



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Global Government Bond

Report as at 05/05/2025

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 - Global Government Bond
Replication Mode	Physical replication
ISIN Code	LU1066053866
Total net assets (AuM)	3,695,522,836
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 05/05/2025	
Currently on loan in USD (base currency)	916,797,406.69
Current percentage on loan (in % of the fund AuM)	24.81%
Collateral value (cash and securities) in USD (base currency)	1,135,698,813.88
Collateral value (cash and securities) in % of loan	124%

Securities lending statistics	
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%

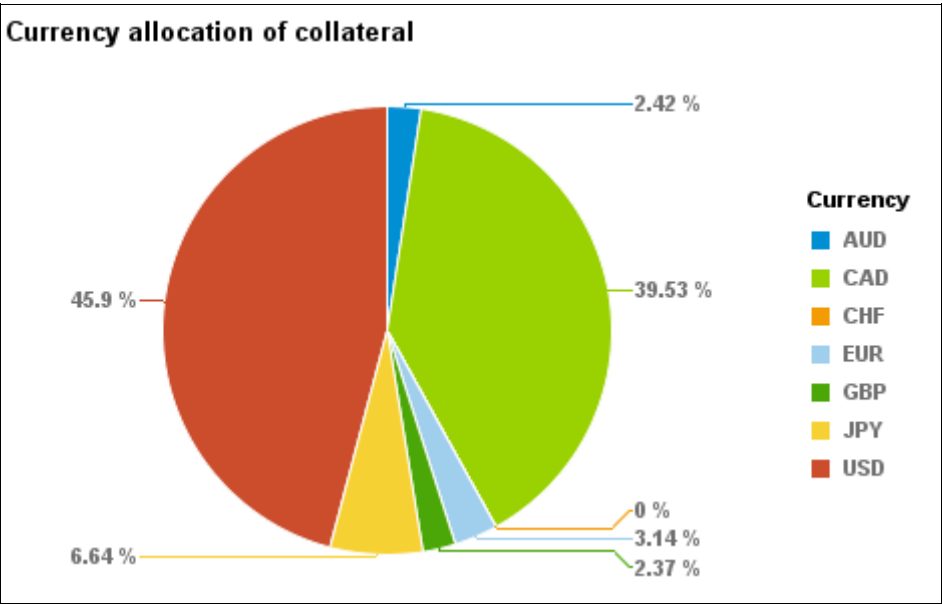
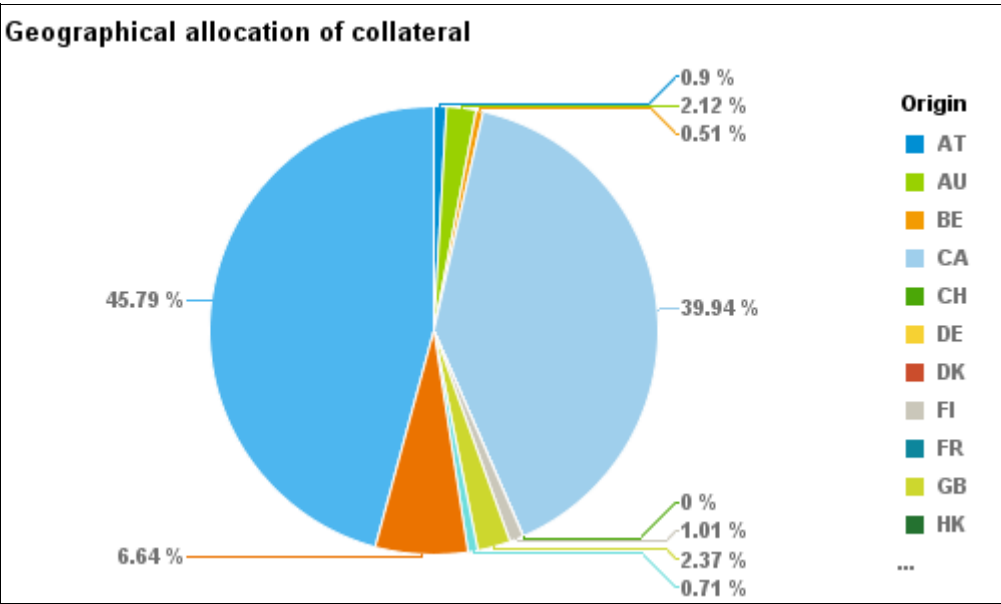
Collateral data - as at 05/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A0U299	ATGV 3.800 01/26/62 AUSTRIA	GOV	AT	EUR	AA1	161,040.82	183,151.73	0.02%
AT0000A0VRQ6	ATGV 3.150 06/20/44 AUSTRIA	GOV	AT	EUR	AA1	998.87	1,136.02	0.00%
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	AA1	8,781,776.62	9,987,514.77	0.88%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	14,313.94	16,279.24	0.00%
AT0000A2KQ43	ATGV 10/20/40 AUSTRIA	GOV	AT	EUR	AA1	60,099.65	68,351.33	0.01%
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	6,210,818.63	4,025,785.79	0.35%
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	6,210,876.94	4,025,823.59	0.35%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	6,210,693.04	4,025,704.38	0.35%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	4,140,878.20	2,684,072.68	0.24%
AU000000SUN6	SUNCORP ODSH SUNCORP	COM	AU	AUD	AAA	6,210,872.94	4,025,821.00	0.35%

Collateral data - as at 05/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000XCLWAG2	AUGV 4.500 04/21/33 AUSTRALIA	GOV	AU	AUD	AAA	86,748.50	56,229.45	0.00%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	2,828,630.70	1,833,487.97	0.16%
AU3CB0309623	ALBTA 5.200 05/15/34 MTN ALBERTA	BND	CA	AUD	AAA	5,290,838.90	3,429,464.83	0.30%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	5,293,360.53	3,431,099.32	0.30%
BE0000337460	BEGV 1.000 06/22/26 BELGIUM	GOV	BE	EUR	AA3	37,693.13	42,868.40	0.00%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	191,111.83	217,351.49	0.02%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	12,592.59	14,321.56	0.00%
BE0000344532	BEGV 1.450 06/22/37 BELGIUM	GOV	BE	EUR	AA3	0.83	0.95	0.00%
BE0000345547	BEGV 0.800 06/22/28 BELGIUM	GOV	BE	EUR	AA3	42,875.09	48,761.84	0.00%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	AA3	7,427.58	8,447.38	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	60.67	69.00	0.00%
BE0000355645	BEGV 1.400 06/22/53 BELGIUM	GOV	BE	EUR	AA3	0.60	0.68	0.00%
BE0000356650	BEGV 2.750 04/22/39 BELGIUM	GOV	BE	EUR	AA3	4,020,396.84	4,572,397.42	0.40%
BE0000360694	BEGV 2.850 10/22/34 BELGIUM	GOV	BE	EUR	AA3	81.51	92.70	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	310,452.01	353,077.07	0.03%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	AA3	81,237.53	92,391.45	0.01%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	425,679.78	484,125.63	0.04%
BMG0450A1053	ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP	COM	US	USD	AAA	948,178.06	948,178.06	0.08%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	37,356,501.52	27,194,469.91	2.39%
CA0467894006	ATCO ODSH ATCO	COM	CA	CAD	AAA	24,871,242.49	18,105,556.68	1.59%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	1,563,065.27	1,137,867.03	0.10%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	18,591,848.50	13,534,336.57	1.19%
CA09950M3003	BORALEX ODSH BORALEX	COM	CA	CAD	AAA	20,712,800.00	15,078,328.89	1.33%
CA1254911003	CI FINANCIAL ODSH CI FINANCIAL	COM	CA	CAD	AAA	24,871,267.29	18,105,574.73	1.59%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	2,323,901.08	1,691,733.85	0.15%
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	AAA	420,767.96	306,307.10	0.03%
CA135087N837	CAGV 2.750 09/01/27 CANADA	GOV	CA	CAD	AAA	1,662,999.89	1,210,616.59	0.11%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	4,703,072.73	3,423,703.09	0.30%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	17,028,883.80	12,396,542.75	1.09%
CA1367178326	CDN UTILITIES ODSH CDN UTILITIES	COM	CA	CAD	AAA	24,871,271.98	18,105,578.15	1.59%
CA1520061021	CENTERRA GOLD ODSH CENTERRA GOLD	COM	CA	CAD	AAA	7,426,439.99	5,406,236.95	0.48%
CA2499061083	DESCARTES ODSH DESCARTES	COM	CA	CAD	AAA	24,871,241.50	18,105,555.96	1.59%
CA2652692096	DUNDEE PRECIOUS ODSH DUNDEE PRECIOUS	COM	CA	CAD	AAA	3,093,999.98	2,252,343.93	0.20%
CA26886R1047	EQB ODSH EQB	COM	CA	CAD	AAA	11,255,479.99	8,193,669.09	0.72%
CA2918434077	EMPIRE COMPANY ODSH EMPIRE COMPANY	COM	CA	CAD	AAA	17,119,200.00	12,462,290.37	1.10%
CA29258Y1034	ENDEAVOUR SILVER ODSH ENDEAVOUR SILVER	COM	CA	CAD	AAA	308,099.99	224,288.02	0.02%
CA3180714048	FINNING INTL ODSH FINNING INTL	COM	CA	CAD	AAA	4,584,319.98	3,337,254.47	0.29%
CA3495531079	FORTIS ODSH FORTIS	COM	CA	CAD	AAA	14,643,181.10	10,659,819.08	0.94%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	24,871,278.09	18,105,582.59	1.59%

Collateral data - as at 05/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA4436281022	HUDBAY MINERALS ODSH HUDBAY MINERALS	COM	CA	CAD	AAA	24,871,282.55	18,105,585.84	1.59%
CA4495861060	IGM FINANCIAL ODSH IGM FINANCIAL	COM	CA	CAD	AAA	24,871,277.96	18,105,582.50	1.59%
CA45075E1043	IA FINANCIAL ODSH IA FINANCIAL	COM	CA	CAD	AAA	24,871,185.29	18,105,515.03	1.59%
CA4509131088	IAMGOLD ODSH IAMGOLD	COM	CA	CAD	AAA	14,881,140.26	10,833,046.58	0.95%
CA5649051078	MAPLE LEAF FOODS ODSH MAPLE LEAF FOODS	COM	CA	CAD	AAA	8,373,120.00	6,095,393.05	0.54%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	2,385,606.50	1,736,653.63	0.15%
CA59151K1084	METHANEX ODSH METHANEX	COM	CA	CAD	AAA	10,417,210.00	7,583,432.40	0.67%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	18,591,814.55	13,534,311.85	1.19%
CA6445351068	NEW GOLD ODSH NEW GOLD	COM	CA	CAD	AAA	4,026,065.48	2,930,861.09	0.26%
CA67072Q1046	NUVISTA ENERGY ODSH NUVISTA ENERGY	COM	CA	CAD	AAA	4,492,499.98	3,270,412.13	0.29%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	24,871,262.06	18,105,570.92	1.59%
CA6979001089	PAN AMER SILVER ODSH PAN AMER SILVER	COM	CA	CAD	AAA	8,458,435.00	6,157,499.94	0.54%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	24,871,257.59	18,105,567.67	1.59%
CA7819036046	RUSSEL METALS ODSH RUSSEL METALS	COM	CA	CAD	AAA	5,012,249.99	3,648,775.34	0.32%
CA8520662088	SPROTT ODSH SPROTT	COM	CA	CAD	AAA	4,045,289.99	2,944,855.98	0.26%
CA85472N1096	STANTEC ODSH STANTEC	COM	CA	CAD	AAA	17,465,279.99	12,714,226.76	1.12%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	24,871,283.94	18,105,586.85	1.59%
CA8911021050	TOROMONT INDUST ODSH TOROMONT INDUST	COM	CA	CAD	AAA	10,595,724.99	7,713,386.23	0.68%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	24,871,283.19	18,105,586.31	1.59%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	24,871,261.81	18,105,570.74	1.59%
CA95083R1001	WESDOME GOLD ODSH WESDOME GOLD	COM	CA	CAD	AAA	21,832,051.76	15,893,112.33	1.40%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		1,674.40	2,038.21	0.00%
FI4000006176	FIGV 4.000 07/04/25 FINLAND	GOV	FI	EUR	AA1	87,289.53	99,274.38	0.01%
FI4000046545	FIGV 2.625 07/04/42 FINLAND	GOV	FI	EUR	AA1	304,826.48	346,679.17	0.03%
FI4000242870	FIGV 1.375 04/15/47 FINLAND	GOV	FI	EUR	AA1	472,071.15	536,886.53	0.05%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	3,009,342.87	3,422,525.71	0.30%
FI4000441878	FIGV 09/15/30 FINLAND	GOV	FI	EUR	AA1	14,977.47	17,033.88	0.00%
FI4000517677	FIGV 0.500 04/15/43 FINLAND	GOV	FI	EUR	AA1	181,413.39	206,321.46	0.02%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	3,006,608.58	3,419,416.02	0.30%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	3,004,267.67	3,416,753.69	0.30%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	7,010,876.90	9,360,730.74	0.82%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	9,295,721.65	12,411,392.84	1.09%
GB00B02J6398	ORD 0.1P ADMIRAL GROUP PLC	CST	GB	GBP	AA3	2,937,259.76	3,921,748.75	0.35%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	878,970.63	1,173,577.50	0.10%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	1,137,633.04	1,137,633.04	0.10%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		3,539,800.17	4,025,814.81	0.35%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		3,539,803.04	4,025,818.08	0.35%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	710,277,662.69	4,943,489.85	0.44%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	270,882,230.70	1,885,324.05	0.17%

Collateral data - as at 05/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	1,887,752,256.72	13,138,642.27	1.16%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	99,823,193.94	694,763.43	0.06%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	270,908,351.20	1,885,505.84	0.17%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	51,966,973.85	361,687.02	0.03%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	49,716.43	346.02	0.00%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	348,515.67	2,425.65	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	67,923,928.18	472,746.46	0.04%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	446,421,308.99	3,107,065.48	0.27%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	270,871,696.95	1,885,250.73	0.17%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	2,639,221.63	18,368.82	0.00%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	48,061,132.48	334,502.59	0.03%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	167,901,165.16	1,168,582.02	0.10%
JP1201331C14	JPGV 1.800 12/20/31 JAPAN	GOV	JP	JPY	A1	283,653,468.32	1,974,211.09	0.17%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	20,783,008.05	144,648.49	0.01%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	1,866,959,012.25	12,993,922.53	1.14%
JP1201901QA8	JPGV 1.800 09/20/44 JAPAN	GOV	JP	JPY	A1	270,881,292.62	1,885,317.52	0.17%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	1,916,193,965.34	13,336,594.85	1.17%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	200,536,456.92	1,395,721.69	0.12%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	270,872,594.74	1,885,256.98	0.17%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	334,954,233.25	2,331,261.34	0.21%
JP1742311Q56	JPGV 05/20/25 JAPAN	GOV	JP	JPY	A1	270,911,524.18	1,885,527.93	0.17%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	1,107,167,983.72	7,705,822.63	0.68%
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	1,805,498.90	12,566.16	0.00%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	291,894.61	291,894.61	0.03%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	27,194,420.07	27,194,420.07	2.39%
US00971T1016	AKAMAI TECH ODSH AKAMAI TECH	COM	US	USD	AAA	5,210,168.71	5,210,168.71	0.46%
US013051EM50	ALBTA 1.300 07/22/30 ALBERTA	BND	CA	USD	AAA	197,303.88	197,303.88	0.02%
US01973R1014	ALLISON TRN HLDG ODSH ALLISON TRN HLDG	COM	US	USD	AAA	14,377,666.28	14,377,666.28	1.27%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	32,745,986.67	32,745,986.67	2.88%
US0258161092	AMERICAN EXPRESS ODSH AMERICAN EXPRESS	COM	US	USD	AAA	1,032,457.49	1,032,457.49	0.09%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	16,591,921.85	16,591,921.85	1.46%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	37,189,188.16	37,189,188.16	3.27%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	6,661,726.06	6,661,726.06	0.59%
US04247X1028	ARMSTRONG WORLD ODSH ARMSTRONG WORLD	COM	US	USD	AAA	14,377,702.52	14,377,702.52	1.27%
US09062X1037	BIOGEN ODSH BIOGEN	COM	US	USD	AAA	360,545.44	360,545.44	0.03%
US0995021062	BOOZ ALLEN ODSH BOOZ ALLEN	COM	US	USD	AAA	3,227,654.75	3,227,654.75	0.28%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	27,194,468.80	27,194,468.80	2.39%
US2547091080	DISCOVER FINCL ODSH DISCOVER FINCL	COM	US	USD	AAA	12,411,353.19	12,411,353.19	1.09%
US31418FAW77	FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	AAA	671,147.17	671,147.17	0.06%

Collateral data - as at 05/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US38526M1062	GRAND CANYON EDU ODSH GRAND CANYON EDU	COM	US	USD	AAA	14,377,694.32	14,377,694.32	1.27%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	864,706.72	864,706.72	0.08%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	425,872.38	425,872.38	0.04%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	59,598,392.23	59,598,392.23	5.25%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	31,979,267.11	31,979,267.11	2.82%
US46269C1027	IRIDIUM COMMUN ODSH IRIDIUM COMMUN	COM	US	USD	AAA	14,377,680.09	14,377,680.09	1.27%
US4663131039	JABIL ODSH JABIL	COM	US	USD	AAA	10,660,574.43	10,660,574.43	0.94%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	424,498.65	424,498.65	0.04%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	5,209,865.17	5,209,865.17	0.46%
US5486611073	LOWE S ODSH LOWE S	COM	US	USD	AAA	424,427.08	424,427.08	0.04%
US5797802064	MCCORMICK ODSH MCCORMICK	COM	US	USD	AAA	424,452.41	424,452.41	0.04%
US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	283,579.07	283,579.07	0.02%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	5,209,643.10	5,209,643.10	0.46%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	971,592.82	971,592.82	0.09%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	AAA	1,137,451.90	1,137,451.90	0.10%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	6,875,315.44	6,875,315.44	0.61%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	64,808,166.35	64,808,166.35	5.71%
US68323ADP66	ONTAR 2.500 04/27/26 ONTARIO	BND	CA	USD	AAA	1,019,774.67	1,019,774.67	0.09%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	8,822,191.81	8,822,191.81	0.78%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	12,411,339.76	12,411,339.76	1.09%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	12,411,346.95	12,411,346.95	1.09%
US8115431079	SEABOARD ODSH SEABOARD	COM	US	USD	AAA	1,322,064.14	1,322,064.14	0.12%
US88076W1036	TERADATA ODSH TERADATA	COM	US	USD	AAA	32,561.32	32,561.32	0.00%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	21,418,224.84	21,418,224.84	1.89%
US8894781033	TOLL BROTHERS ODSH TOLL BROTHERS	COM	US	USD	AAA	14,377,700.60	14,377,700.60	1.27%
US8910921084	TORO ODSH TORO	COM	US	USD	AAA	6,757,162.61	6,757,162.61	0.59%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	1,995,520.66	1,995,520.66	0.18%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	243,895.10	243,895.10	0.02%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	1,772,907.82	1,772,907.82	0.16%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	AAA	48.59	48.59	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	198.34	198.34	0.00%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	1,799,424.78	1,799,424.78	0.16%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	98,192.75	98,192.75	0.01%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	1,661,751.17	1,661,751.17	0.15%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	828,250.46	828,250.46	0.07%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	211,964.50	211,964.50	0.02%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	AAA	1,614,603.02	1,614,603.02	0.14%
	GENPACT ODSH ***DUPLICATE	EXT	US	USD	AAA	12,623,514.12	12,623,514.12	1.11%
						Total:	1,135,698,813.88	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
3	NATIONAL BANK FINANCIAL INC (PARE	123,440,128.33
1	RBC DOMINION SECURITIES INC (PARI	344,868,199.23
2	TD SECURITIES INC (PARENT)	168,809,922.85

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	RBC DOMINION SECURITIES INC (PARENT)	356,484,773.92
2	TD SECURITIES INC (PARENT)	182,861,834.11
3	NATIONAL BANK FINANCIAL INC (PARENT)	113,604,539.38
4	BARCLAYS BANK PLC (PARENT)	84,812,513.59
5	NBC Global Finance Limited (Parent)	52,925,640.66