



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 20/06/2025

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)	5,126,489,824
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 20/06/2025	
Currently on loan in USD (base currency)	284,166,604.53
Current percentage on loan (in % of the fund AuM)	5.54%
Collateral value (cash and securities) in USD (base currency)	308,255,100.42
Collateral value (cash and securities) in % of loan	108%

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 20/06/2025								
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	273,196.84	313,321.72	0.10%
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	65,790.92	75,453.74	0.02%
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	2,069.25	2,373.17	0.00%
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	AA1	1,005.23	1,152.87	0.00%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	272,746.24	312,804.94	0.10%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	119,513.67	137,066.84	0.04%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	19,122.59	21,931.15	0.01%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	4,701,390.11	3,034,518.21	0.98%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	19,473,444.63	12,569,159.52	4.08%
AU000000SUN6	SUNCORP ODSH SUNCORP	COM	AU	AUD	AAA	8,885,917.70	5,735,426.85	1.86%

Collateral data - as at 20/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	14,040.73	16,102.92	0.01%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	3,953.79	4,534.49	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	21,919.79	25,139.18	0.01%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	485,507.87	556,815.22	0.18%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	76,194.19	55,456.38	0.02%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	38,575.45	28,076.35	0.01%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	7,838.44	5,705.05	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	50,567.65	36,804.63	0.01%
CA135087K940	CAGV 0.500 09/01/25 CANADA	GOV	CA	CAD	AAA	171,378.14	124,734.08	0.04%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	673,788.00	490,402.83	0.16%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	973.41	708.48	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,333.21	25,716.56	0.01%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,448.19	61,463.89	0.02%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	76,473.58	55,659.74	0.02%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	17,975.01	13,082.75	0.00%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	275,589.23	200,581.99	0.07%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	387,322.14	281,904.51	0.09%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	5,972.74	4,347.14	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	231,365.48	168,394.64	0.05%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	28,315.24	20,608.67	0.01%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	2,873,732.75	2,091,587.69	0.68%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,022,313.72	744,070.16	0.24%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	132,833.26	96,679.97	0.03%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		3,868,713.20	4,723,365.50	1.53%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	AAA	2,885,223.75	3,308,981.37	1.07%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	1,873,157.68	2,148,271.46	0.70%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	0.74	0.85	0.00%
DE0001102440	DEGV 0.500 02/15/28 GERMANY	GOV	DE	EUR	AAA	2,135.73	2,449.41	0.00%
DE0001102473	DEGV 08/15/29 GERMANY	GOV	DE	EUR	AAA	0.92	1.06	0.00%
DE0001102499	DEGV 02/15/30 GERMANY	GOV	DE	EUR	AAA	4,310.80	4,943.93	0.00%
DE0001102549	DEGV 05/15/36 GERMANY	GOV	DE	EUR	AAA	2,885,223.46	3,308,981.03	1.07%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	2.75	3.16	0.00%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	920,576.05	1,055,782.59	0.34%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	2,744.54	3,147.64	0.00%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	AAA	895.18	1,026.66	0.00%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	94.81	108.73	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	1.28	1.46	0.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	2,861,327.04	3,281,574.90	1.06%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	2,885,223.27	3,308,980.82	1.07%

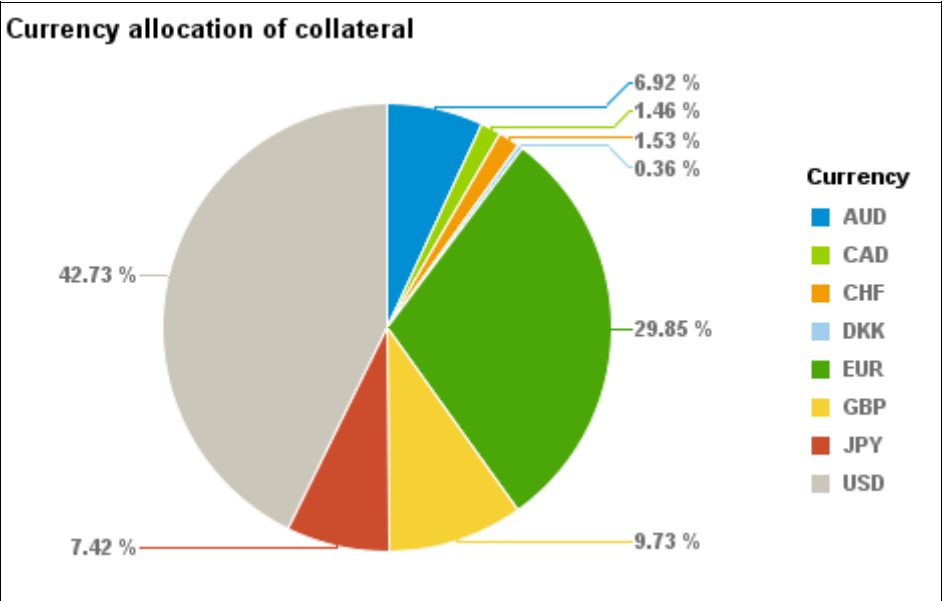
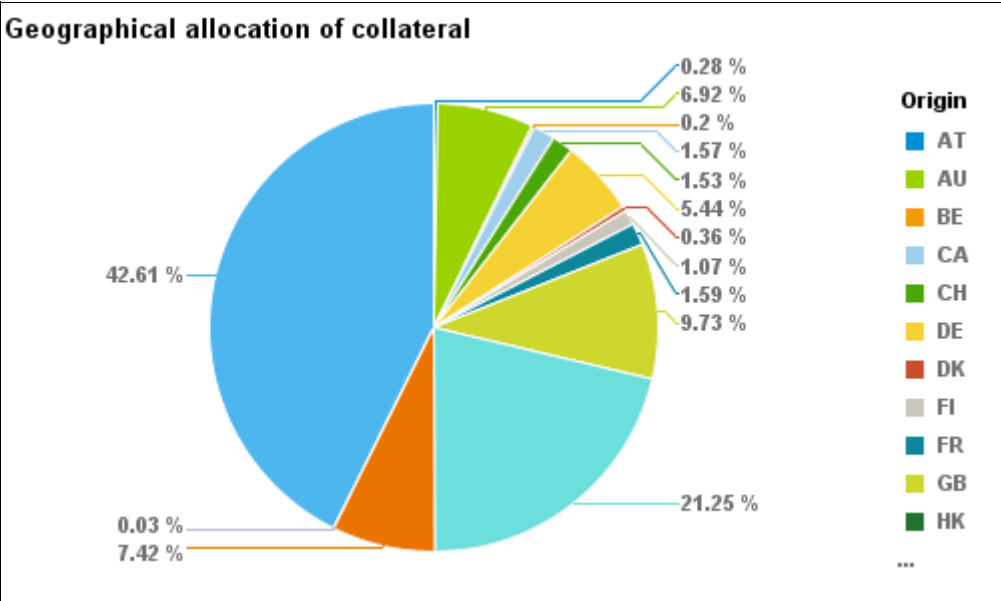
Collateral data - as at 20/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE000BU35025	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	296,236.90	339,745.70	0.11%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	1,486,899.22	228,604.42	0.07%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	1,498,680.89	230,415.81	0.07%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	1,485,564.86	228,399.27	0.07%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	1,280,990.23	196,946.79	0.06%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	1,406,677.68	216,270.70	0.07%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	2,885,088.18	3,308,825.88	1.07%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,303.63	37,048.11	0.01%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	222,720.42	255,431.74	0.08%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	11,720.35	13,441.74	0.00%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	1,956,695.10	2,244,078.17	0.73%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	83,356.45	95,599.15	0.03%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	1,941,688.88	2,226,867.95	0.72%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	5.70	6.54	0.00%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	5,736.57	6,579.11	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	11,359.62	13,028.03	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	84.47	96.88	0.00%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	3,517,917.89	4,723,508.35	1.53%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	3,517,913.65	4,723,502.66	1.53%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	629,674.53	845,463.99	0.27%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	AA3	8.83	11.86	0.00%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	887,517.20	1,191,669.34	0.39%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	1.63	2.19	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	4,331,249.75	5,815,569.04	1.89%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	887,543.99	1,191,705.32	0.39%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	4,331,213.31	5,815,520.11	1.89%
GB00BNNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	AA3	0.95	1.28	0.00%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	233,328.83	313,290.62	0.10%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	2,437.86	3,273.31	0.00%
GB00BPSN BG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	18,520.24	24,867.13	0.01%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	2,881,568.06	3,869,081.43	1.26%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	876,723.13	1,177,176.15	0.38%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	222,398.60	298,614.60	0.10%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		10,959,505.67	12,569,146.50	4.08%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		2,305,523.46	2,644,139.53	0.86%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		10,959,518.24	12,569,160.92	4.08%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		10,959,476.30	12,569,112.81	4.08%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		10,959,474.44	12,569,110.68	4.08%
IT0005366767	NEXI ODSH NEXI	COM	IT	EUR		10,959,518.92	12,569,161.70	4.08%

Collateral data - as at 20/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	130,538,545.90	895,848.29	0.29%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	121,081,665.62	830,948.45	0.27%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	49,924.41	342.62	0.00%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	114,791,112.20	787,778.20	0.26%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	3,297,374.27	22,628.93	0.01%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	11,531,131.05	79,134.82	0.03%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	161,799,734.91	1,110,384.78	0.36%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	135,040,120.24	926,741.29	0.30%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	135,123,720.19	927,315.01	0.30%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	114,377,524.39	784,939.87	0.25%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	172,627,162.12	1,184,690.29	0.38%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	206,697,314.56	1,418,503.89	0.46%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,542,903.41	79,215.61	0.03%
JP1120291Q59	JPGV 0.005 03/10/34 JAPAN	GOV	JP	JPY	A1	448,576,117.58	3,078,448.15	1.00%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	171,432,582.23	1,176,492.23	0.38%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	883,623.05	6,064.05	0.00%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	2,420,687.06	16,612.48	0.01%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	41,902.69	287.57	0.00%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	29,600,209.09	203,137.67	0.07%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	173,647,776.47	1,191,694.47	0.39%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	38,429.88	263.73	0.00%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	15,001,923.03	102,953.86	0.03%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	82,981.69	569.48	0.00%
JP1300011W09	JPGV 2.800 09/20/29 JAPAN	GOV	JP	JPY	A1	135,172,517.64	927,649.89	0.30%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	135,213,385.34	927,930.36	0.30%
JP1300031000	JPGV 2.300 05/20/30 JAPAN	GOV	JP	JPY	A1	135,203,139.07	927,860.04	0.30%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	135,853,210.91	932,321.29	0.30%
JP1300091319	JPGV 1.400 12/20/32 JAPAN	GOV	JP	JPY	A1	135,147,028.16	927,474.97	0.30%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	135,202,726.24	927,857.21	0.30%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	66,749,979.53	458,085.80	0.15%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	133,430,391.24	915,694.18	0.30%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	162,529,481.93	1,115,392.83	0.36%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	30,214.03	34,651.61	0.01%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	AAA	86.37	99.05	0.00%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	17,400.15	19,955.74	0.01%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	20,815.74	23,872.98	0.01%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	0.90	1.03	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	82,920.65	82,920.65	0.03%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	978,911.36	978,911.36	0.32%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	1,553,008.71	1,553,008.71	0.50%
US05722G1004	BAKER HUGHES ODSH BAKER HUGHES	COM	US	USD	AAA	3,092,868.09	3,092,868.09	1.00%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	345,298.36	345,298.36	0.11%
US28176E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	AAA	1,553,169.94	1,553,169.94	0.50%
US4062161017	HALLIBURTON ODSH HALLIBURTON	COM	US	USD	AAA	29.92	29.92	0.00%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	1,893,890.03	1,893,890.03	0.61%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	4,951,424.04	4,951,424.04	1.61%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	4,950,929.96	4,950,929.96	1.61%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	2,669,277.56	2,669,277.56	0.87%
US48203R1041	JUNIPER NETWORKS ODSH JUNIPER NETWORKS	COM	US	USD	AAA	4,951,530.30	4,951,530.30	1.61%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	1,475,840.00	1,475,840.00	0.48%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	523,392.84	523,392.84	0.17%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	1,552,651.77	1,552,651.77	0.50%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	5,282.64	5,282.64	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,552,722.34	1,552,722.34	0.50%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	4,951,411.79	4,951,411.79	1.61%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,550,186.46	1,550,186.46	0.50%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	5,273,283.90	5,273,283.90	1.71%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	1,164,945.05	1,164,945.05	0.38%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	1,551,937.24	1,551,937.24	0.50%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	4,951,498.49	4,951,498.49	1.61%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	4,951,471.59	4,951,471.59	1.61%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	104,666.24	104,666.24	0.03%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	232.39	232.39	0.00%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	1,553,063.63	1,553,063.63	0.50%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	528.10	528.10	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	31,854.55	31,854.55	0.01%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	100.58	100.58	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	246,266.89	246,266.89	0.08%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	74.96	74.96	0.00%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	758.03	758.03	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	60,667.51	60,667.51	0.02%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	28,321.10	28,321.10	0.01%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	73.20	73.20	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	635,698.58	635,698.58	0.21%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	739,948.31	739,948.31	0.24%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	201,214.54	201,214.54	0.07%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	963,863.16	963,863.16	0.31%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	17,509.59	17,509.59	0.01%

Collateral data - as at 20/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	2,265,196.01	2,265,196.01	0.73%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	11,806.33	11,806.33	0.00%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	2,448,421.67	2,448,421.67	0.79%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	809,974.97	809,974.97	0.26%
US9128283F58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	AAA	3,078,723.45	3,078,723.45	1.00%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	92,171.17	92,171.17	0.03%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	313,265.48	313,265.48	0.10%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	313,234.83	313,234.83	0.10%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	1,243.03	1,243.03	0.00%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	3,078,703.91	3,078,703.91	1.00%
US912828ZV59	UST 0.500 06/30/27 US TREASURY	GOV	US	USD	AAA	187.05	187.05	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	168.98	168.98	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	5,815,555.77	5,815,555.77	1.89%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	159,464.80	159,464.80	0.05%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	1,006,018.35	1,006,018.35	0.33%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	5,181,130.75	5,181,130.75	1.68%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	5,495,993.00	5,495,993.00	1.78%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	168,710.63	168,710.63	0.05%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	3,160,356.79	3,160,356.79	1.03%
US91282CBZ32	UST 1.250 04/30/28 US TREASURY	GOV	US	USD	AAA	96,771.84	96,771.84	0.03%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	79,073.32	79,073.32	0.03%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	1,398,881.09	1,398,881.09	0.45%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	222,795.80	222,795.80	0.07%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	2,546,594.35	2,546,594.35	0.83%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	124,176.27	124,176.27	0.04%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	313,269.88	313,269.88	0.10%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	574,052.20	574,052.20	0.19%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	146,876.36	146,876.36	0.05%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	3,078,598.98	3,078,598.98	1.00%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	296.58	296.58	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	574,224.24	574,224.24	0.19%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	1,251,120.82	1,251,120.82	0.41%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	52,154.39	52,154.39	0.02%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,297,498.97	3,297,498.97	1.07%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	210,286.17	210,286.17	0.07%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	100.29	100.29	0.00%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	11,677.60	11,677.60	0.00%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	703.78	703.78	0.00%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	120,280.18	120,280.18	0.04%

Collateral data - as at 20/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	432,532.60	432,532.60	0.14%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	244,067.67	244,067.67	0.08%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	887,915.67	887,915.67	0.29%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	859,391.52	859,391.52	0.28%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	586,565.52	586,565.52	0.19%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	74,761.75	74,761.75	0.02%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	561,430.56	561,430.56	0.18%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	2,007,591.41	2,007,591.41	0.65%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	11,524.68	11,524.68	0.00%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	1,732,903.35	1,732,903.35	0.56%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	798,834.95	798,834.95	0.26%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	1,290,930.82	1,290,930.82	0.42%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	3,078,716.67	3,078,716.67	1.00%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	102.10	102.10	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	135,370.69	135,370.69	0.04%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	37,781.32	37,781.32	0.01%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	1,900,643.42	1,900,643.42	0.62%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	3,673,068.06	3,673,068.06	1.19%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	1,327,746.85	1,327,746.85	0.43%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	AAA	23,110.19	23,110.19	0.01%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	78,512.25	78,512.25	0.03%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	263,926.70	263,926.70	0.09%
US91282CMZ13	UST 3.875 04/30/30 US TREASURY	GOV	US	USD	AAA	3,078,339.03	3,078,339.03	1.00%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	9,123.11	9,123.11	0.00%
						Total:	308,255,100.42	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)	150,591,115.33
2	RBC EUROPE LIMITED (PARENT)	69,300,698.03
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	63,294,646.26
4	MERRILL LYNCH INTERNATIONAL (PARENT)	47,769,155.73
5	RBC DOMINION SECURITIES INC (PARENT)	30,041,468.08