



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 18/06/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
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)	5,085,898,735
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 18/06/2025	
Currently on loan in USD (base currency)	279,018,211.17
Current percentage on loan (in % of the fund AuM)	5.49%
Collateral value (cash and securities) in USD (base currency)	307,900,959.36
Collateral value (cash and securities) in % of loan	110%

Securities lending statistics	
12-month average on loan in USD (base currency)	434,158,369.07
12-month average on loan as a % of the fund AuM	14.00%
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)	764,296.75
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0247%

Collateral data - as at 18/06/2025									
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	273,349.93	315,089.87	0.10%	
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	65,654.24	75,679.50	0.02%	
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	2,067.56	2,383.27	0.00%	
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	2,929,502.99	3,376,831.66	1.10%	
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	273,145.80	314,854.56	0.10%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	119,252.32	137,461.89	0.04%	
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	115,134.20	132,714.94	0.04%	
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	24,411,627.37	15,890,460.05	5.16%	
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	19,393,195.79	12,623,771.38	4.10%	
AU000000SUN6	SUNCORP ODSH SUNCORP	COM	AU	AUD	AAA	11,737,514.80	7,640,396.40	2.48%	

Collateral data - as at 18/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	2,427.32	2,797.97	0.00%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	AA3	2,546,933.05	2,935,844.13	0.95%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	3,990.69	4,600.06	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1,361.45	1,569.34	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	3,369,500.66	3,884,016.01	1.26%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	75,390.17	55,465.64	0.02%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	7,801.45	5,739.64	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	50,538.40	37,181.83	0.01%
CA135087K940	CAGV 0.500 09/01/25 CANADA	GOV	CA	CAD	AAA	170,771.37	125,638.97	0.04%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	121,043.48	89,053.44	0.03%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	669,297.81	492,412.09	0.16%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	969.16	713.03	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,135.70	25,849.84	0.01%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,156.29	61,915.00	0.02%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	75,909.30	55,847.57	0.02%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	17,868.49	13,146.11	0.00%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	274,768.86	202,151.43	0.07%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	386,116.05	284,071.17	0.09%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	5,939.29	4,369.62	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	229,843.43	169,099.14	0.05%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	6,759.85	4,973.32	0.00%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	2,874,934.34	2,115,130.83	0.69%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	AAA	748,188.32	550,452.98	0.18%
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	AAA	27,386.29	20,148.49	0.01%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,018,916.85	749,631.88	0.24%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	131,883.43	97,028.55	0.03%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		3,851,076.60	4,721,469.17	1.53%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	171.42	197.59	0.00%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	94.71	109.17	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	1.28	1.47	0.00%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	1,973.59	2,274.95	0.00%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	10,520.52	12,126.98	0.00%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	1,481,414.40	228,949.33	0.07%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	1,496,471.41	231,276.36	0.08%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	1,479,269.68	228,617.87	0.07%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	1,277,090.16	197,371.47	0.06%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	1,465,786.80	226,534.12	0.07%
FI4000006176	FIGV 4.000 07/04/25 FINLAND	GOV	FI	EUR	AA1	735,734.57	848,079.62	0.28%
FI4000037635	FIGV 2.750 07/04/28 FINLAND	GOV	FI	EUR	AA1	3,134.95	3,613.65	0.00%

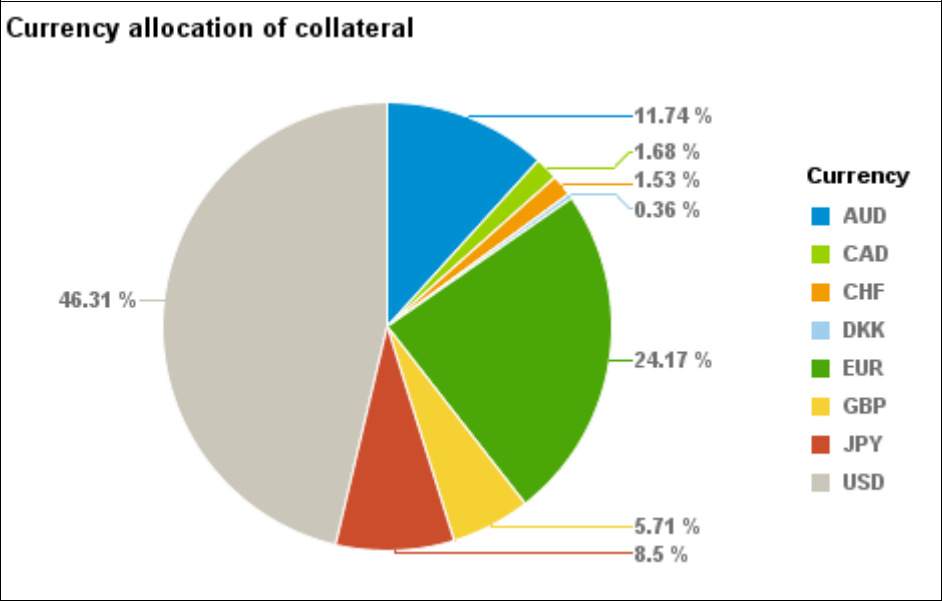
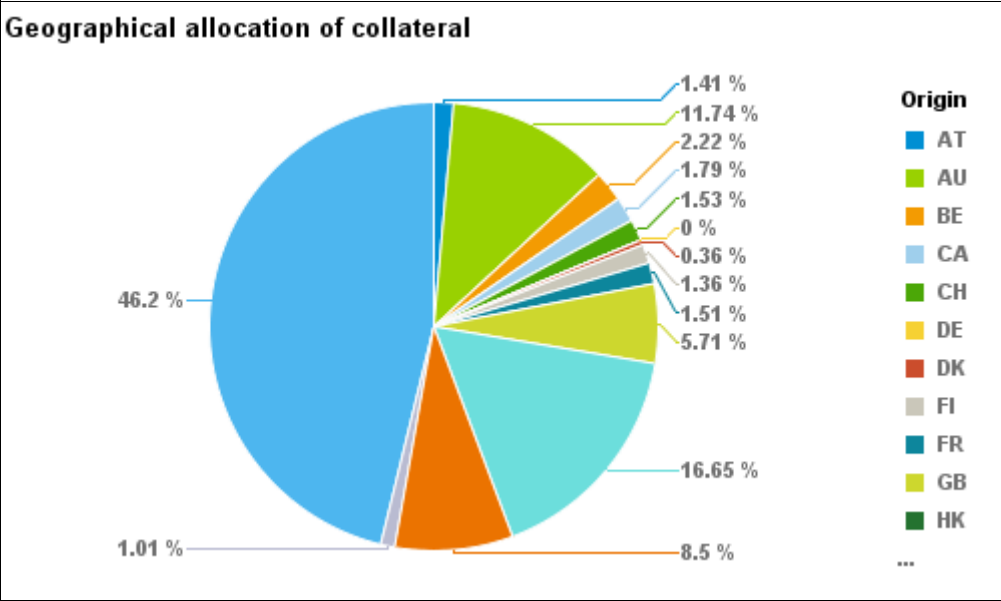
Collateral data - as at 18/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	AA1	7,246.98	8,353.58	0.00%
FI4000511449	FIGV 09/15/26 FINLAND	GOV	FI	EUR	AA1	9,761.76	11,252.36	0.00%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	AA1	2,883,444.09	3,323,739.67	1.08%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,291.54	37,222.38	0.01%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	14,765.66	17,020.35	0.01%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	222,847.13	256,875.40	0.08%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	832,872.10	960,049.84	0.31%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	83,224.86	95,933.12	0.03%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	807,337.31	930,615.94	0.30%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	1,653,916.99	1,906,466.48	0.62%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	177,840.09	204,995.88	0.07%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	189,598.60	218,549.89	0.07%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	26.18	30.17	0.00%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	5,737.14	6,613.19	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	11,351.78	13,085.17	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	84.44	97.33	0.00%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	3,494,293.76	4,721,664.44	1.53%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	3,494,288.62	4,721,657.50	1.53%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	631,860.19	853,801.08	0.28%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	2,577.96	3,483.47	0.00%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	886,452.04	1,197,818.32	0.39%
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	2,265,596.56	3,061,387.35	0.99%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	886,535.99	1,197,931.76	0.39%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	221,972.25	299,940.00	0.10%
GB00BNNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	AA3	0.95	1.28	0.00%
GB00BNNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	AA3	0.16	0.22	0.00%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	233,119.05	315,002.12	0.10%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	886,535.99	1,197,931.76	0.39%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	4,949,419.85	4,949,419.85	1.61%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		10,951,498.34	12,623,768.08	4.10%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		238,681.35	275,127.47	0.09%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		10,951,508.28	12,623,779.54	4.10%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		928,669.50	1,070,475.29	0.35%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		10,456,947.35	12,053,700.24	3.91%
IT0005366767	NEXI ODSH NEXI	COM	IT	EUR		10,951,509.10	12,623,780.48	4.10%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	124,600,911.63	858,192.05	0.28%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	117,126,250.85	806,710.13	0.26%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	183,728,951.58	1,265,437.98	0.41%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	3,295,065.74	22,694.85	0.01%

Collateral data - as at 18/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	8,654,127.34	59,605.53	0.02%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	11,522,131.05	79,358.98	0.03%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	164,584,714.65	1,133,581.54	0.37%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	173,386,683.39	1,194,205.33	0.39%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	135,060,027.43	930,229.48	0.30%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	134,306,324.15	925,038.33	0.30%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	113,999,836.16	785,176.86	0.26%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	33,889,619.10	233,415.64	0.08%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,486,340.47	79,112.47	0.03%
JP1201021860	JPGV 2.400 06/20/28 JAPAN	GOV	JP	JPY	A1	528,901.27	3,642.82	0.00%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	155,174,031.45	1,068,765.21	0.35%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	886,320.49	6,104.56	0.00%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	41,699.76	287.21	0.00%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	173,484,779.35	1,194,880.97	0.39%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	82,967.91	571.44	0.00%
JP1300011W09	JPGV 2.800 09/20/29 JAPAN	GOV	JP	JPY	A1	134,379,519.93	925,542.47	0.30%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	134,388,628.94	925,605.21	0.30%
JP1300031000	JPGV 2.300 05/20/30 JAPAN	GOV	JP	JPY	A1	134,374,538.71	925,508.16	0.30%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	135,252,203.39	931,553.10	0.30%
JP1300091319	JPGV 1.400 12/20/32 JAPAN	GOV	JP	JPY	A1	134,346,640.78	925,316.02	0.30%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	134,406,036.70	925,725.11	0.30%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	173,451,906.09	1,194,654.56	0.39%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	67,359,588.14	463,940.93	0.15%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	154,971,292.73	1,067,368.85	0.35%
JP1743031R52	JPGV 08/04/25 JAPAN	GOV	JP	JPY	A1	365,777,702.03	2,519,303.52	0.82%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	685,496,398.32	4,721,374.44	1.53%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	30,100.67	34,696.98	0.01%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	AAA	2,661,821.93	3,068,276.29	1.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	4,949,528.19	4,949,528.19	1.61%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,606,071.59	1,606,071.59	0.52%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	614.66	614.66	0.00%
US0367521038	ELEVANCE HEALTH ODSH ELEVANCE HEALTH	COM	US	USD	AAA	1,742,474.75	1,742,474.75	0.57%
US05722G1004	BAKER HUGHES ODSH BAKER HUGHES	COM	US	USD	AAA	3,142,061.99	3,142,061.99	1.02%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	353,533.78	353,533.78	0.11%
US3696043013	GE ODSH GE	COM	US	USD	AAA	1,741,870.70	1,741,870.70	0.57%
US43300A2033	HILTON WRLDWIDE ODSH HILTON WRLDWIDE	COM	US	USD	AAA	1,742,676.51	1,742,676.51	0.57%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	4,949,188.19	4,949,188.19	1.61%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	2,688,623.49	2,688,623.49	0.87%
US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	1,742,668.91	1,742,668.91	0.57%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	4,954,884.59	4,954,884.59	1.61%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,741,485.38	1,741,485.38	0.57%
US64110D1046	NETAPP ODSH NETAPP	COM	US	USD	AAA	139.45	139.45	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	4,949,513.15	4,949,513.15	1.61%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,741,773.79	1,741,773.79	0.57%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	1,162,331.82	1,162,331.82	0.38%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	583,947.82	583,947.82	0.19%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	1,742,103.26	1,742,103.26	0.57%
US83444M1018	SOLVENTUM ODSH SOLVENTUM	COM	US	USD	AAA	98.32	98.32	0.00%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	4,949,441.75	4,949,441.75	1.61%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	4,949,401.75	4,949,401.75	1.61%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	102,813.75	102,813.75	0.03%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	525.92	525.92	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	99.99	99.99	0.00%
US912810QN19	UST 4.750 02/15/41 US TREASURY	GOV	US	USD	AAA	9,709.51	9,709.51	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	244,012.47	244,012.47	0.08%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	74.28	74.28	0.00%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	751.93	751.93	0.00%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	2,519,972.22	2,519,972.22	0.82%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	60,186.12	60,186.12	0.02%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	28,086.43	28,086.43	0.01%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	72.55	72.55	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	71.21	71.21	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	734,025.82	734,025.82	0.24%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	2,519,959.91	2,519,959.91	0.82%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	11,972.64	11,972.64	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	199,872.09	199,872.09	0.06%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	956,433.38	956,433.38	0.31%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	2,518,484.69	2,518,484.69	0.82%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	6,171,763.22	6,171,763.22	2.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	1,891.33	1,891.33	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	2,245,009.15	2,245,009.15	0.73%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	2,449,587.69	2,449,587.69	0.80%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	11,697.08	11,697.08	0.00%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	2,426,658.46	2,426,658.46	0.79%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	806,973.34	806,973.34	0.26%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	91,777.94	91,777.94	0.03%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	42,413.51	42,413.51	0.01%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	1,238.47	1,238.47	0.00%

Collateral data - as at 18/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CAH43	UST 0.500 08/31/27 US TREASURY	GOV	US	USD	AAA	2,520,020.28	2,520,020.28	0.82%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	84.36	84.36	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	158,845.50	158,845.50	0.05%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	1,005,489.73	1,005,489.73	0.33%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	6,171,815.50	6,171,815.50	2.00%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	6,195,980.73	6,195,980.73	2.01%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	6,171,826.06	6,171,826.06	2.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	1,374,113.46	1,374,113.46	0.45%
US91282CBZ32	UST 1.250 04/30/28 US TREASURY	GOV	US	USD	AAA	6,171,784.18	6,171,784.18	2.00%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	2,542,138.99	2,542,138.99	0.83%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	AAA	119,698.54	119,698.54	0.04%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	AAA	474,686.14	474,686.14	0.15%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	1,392,861.32	1,392,861.32	0.45%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	222,054.91	222,054.91	0.07%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	123,675.01	123,675.01	0.04%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	58,290.30	58,290.30	0.02%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	779,731.54	779,731.54	0.25%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	146,273.89	146,273.89	0.05%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	214,151.98	214,151.98	0.07%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	1,447,981.96	1,447,981.96	0.47%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	295.23	295.23	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	570,851.52	570,851.52	0.19%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	1,245,236.02	1,245,236.02	0.40%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	51,933.50	51,933.50	0.02%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	109,549.47	109,549.47	0.04%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,296,234.03	3,296,234.03	1.07%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	209,402.66	209,402.66	0.07%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	99.91	99.91	0.00%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	4,313,276.45	4,313,276.45	1.40%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	700.20	700.20	0.00%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	315,074.95	315,074.95	0.10%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	AAA	315,038.48	315,038.48	0.10%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	114,523.67	114,523.67	0.04%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	429,767.74	429,767.74	0.14%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	243,133.28	243,133.28	0.08%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	613,462.28	613,462.28	0.20%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	AAA	315,026.99	315,026.99	0.10%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	936,661.19	936,661.19	0.30%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	AAA	79,224.75	79,224.75	0.03%

Collateral data - as at 18/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	1,997,412.47	1,997,412.47	0.65%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	11,462.41	11,462.41	0.00%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	795,786.19	795,786.19	0.26%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	1,245,624.21	1,245,624.21	0.40%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	101.70	101.70	0.00%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	204.48	204.48	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	134,883.45	134,883.45	0.04%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	35,539.25	35,539.25	0.01%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	1,892,847.69	1,892,847.69	0.61%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	3,682,876.07	3,682,876.07	1.20%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	1,322,908.17	1,322,908.17	0.43%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	483,186.26	483,186.26	0.16%
						Total:	307,900,959.36	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)	151,550,044.38
2	RBC EUROPE LIMITED (PARENT)	69,741,988.69
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	63,697,691.78
4	MERRILL LYNCH INTERNATIONAL (PARENT)	48,073,338.56
5	RBC DOMINION SECURITIES INC (PARENT)	30,232,765.13