



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Emerging Markets Bond

Report as at 01/07/2025

<b>Summary of policy</b>	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCE / HSBC Gbl Inv Fd - Gbl Emerging Markets Bond
Replication Mode	Physical replication
ISIN Code	LU0566116140
Total net assets (AuM)	1,366,690,284
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 01/07/2025</b>	
Currently on loan in USD (base currency)	167,350,696.43
Current percentage on loan (in % of the fund AuM)	12.24%
Collateral value (cash and securities) in USD (base currency)	181,057,702.62
Collateral value (cash and securities) in % of loan	108%

<b>Securities lending statistics</b>	
12-month average on loan in USD (base currency)	164,958,647.00
12-month average on loan as a % of the fund AuM	15.94%
12-month maximum on loan in USD	261,606,360.85
12-month maximum on loan as a % of the fund AuM	19.56%
Gross Return for the fund over the last 12 months in (base currency fund)	514,468.39
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0497%

<b>Collateral data - as at 01/07/2025</b>								
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	184,159.67	216,175.44	0.12%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	6,926.94	8,131.18	0.00%
AT0000A1K9F1	ATGV 1.500 02/20/47 AUSTRIA	GOV	AT	EUR	AA1	58,690.29	68,893.47	0.04%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	26,301.85	30,874.37	0.02%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	183,662.40	215,591.71	0.12%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	415,905.16	488,209.39	0.27%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	11,770.93	13,817.28	0.01%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	6,105.39	7,166.79	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	0.85	1.00	0.00%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	AA3	91,829.74	107,794.14	0.06%

## Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	512.90	602.06	0.00%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	12,239.94	14,367.83	0.01%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	19,596.95	23,003.83	0.01%
BE0008063126	BEGV 03/28/28 BELGIUM	GOV	BE	EUR	AA3	553,486.01	649,708.37	0.36%
BE0008077266	BEGV 03/28/41 BELGIUM	GOV	BE	EUR	AA3	1,559,473.47	1,830,584.61	1.01%
BE6357339561	BEGV 4.350 11/06/34 MTN BELGIUM	GOV	BE	USD	AA3	798,259.69	798,259.69	0.44%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	91,018.15	66,704.13	0.04%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	100,124.39	73,377.79	0.04%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	989.47	725.15	0.00%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	24,943.97	18,280.59	0.01%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	91,346.70	66,944.91	0.04%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	91,248.44	66,872.90	0.04%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	86,496.18	63,390.13	0.04%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	6,889.41	5,049.01	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	36,720.25	26,911.03	0.01%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	157,024.34	115,077.84	0.06%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	91,055.88	66,731.78	0.04%
CA135087YQ12	CAGV 4.000 06/01/41 CANADA	GOV	CA	CAD	AAA	28,755.32	21,073.80	0.01%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	AAA	90,531.99	66,347.84	0.04%
CA683234ZP62	ONTAR 4.600 06/02/39 MTN ONTARIO	BND	CA	CAD	AAA	10,390.68	7,614.98	0.00%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	1,029,463.57	754,459.13	0.42%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	AAA	16,405.01	19,256.98	0.01%
DE0001102382	DEGV 1.000 08/15/25 GERMANY	GOV	DE	EUR	AAA	1,425,209.88	1,672,979.57	0.92%
DE0001102473	DEGV 08/15/29 GERMANY	GOV	DE	EUR	AAA	718,347.02	843,230.11	0.47%
DE0001102499	DEGV 02/15/30 GERMANY	GOV	DE	EUR	AAA	862,420.80	1,012,350.82	0.56%
DE0001102507	DEGV 08/15/30 GERMANY	GOV	DE	EUR	AAA	806,484.61	946,690.24	0.52%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	AAA	436,720.79	512,643.77	0.28%
DE0001102523	DEGV 11/15/27 GERMANY	GOV	DE	EUR	AAA	669,399.83	785,773.56	0.43%
DE0001102531	DEGV 02/15/31 GERMANY	GOV	DE	EUR	AAA	168,651.66	197,971.39	0.11%
DE0001102556	DEGV 11/15/28 GERMANY	GOV	DE	EUR	AAA	77,123.66	90,531.45	0.05%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	56,930.92	66,828.24	0.04%
DE0001141828	DEGV 10/10/25 GERMANY	GOV	DE	EUR	AAA	993,075.36	1,165,719.39	0.64%
DE0001141844	DEGV 10/09/26 GERMANY	GOV	DE	EUR	AAA	1,105.94	1,298.20	0.00%
DE0001141851	DEGV 04/16/27 GERMANY	GOV	DE	EUR	AAA	231.10	271.27	0.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	1.02	1.19	0.00%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	77,907.35	91,451.38	0.05%
DE000BU25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	AAA	2,561.85	3,007.22	0.00%
DE000BU25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	468,558.03	550,015.84	0.30%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	3.07	3.60	0.00%

## Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	1,968.35	2,310.55	0.00%
DE000NRW0LQ9	NORDR 2.150 03/21/19 NRW	BND	DE	EUR	AAA	21,355.25	25,067.81	0.01%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	AAA	5,065,791.56	5,946,468.62	3.28%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	5,106,825.01	5,994,635.65	3.31%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	5,121,711.13	6,012,109.68	3.32%
EU000A3K4DT4	EUUNI 2.500 10/04/52 MTN EU	BND	BE	EUR	AA3	51,132.04	60,021.23	0.03%
EU000A3K4ED6	EIB 3.000 11/15/28 EIB	GOV	SU	EUR		11,478.23	13,473.69	0.01%
EU000A3K4EU0	EUUNI 3.250 02/04/50 MTN EU	BND	BE	EUR	AA3	65,575.68	76,975.88	0.04%
EU000A3K4EW6	EUUNI 2.875 12/06/27 MTN EU	BND	BE	EUR	AA3	865,701.69	1,016,202.08	0.56%
EU000A4EA8Y7	EUUNI 3.750 10/12/45 MTN EU	BND	BE	EUR	AA3	377.88	443.57	0.00%
EU000A4EBBP0	EIB 2.250 08/14/28 MTN EIB	GOV	SU	EUR		10,046.92	11,793.56	0.01%
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	AA1	8,152.19	9,569.43	0.01%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	2,192,902.82	2,574,134.30	1.42%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	3,058,749.44	3,590,506.51	1.98%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	650,883.37	764,038.05	0.42%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3.21	3.77	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	841,817.04	988,165.14	0.55%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	516,145.40	605,876.18	0.33%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	1.80	2.11	0.00%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	513,726.39	603,036.63	0.33%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	696,797.67	817,934.45	0.45%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	349,498.25	410,257.78	0.23%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	110.30	129.47	0.00%
FR001400NEF3	FRGV 3.000 06/25/49 FRANCE	GOV	FR	EUR	AA2	0.86	1.01	0.00%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	22,304.48	26,182.07	0.01%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	81,948.68	96,195.28	0.05%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	1,879,165.28	2,575,114.14	1.42%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	438,670.63	601,132.30	0.33%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	438,560.65	600,981.59	0.33%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	1,560,312.00	2,138,173.55	1.18%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	1,879,131.89	2,575,068.39	1.42%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	1,879,132.08	2,575,068.65	1.42%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	1,999,755.41	2,740,364.83	1.51%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	1,879,135.75	2,575,073.68	1.42%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	1,561,110.77	2,139,268.14	1.18%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	63.33	86.78	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	362,163.66	496,290.97	0.27%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	0.69	0.95	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	1,879,394.15	2,575,427.77	1.42%

## Collateral data - as at 01/07/2025

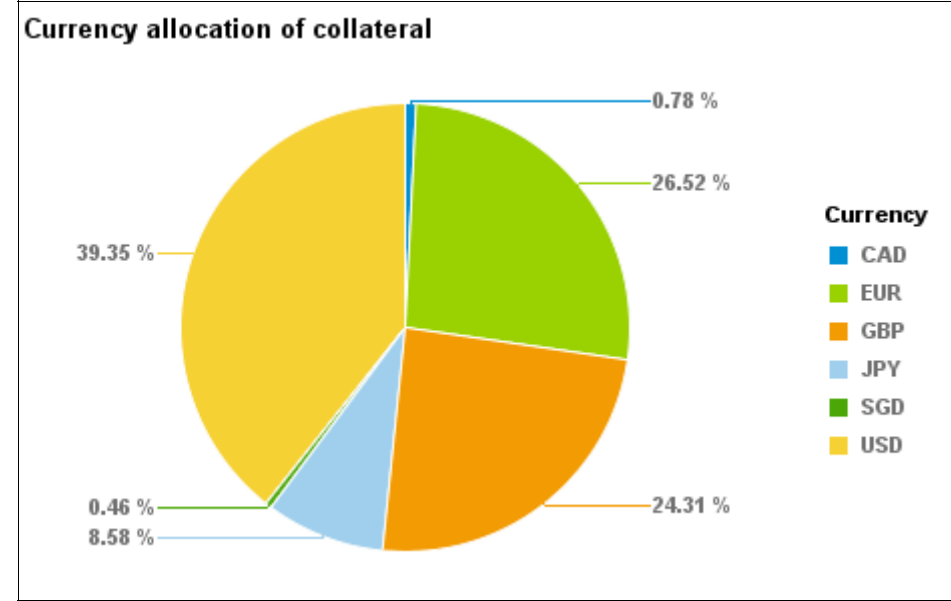
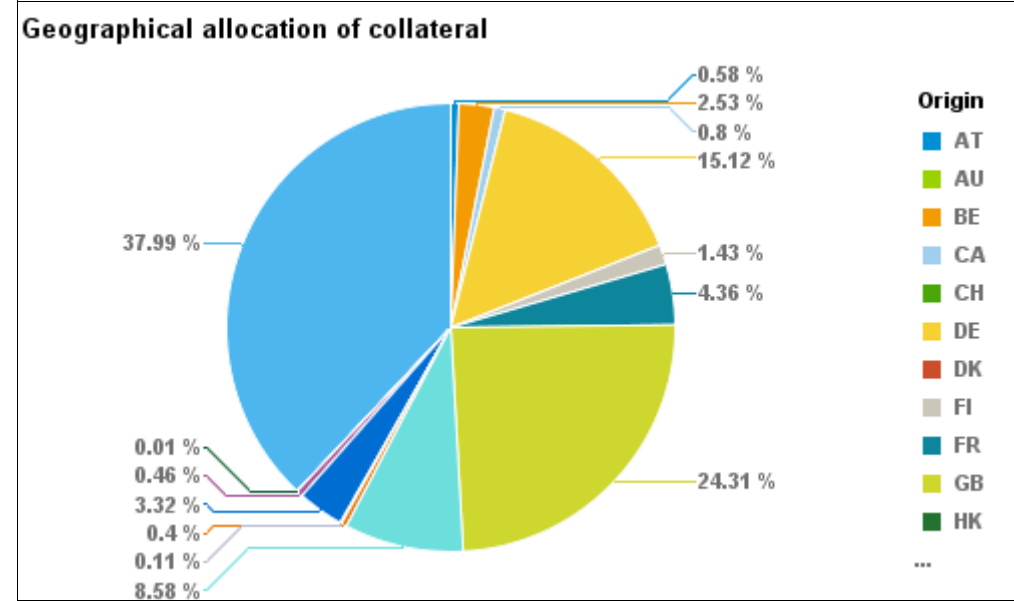
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	550,934.84	754,973.56	0.42%
GB00BMY62Z61	UKT1 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	11.00	15.07	0.00%
GB00BP9DLZ64	UKT1 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	3,080.20	4,220.95	0.00%
GB00BP9DLZ64	UKT1 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	438,658.09	601,115.11	0.33%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	157,699.40	216,103.37	0.12%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	550,934.30	754,972.82	0.42%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	3,171,104.23	4,345,522.68	2.40%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	2,620,169.95	3,590,549.89	1.98%
GB00BPSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	AA3	2,620,169.77	3,590,549.64	1.98%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,602,078.05	2,195,407.66	1.21%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	30,404.31	41,664.55	0.02%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	551,874.40	756,261.08	0.42%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	550,849.03	754,855.97	0.42%
GB00BYMWG366	UKT1 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	596,032.45	816,773.07	0.45%
GB00BYVP4K94	UKT1 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	AA3	881,957.94	1,208,591.06	0.67%
GB00BYMZ75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	1,810,083.91	2,480,448.49	1.37%
GB00BZ13DV40	UKT1 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	221,615.42	303,690.69	0.17%
GB00BZ1NTB69	UKT1 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	3.98	5.45	0.00%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	71,157,199.86	492,624.89	0.27%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	117,930,589.86	816,439.43	0.45%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	168,565,288.42	1,166,986.00	0.64%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	7,494,762.21	51,886.62	0.03%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	152,416,899.35	1,055,189.89	0.58%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	93,889,679.73	650,002.99	0.36%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	83,092,752.43	575,255.32	0.32%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	132,382,502.75	916,490.75	0.51%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	283,413,143.75	1,962,083.51	1.08%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	283,389,000.98	1,961,916.36	1.08%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	8,260,818.49	57,190.06	0.03%
JP1201621H91	JPGV 0.600 09/20/37 JAPAN	GOV	JP	JPY	A1	13,056,478.03	90,390.66	0.05%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	249,330,954.90	1,726,130.79	0.95%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	163,665,609.33	1,133,065.28	0.63%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	349,296,595.14	2,418,197.97	1.34%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	31,367,359.82	217,157.82	0.12%
JP1300721MA9	JPGV 0.700 09/20/51 JAPAN	GOV	JP	JPY	A1	156,851.77	1,085.89	0.00%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	34,007,448.60	235,435.28	0.13%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	AAA	611,534.60	717,848.58	0.40%
SG3254976487	SGGV 2.750 04/01/42 SINGAPORE	GOV	SG	SGD		1,069,041.17	839,374.65	0.46%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	3,590,464.00	3,590,464.00	1.98%

## Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	198,661.23	198,661.23	0.11%
US045167FU29	ADB 4.250 01/09/26 MTN ADB	BND	PH	USD		1,020.23	1,020.23	0.00%
US045167GK38	ADB 4.375 03/22/35 MTN ADB	BND	PH	USD		6,016,574.36	6,016,574.36	3.32%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	20,152.24	20,152.24	0.01%
US500769KE36	KFW 4.375 03/01/27 KFW	GOV	DE	USD	AAA	1,438,157.52	1,438,157.52	0.79%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	3,590,334.73	3,590,334.73	1.98%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	5,419.25	5,419.25	0.00%
US912810FP85	UST 5.375 02/15/31 US TREASURY	GOV	US	USD	AAA	2,189.81	2,189.81	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	3,998.15	3,998.15	0.00%
US912810QN19	UST 4.750 02/15/41 US TREASURY	GOV	US	USD	AAA	2,407,894.00	2,407,894.00	1.33%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	6,491.16	6,491.16	0.00%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	7,381.39	7,381.39	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	1,156.34	1,156.34	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	123,101.45	123,101.45	0.07%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	13,880.34	13,880.34	0.01%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	AAA	256,848.74	256,848.74	0.14%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	35,992.13	35,992.13	0.02%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	54,827.42	54,827.42	0.03%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	72.96	72.96	0.00%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	2,697,827.64	2,697,827.64	1.49%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	732,199.74	732,199.74	0.40%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	422,066.29	422,066.29	0.23%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	163.18	163.18	0.00%
US912810TT51	UST 4.125 08/15/53 US TREASURY	GOV	US	USD	AAA	90.35	90.35	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	79,912.26	79,912.26	0.04%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	2,389,314.50	2,389,314.50	1.32%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	2,366,904.79	2,366,904.79	1.31%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	2,135,858.29	2,135,858.29	1.18%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	2,138,727.87	2,138,727.87	1.18%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	22,911.09	22,911.09	0.01%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	1,380.94	1,380.94	0.00%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	1,041,820.06	1,041,820.06	0.58%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	217,675.51	217,675.51	0.12%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	492.11	492.11	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	2,697,834.25	2,697,834.25	1.49%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	250,658.78	250,658.78	0.14%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	94.38	94.38	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	21,612.76	21,612.76	0.01%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	AAA	216,174.33	216,174.33	0.12%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	2,743.99	2,743.99	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	601,423.78	601,423.78	0.33%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	172,908.20	172,908.20	0.10%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	140,760.46	140,760.46	0.08%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	37,257.17	37,257.17	0.02%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	240,484.85	240,484.85	0.13%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	171.23	171.23	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	313,305.89	313,305.89	0.17%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	1,494,263.80	1,494,263.80	0.83%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	254,725.95	254,725.95	0.14%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	AAA	125,163.58	125,163.58	0.07%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	537,673.76	537,673.76	0.30%
US91282CFB28	UST 2.750 07/31/27 US TREASURY	GOV	US	USD	AAA	47,122.09	47,122.09	0.03%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	2,697,814.07	2,697,814.07	1.49%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	108,036.04	108,036.04	0.06%
US91282CFL00	UST 3.875 09/30/29 US TREASURY	GOV	US	USD	AAA	216,096.60	216,096.60	0.12%
US91282CFR79	UST 1.625 10/15/27 US TREASURY	GOV	US	USD	AAA	2,418,384.73	2,418,384.73	1.34%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	AAA	2,634,462.44	2,634,462.44	1.46%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	53,646.08	53,646.08	0.03%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	655,807.41	655,807.41	0.36%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	759,402.80	759,402.80	0.42%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	2,697,824.52	2,697,824.52	1.49%
US91282CHA27	UST 3.500 04/30/28 US TREASURY	GOV	US	USD	AAA	2,697,847.57	2,697,847.57	1.49%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	637,435.09	637,435.09	0.35%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	28,803.29	28,803.29	0.02%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	98,482.67	98,482.67	0.05%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	201,853.02	201,853.02	0.11%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	177,649.30	177,649.30	0.10%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	406,616.51	406,616.51	0.22%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	601,050.06	601,050.06	0.33%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	AAA	1,306,087.29	1,306,087.29	0.72%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	1,276,340.18	1,276,340.18	0.70%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	121,193.19	121,193.19	0.07%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	10,065,595.62	10,065,595.62	5.56%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	598,693.50	598,693.50	0.33%
XS3046357896	KOMBK 4.751 04/09/29 FRN MTN KBN	BND	NO	USD	AAA	200,107.09	200,107.09	0.11%
XS3091296528	IDA 3.500 06/12/45 MTN INTERNATIONAL DE	BND	US	EUR	AAA	5,125,299.38	6,016,321.74	3.32%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	AAA	614,983.99	614,983.99	0.34%
						<b>Total:</b>	<b>181,057,702.62</b>	<b>100.00%</b>



**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	DEUTSCHE BANK AG (PARENT)	38,175,838.01
2	MERRILL LYNCH INTERNATIONAL (PARENT)	28,332,340.65
3	HSBC BANK PLC (PARENT)	26,485,246.88
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	26,166,577.05
5	STANDARD CHARTERED BANK (PARENT)	22,372,897.36