



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Global Government Bond

Report as at 19/05/2025

<b>Summary of policy</b>	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	HBCE / HSBC Gbl Inv Fd - Global Government Bond
Replication Mode	Physical replication
ISIN Code	LU1066053866
Total net assets (AuM)	3,620,661,094
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

<b>Securities lending data - as at 19/05/2025</b>	
Currently on loan in USD (base currency)	868,730,672.78
Current percentage on loan (in % of the fund AuM)	23.99%
Collateral value (cash and securities) in USD (base currency)	1,073,342,955.51
Collateral value (cash and securities) in % of loan	124%

<b>Securities lending statistics</b>	
12-month average on loan in USD (base currency)	946,237,508.15
12-month average on loan as a % of the fund AuM	23.14%
12-month maximum on loan in USD	1,063,451,490.37
12-month maximum on loan as a % of the fund AuM	26.41%
Gross Return for the fund over the last 12 months in (base currency fund)	2,175,803.35
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0532%

<b>Collateral data - as at 19/05/2025</b>								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	1,275,477.50	816,606.96	0.08%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	5,194,474.79	3,325,691.19	0.31%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	AA3	301,650.07	337,395.60	0.03%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	1,262,486.83	1,412,091.50	0.13%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	454,073.10	507,880.76	0.05%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	AA3	87,278.76	97,621.29	0.01%
BMG5005R1079	JAMES RIVER ODSH JAMES RIVER	COM	US	USD	AAA	1,220,923.34	1,220,923.34	0.11%
CA00762V1094	AECON GROUP ODSH AECON GROUP	COM	CA	CAD	AAA	5,964,876.11	4,270,056.94	0.40%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	37,002,769.87	26,489,055.51	2.47%
CA0467894006	ATCO ODSH ATCO	COM	CA	CAD	AAA	19,899,749.98	14,245,570.91	1.33%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	19,950,234.70	14,281,711.24	1.33%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	19,950,353.42	14,281,796.23	1.33%
CA09950M3003	BORALEX ODSH BORALEX	COM	CA	CAD	AAA	22,297,729.99	15,962,205.25	1.49%
CA1254911003	CI FINANCIAL ODSH CI FINANCIAL	COM	CA	CAD	AAA	22,817,046.88	16,333,966.98	1.52%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	4,669,832.35	3,342,978.07	0.31%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	17,029,041.92	12,190,526.23	1.14%
CA1367178326	CDN UTILITIES ODSH CDN UTILITIES	COM	CA	CAD	AAA	22,817,032.95	16,333,957.01	1.52%
CA1520061021	CENTERRA GOLD ODSH CENTERRA GOLD	COM	CA	CAD	AAA	480,642.05	344,075.70	0.03%
CA2499061083	DESCARTES ODSH DESCARTES	COM	CA	CAD	AAA	22,817,003.55	16,333,935.97	1.52%
CA2652692096	DUNDEE PRECIOUS ODSH DUNDEE PRECIOUS	COM	CA	CAD	AAA	471,499.99	337,531.20	0.03%
CA26886R1047	EQB ODSH EQB	COM	CA	CAD	AAA	3,976,999.98	2,847,002.36	0.27%
CA2918434077	EMPIRE COMPANY ODSH EMPIRE COMPANY	COM	CA	CAD	AAA	16,917,399.99	12,110,605.48	1.13%
CA29258Y1034	ENDEAVOUR SILVER ODSH ENDEAVOUR SILVER	COM	CA	CAD	AAA	295,740.89	211,711.09	0.02%
CA3180714048	FINNING INTL ODSH FINNING INTL	COM	CA	CAD	AAA	18,805,079.98	13,461,932.97	1.25%
CA3803551074	GOEASY ODSH GOEASY	COM	CA	CAD	AAA	3,113,661.60	2,228,967.05	0.21%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	22,817,023.25	16,333,950.07	1.52%
CA4436281022	HUBBAY MINERALS ODSH HUBBAY MINERALS	COM	CA	CAD	AAA	22,817,055.23	16,333,972.96	1.52%
CA4495861060	IGM FINANCIAL ODSH IGM FINANCIAL	COM	CA	CAD	AAA	22,817,018.65	16,333,946.78	1.52%
CA45075E1043	IA FINANCIAL ODSH IA FINANCIAL	COM	CA	CAD	AAA	22,816,977.46	16,333,917.29	1.52%
CA4509131088	IAMGOLD ODSH IAMGOLD	COM	CA	CAD	AAA	8,602,154.82	6,157,997.29	0.57%
CA5649051078	MAPLE LEAF FOODS ODSH MAPLE LEAF FOODS	COM	CA	CAD	AAA	3,987,239.98	2,854,332.84	0.27%
CA59151K1084	METHANEX ODSH METHANEX	COM	CA	CAD	AAA	16,223,940.00	11,614,180.47	1.08%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	19,950,344.78	14,281,790.04	1.33%
CA6445351068	NEW GOLD ODSH NEW GOLD	COM	CA	CAD	AAA	4,701,345.91	3,365,537.58	0.31%
CA67072Q1046	NUVISTA ENERGY ODSH NUVISTA ENERGY	COM	CA	CAD	AAA	1,712,337.86	1,225,805.87	0.11%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	22,817,041.97	16,333,963.47	1.52%
CA6979001089	PAN AMER SILVER ODSH PAN AMER SILVER	COM	CA	CAD	AAA	9,718,559.98	6,957,194.71	0.65%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	2,384,063.04	1,706,671.65	0.16%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	22,817,029.48	16,333,954.53	1.52%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	2,383,922.82	1,706,571.27	0.16%
CA7819036046	RUSSEL METALS ODSH RUSSEL METALS	COM	CA	CAD	AAA	2,670,569.99	1,911,772.47	0.18%
CA82509L1076	SHOPIFY ODSH SHOPIFY	COM	CA	CAD	AAA	5,669,014.29	4,058,259.28	0.38%
CA8520662088	SPROTT ODSH SPROTT	COM	CA	CAD	AAA	155,519.99	111,331.60	0.01%
CA85472N1096	STANTEC ODSH STANTEC	COM	CA	CAD	AAA	22,816,999.20	16,333,932.85	1.52%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	2,383,998.50	1,706,625.44	0.16%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	22,817,053.95	16,333,972.04	1.52%
CA8911021050	TOROMONT INDUST ODSH TOROMONT INDUST	COM	CA	CAD	AAA	11,216,474.98	8,029,502.37	0.75%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	22,817,046.96	16,333,967.04	1.52%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	22,817,031.67	16,333,956.10	1.52%

## Collateral data - as at 19/05/2025

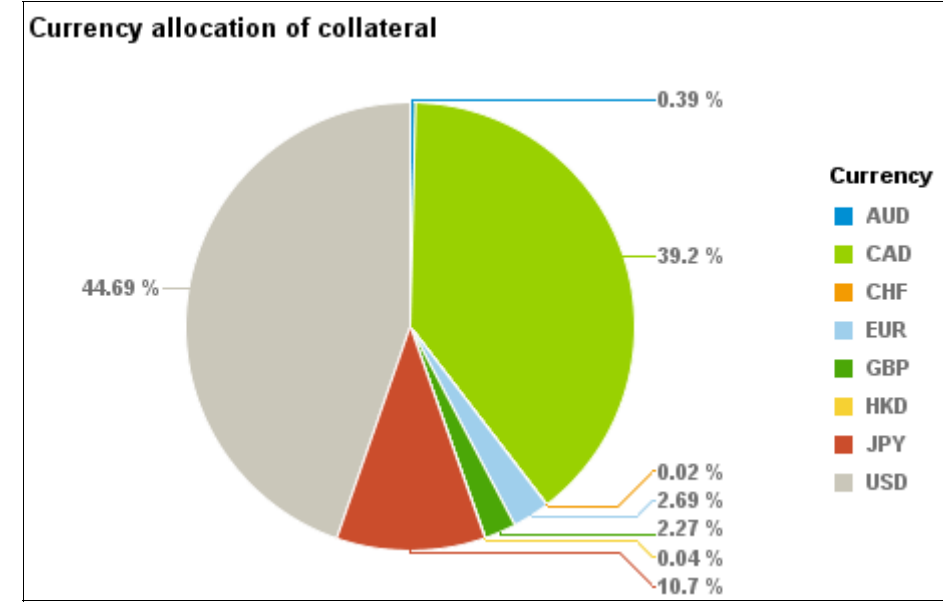
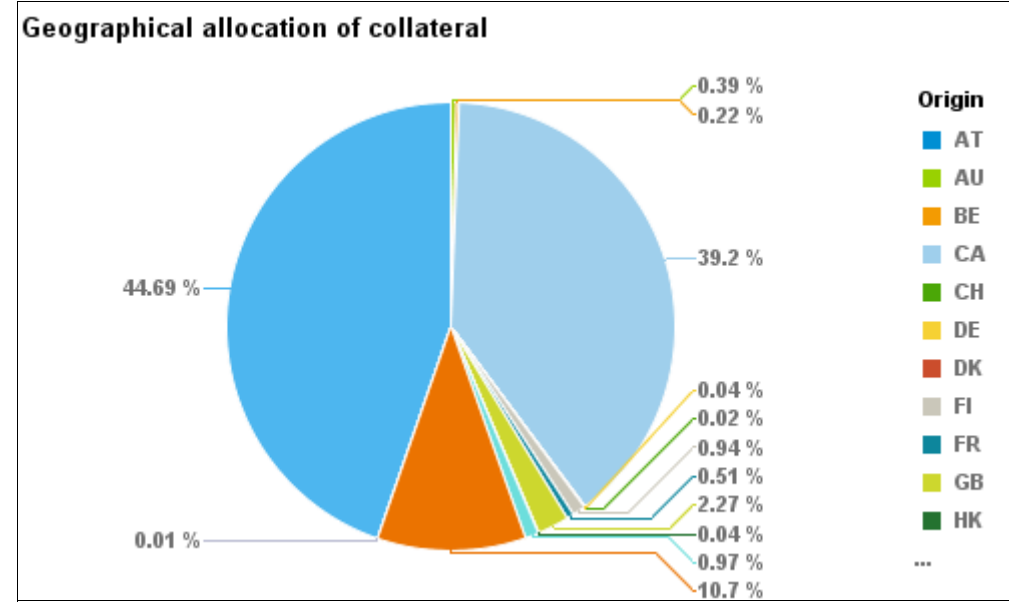
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA95083R1001	WESDOME GOLD ODSH WESDOME GOLD	COM	CA	CAD	AAA	8,508,230.20	6,090,759.77	0.57%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		224,094.00	267,273.03	0.02%
CH1300646267	BUNGE GLOBAL ODSH BUNGE GLOBAL	COM	US	USD	AAA	108.27	108.27	0.00%
DE0001102499	DEGV 02/15/30 GERMANY	GOV	DE	EUR	AAA	0.91	1.02	0.00%
DE0001135275	DEGV 4.000 01/04/37 GERMANY	GOV	DE	EUR	AAA	2.29	2.56	0.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	352,223.39	393,961.86	0.04%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	3,001,002.00	3,356,620.71	0.31%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	2,998,878.00	3,354,245.01	0.31%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	3,004,197.68	3,360,195.07	0.31%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	1,323,817.07	1,480,689.38	0.14%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	374,034.50	418,357.59	0.04%
FR0013508470	FRGV 02/25/26 FRANCE	GOV	FR	EUR	AA2	98,582.30	110,264.30	0.01%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	AA2	1,323,817.34	1,480,689.68	0.14%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	695,382.41	777,785.21	0.07%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	1,097,903.45	1,228,004.99	0.11%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	7,415,760.09	9,846,305.12	0.92%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	9,250,199.96	12,281,990.00	1.14%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	578,509.71	768,118.58	0.07%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	1,115,183.99	1,480,690.00	0.14%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	2,091,158.52	2,091,158.52	0.19%
IE00B8KQN827	EATON CORP ODSH EATON CORP	COM	US	USD	AAA	2,091,161.68	2,091,161.68	0.19%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		4,647,859.50	5,198,630.80	0.48%
IT0003796171	POSTE ITALIANE ODSH POSTE ITALIANE	COM	IT	EUR		4,648,738.89	5,199,614.40	0.48%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	726,749,588.93	4,983,791.03	0.46%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	1,999,895,939.74	13,714,577.33	1.28%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	292,206,561.89	2,003,849.01	0.19%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,006,321,267.31	13,758,639.95	1.28%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	192,786,827.02	1,322,063.71	0.12%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	175,931,001.46	1,206,472.44	0.11%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	23,091,155.23	158,350.96	0.01%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	192,534,548.46	1,320,333.67	0.12%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	533,394,462.34	3,657,830.12	0.34%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	41,141,176.99	282,131.61	0.03%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	48,451,944.26	332,266.26	0.03%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	175,280,424.51	1,202,011.01	0.11%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	174,848,570.43	1,199,049.51	0.11%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	576,014,784.97	3,950,105.18	0.37%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	41,130,923.06	282,061.29	0.03%
JP1201541F90	JPGV 1.200 09/20/35 JAPAN	GOV	JP	JPY	A1	41,137,347.26	282,105.34	0.03%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201551FC0	JPGV 1.000 12/20/35 JAPAN	GOV	JP	JPY	A1	41,147,254.62	282,173.28	0.03%
JP1201561G37	JPGV 0.400 03/20/36 JAPAN	GOV	JP	JPY	A1	10,538,028.77	72,266.07	0.01%
JP1201631HC6	JPGV 0.600 12/20/37 JAPAN	GOV	JP	JPY	A1	41,161,316.99	282,269.72	0.03%
JP1201641J38	JPGV 0.500 03/20/38 JAPAN	GOV	JP	JPY	A1	41,141,347.38	282,132.77	0.03%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	252,273,583.46	1,730,002.80	0.16%
JP1201841P46	JPGV 1.100 03/20/43 JAPAN	GOV	JP	JPY	A1	1,109,184,855.35	7,606,396.50	0.71%
JP1300801PA2	JPGV 1.800 09/20/53 JAPAN	GOV	JP	JPY	A1	91,417,067.07	626,905.84	0.06%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	1,980,751,023.84	13,583,288.29	1.27%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	528,853,750.35	3,626,691.53	0.34%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	239,548,544.83	1,642,738.99	0.15%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	1,634,269,248.68	11,207,239.11	1.04%
JP3198900007	ORIENTAL LAND ODSH ORIENTAL LAND	COM	JP	JPY	A1	758,159,998.33	5,199,192.48	0.48%
JP3371200001	SHIN-ETSU CHEM ODSH SHIN-ETSU CHEM	COM	JP	JPY	A1	506,231,098.89	3,471,553.40	0.32%
JP3420600003	SEKISUIHOUSE ODSH SEKISUIHOUSE	COM	JP	JPY	A1	758,099,998.48	5,198,781.02	0.48%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	757,899,998.34	5,197,409.49	0.48%
JP3890310000	MS&AD INSURANCE ODSH MS&AD INSURANCE	COM	JP	JPY	A1	3,656,399.15	25,074.29	0.00%
JP3973400009	RICOH ODSH RICOH	COM	JP	JPY	A1	758,135,999.55	5,199,027.90	0.48%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		3,200,163.97	409,884.87	0.04%
NL0009538784	NXP SEMICONDRS ODSH NXP SEMICONDRS	COM	US	USD	AAA	2,091,148.47	2,091,148.47	0.19%
NL0012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	AAA	17,293.38	19,342.64	0.00%
NL0015031501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	AAA	82,692.53	92,491.60	0.01%
US0010551028	AFLAC ODSH AFLAC	COM	US	USD	AAA	8,050,593.19	8,050,593.19	0.75%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	26,489,092.70	26,489,092.70	2.47%
US013051EM50	ALBTA 1.300 07/22/30 ALBERTA	BND	CA	USD	AAA	17,294.46	17,294.46	0.00%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	AAA	12,281,815.80	12,281,815.80	1.14%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	222.31	222.31	0.00%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	36,571,550.29	36,571,550.29	3.41%
US0258161092	AMERICAN EXPRESS ODSH AMERICAN EXPRESS	COM	US	USD	AAA	5,981,653.02	5,981,653.02	0.56%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	18,371,374.89	18,371,374.89	1.71%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	28,699,211.04	28,699,211.04	2.67%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	6,149,918.53	6,149,918.53	0.57%
US03831W1080	APPLOVIN ODSH APPLOVIN	COM	US	USD	AAA	10,154,062.50	10,154,062.50	0.95%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	18,959,692.98	18,959,692.98	1.77%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	10,154,396.64	10,154,396.64	0.95%
US09062X1037	BIOGEN ODSH BIOGEN	COM	US	USD	AAA	364,521.24	364,521.24	0.03%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	8,644,772.42	8,644,772.42	0.81%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	10,154,391.36	10,154,391.36	0.95%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	17,116,903.37	17,116,903.37	1.59%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	16,414.73	16,414.73	0.00%

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US3030751057	FACTSET RESEARCH ODSH FACTSET RESEARCH	COM	US	USD	AAA	130,089.67	130,089.67	0.01%
US31418FBN69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	AAA	3,389,436.85	3,389,436.85	0.32%
US31418FDA21	FED NATL MORT ASSC 5%MBS 01/10/2054 FED NATL MORT ASSC 5%MBS 01/10/2	MIS	US	USD	AAA	1,650,475.55	1,650,475.55	0.15%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	518,102.09	518,102.09	0.05%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	1,344,188.30	1,344,188.30	0.13%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	96,201.14	96,201.14	0.01%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	31,451,583.42	31,451,583.42	2.93%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	31,451,432.05	31,451,432.05	2.93%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	18,357,122.83	18,357,122.83	1.71%
US4881522084	KELLY SERVICES ODSH KELLY SERVICES	COM	US	USD	AAA	5,313,131.55	5,313,131.55	0.50%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	404,813.34	404,813.34	0.04%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	17,039,841.92	17,039,841.92	1.59%
US5738741041	MARVELL TECH ODSH MARVELL TECH	COM	US	USD	AAA	10,154,424.55	10,154,424.55	0.95%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	5,985,268.79	5,985,268.79	0.56%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	AAA	3,414,470.77	3,414,470.77	0.32%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	13,676,812.98	13,676,812.98	1.27%
US6516391066	NEWMONT CORP ODSH NEWMONT CORP	COM	US	USD	AAA	405,375.99	405,375.99	0.04%
US6541061031	NIKE ODSH NIKE	COM	US	USD	AAA	24,886.98	24,886.98	0.00%
US65473P1057	NISOURCE ODSH NISOURCE	COM	US	USD	AAA	405,079.79	405,079.79	0.04%
US6658591044	NORTHERN TRUST ODSH NORTHERN TRUST	COM	US	USD	AAA	640,536.28	640,536.28	0.06%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	63,466,175.52	63,466,175.52	5.91%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	9,872,546.26	9,872,546.26	0.92%
US8581191009	STEEL DYNAMICS ODSH STEEL DYNAMICS	COM	US	USD	AAA	5,120,072.47	5,120,072.47	0.48%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	26,489,037.41	26,489,037.41	2.47%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	AAA	51.45	51.45	0.00%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	307,854.13	307,854.13	0.03%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	1,002,246.76	1,002,246.76	0.09%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	82,334.50	82,334.50	0.01%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	132,818.79	132,818.79	0.01%
US9581021055	WESTERN DIGITAL ODSH WESTERN DIGITAL	COM	US	USD	AAA	1,707,482.02	1,707,482.02	0.16%
						<b>Total:</b>	<b>1,073,342,955.51</b>	<b>100.00%</b>



**Counterparts**

Number of counterparties with exposure exceeding 3% of the Fund's NAV

No.	Major Name	Market Value
3	NATIONAL BANK FINANCIAL INC (PARENT)	120,910,510.43
1	RBC DOMINION SECURITIES INC (PARENT)	311,122,752.64
2	TD SECURITIES INC (PARENT)	166,933,342.84

**Top 5 borrowers in last Month**

No.	Counterparty	Market Value
1	RBC DOMINION SECURITIES INC (PARENT)	354,504,042.78
2	TD SECURITIES INC (PARENT)	181,845,801.58
3	NATIONAL BANK FINANCIAL INC (PARENT)	112,973,320.14
4	BARCLAYS BANK PLC (PARENT)	84,341,271.06
5	NBC Global Finance Limited (Parent)	52,631,570.70