94