



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 01/07/2025

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)	5,380,868,955
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 01/07/2025	
Currently on loan in USD (base currency)	304,784,567.27
Current percentage on loan (in % of the fund AuM)	5.66%
Collateral value (cash and securities) in USD (base currency)	338,115,578.81
Collateral value (cash and securities) in % of loan	111%

Securities lending statistics	
12-month average on loan in USD (base currency)	424,365,758.14
12-month average on loan as a % of the fund AuM	12.92%
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)	752,620.10
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0229%

Collateral data - as at 01/07/2025								
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	104,141.41	122,246.17	0.04%
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	65,458.20	76,837.96	0.02%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	2,968.69	3,484.79	0.00%
AT0000A1PEF7	ATGV 1.500 11/02/86 AUSTRIA	GOV	AT	EUR	AA1	34,986.00	41,068.24	0.01%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	99,362.53	116,636.49	0.03%
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	AA1	187,588.58	220,200.46	0.07%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	1,832,338.62	2,150,886.78	0.64%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	104,001.60	122,082.06	0.04%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	2,200,886.31	2,583,505.70	0.76%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	2,396,766.77	2,813,439.56	0.83%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	19,996,843.33	13,104,743.67	3.88%
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	19,608,348.13	12,850,146.99	3.80%
AU000000CPU5	COMPUTERSHARE ODSH COMPUTERSHARE	COM	AU	AUD	AAA	19,608,325.88	12,850,132.41	3.80%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	26,864,657.10	17,605,501.00	5.21%
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	226.46	148.41	0.00%
AU000000SUN6	SUNCORP ODSH SUNCORP	COM	AU	AUD	AAA	3,294,771.94	2,159,197.88	0.64%
AU0000300535	AUGV 4.750 06/21/54 AUSTRALIA	GOV	AU	AUD	AAA	16,751.19	10,977.74	0.00%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	23,448.73	27,525.25	0.01%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	252,589.10	296,501.18	0.09%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	15,471.53	18,161.22	0.01%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	AA3	2,572.16	3,019.32	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	913.12	1,071.86	0.00%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	18,612.16	21,847.85	0.01%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	1,086,620.60	1,275,527.28	0.38%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	76,616.92	56,149.95	0.02%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	38,589.25	28,280.76	0.01%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	7,842.02	5,747.15	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	53,711.40	39,363.28	0.01%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	676,915.51	496,088.54	0.15%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	977.16	716.13	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,472.77	25,996.80	0.01%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,469.52	61,904.86	0.02%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	76,725.70	56,229.68	0.02%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	18,044.91	13,224.51	0.00%
CA135087R713	CAGV 3.500 03/01/34 CANADA	GOV	CA	CAD	AAA	12,365.02	9,061.91	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	387,107.68	283,698.16	0.08%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	5,994.25	4,392.99	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	232,237.28	170,198.87	0.05%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	682,382.22	500,094.91	0.15%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,024,828.40	751,062.17	0.22%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	133,411.65	97,772.90	0.03%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	424,702.68	311,250.27	0.09%
DE0001102499	DEGV 02/15/30 GERMANY	GOV	DE	EUR	AAA	1,342.66	1,576.08	0.00%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	AAA	179,070.70	210,201.75	0.06%
DE0001141844	DEGV 10/09/26 GERMANY	GOV	DE	EUR	AAA	46.85	54.99	0.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	52.72	61.89	0.00%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	1,031,442.70	1,210,756.82	0.36%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	8,508,953.96	1,338,765.41	0.40%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	15,278.12	2,403.80	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	8,508,954.22	1,338,765.45	0.40%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	8,508,954.39	1,338,765.47	0.40%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	37,291.10	5,867.24	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	3,168.50	498.52	0.00%
DK0009924375	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	46,937.53	7,384.97	0.00%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	AAA	10,622.70	1,671.33	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	81,554.67	12,831.49	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	0.96	0.15	0.00%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	8,508,954.04	1,338,765.42	0.40%
FI4000006176	FIGV 4.000 07/04/25 FINLAND	GOV	FI	EUR	AA1	2,076.62	2,437.63	0.00%
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	AA1	5,434.80	6,379.62	0.00%
FI4000566294	FIGV 2.950 04/15/55 FINLAND	GOV	FI	EUR	AA1	1,930,315.28	2,265,896.47	0.67%
FI4000571104	FIGV 3.000 09/15/34 FINLAND	GOV	FI	EUR	AA1	631,811.39	741,650.45	0.22%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	30,052.45	35,277.00	0.01%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	529,508.16	621,562.02	0.18%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,305.31	37,921.52	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	750,173.53	880,589.60	0.26%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	48,836.05	57,326.10	0.02%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	217,280.94	255,054.76	0.08%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	25,365.16	29,774.84	0.01%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	134,466.39	157,843.08	0.05%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	644,620.47	756,686.36	0.22%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	0.82	0.96	0.00%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	5.70	6.69	0.00%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	246,897.52	289,820.13	0.09%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	36,773.11	43,166.04	0.01%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	581,307.96	682,367.11	0.20%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	120.52	141.47	0.00%
FR001400Z2L7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	AA2	41,090.24	48,233.69	0.01%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	3,470,195.45	4,755,382.33	1.41%
GB0006776081	ORD GBP0.25 PEARSON	CST	GB	GBP	AA3	10.71	14.68	0.00%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	3,470,195.62	4,755,382.57	1.41%
GB00B8C3BL03	SAGE GROUP ODSH SAGE GROUP	CST	GB	GBP	AA3	12.50	17.13	0.00%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	1,847.67	2,531.95	0.00%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	3.45	4.73	0.00%
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	3,470,196.22	4,755,383.39	1.41%
GB00BJFFLV09	CRODA ODSH CRODA	CST	GB	GBP	AA3	3,470,173.96	4,755,352.89	1.41%
GB00BKFB1C65	M&G ODSH M&G	CST	GB	GBP	AA3	1,649,826.92	2,260,840.32	0.67%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	0.69	0.95	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	65.24	89.40	0.00%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	863,351.99	1,183,094.40	0.35%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	453,157.82	620,984.82	0.18%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	89,154.25	122,172.53	0.04%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	861,936.32	1,181,154.44	0.35%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	181.24	248.36	0.00%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	595,356.80	815,847.19	0.24%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	863,269.18	1,182,980.92	0.35%
IE00028FXN24	SMURFIT WESTROCK ODSH SMURFIT WESTROCK	COM	US	USD	AAA	59.13	59.13	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	3,504,670.37	3,504,670.37	1.04%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	3,372,674.75	3,372,674.75	1.00%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		5,458,675.10	6,407,654.13	1.90%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		10,947,024.23	12,850,141.04	3.80%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		10,947,030.25	12,850,148.11	3.80%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	278,704,126.59	1,929,482.74	0.57%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	119,654,375.84	828,373.29	0.24%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	162,055,773.56	1,121,920.30	0.33%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	117,917,585.19	816,349.40	0.24%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	4,800,184.45	33,231.92	0.01%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	161,174,615.04	1,115,820.00	0.33%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	54,616,471.54	378,112.59	0.11%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	135,067,579.38	935,079.67	0.28%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	5,656,675.65	39,161.45	0.01%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	134,557,048.06	931,545.24	0.28%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	114,913,324.05	795,550.75	0.24%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	33,897,760.04	234,675.90	0.07%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,619,830.04	80,444.67	0.02%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	143,479,556.88	993,316.22	0.29%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	167,579,011.78	1,160,157.96	0.34%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	278,587,702.13	1,928,676.73	0.57%
JP1201351C43	JPGV 1.700 03/20/32 JAPAN	GOV	JP	JPY	A1	437,662,840.69	3,029,961.95	0.90%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	883,232.93	6,114.67	0.00%
JP1201431D38	JPGV 1.600 03/20/33 JAPAN	GOV	JP	JPY	A1	228,768,184.65	1,583,773.69	0.47%
JP1201621H91	JPGV 0.600 09/20/37 JAPAN	GOV	JP	JPY	A1	3,484,667.94	24,124.53	0.01%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	10,921,330.74	75,608.92	0.02%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	55,158,940.51	381,868.13	0.11%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	38,495.41	266.51	0.00%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	15,041,275.88	104,131.51	0.03%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	1,623,748.99	11,241.30	0.00%

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JP1300011W09	JPGV 2.800 09/20/29 JAPAN	GOV	JP	JPY	A1	134,564,838.98	931,599.18	0.28%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	134,602,014.13	931,856.54	0.28%
JP1300031000	JPGV 2.300 05/20/30 JAPAN	GOV	JP	JPY	A1	134,583,079.17	931,725.45	0.28%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	135,889,047.04	940,766.73	0.28%
JP1300091319	JPGV 1.400 12/20/32 JAPAN	GOV	JP	JPY	A1	134,541,295.97	931,436.19	0.28%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	134,588,160.30	931,760.63	0.28%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	67,002,142.11	463,859.21	0.14%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	30,858.88	213.64	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	342,299,937.57	2,369,759.75	0.70%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	162,798,558.01	1,127,062.64	0.33%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	686,582,899.45	4,753,248.08	1.41%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	132,411.14	155,430.54	0.05%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	64,357.50	75,545.92	0.02%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	4,883,488.49	4,883,488.49	1.44%
US013051EM50	ALBTA 1.300 07/22/30 ALBERTA	BND	CA	USD	AAA	7,048.63	7,048.63	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	3,504,819.52	3,504,819.52	1.04%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,232,905.07	1,232,905.07	0.36%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,192,028.11	1,192,028.11	0.35%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	715.43	715.43	0.00%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	287,169.55	287,169.55	0.08%
US28176E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	AAA	3,504,624.90	3,504,624.90	1.04%
US35137L2043	FOX ODSH FOX	COM	US	USD	AAA	4,985,650.95	4,985,650.95	1.47%
US46266C1053	IQVIA HLDGS ODSH IQVIA HLDGS	COM	US	USD	AAA	4,985,674.82	4,985,674.82	1.47%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	3,504,237.97	3,504,237.97	1.04%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	4,985,540.43	4,985,540.43	1.47%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	3,500,830.08	3,500,830.08	1.04%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	4,985,532.44	4,985,532.44	1.47%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	3,485,675.70	3,485,675.70	1.03%
US683234AQ19	ONTAR 1.050 05/21/27 ONTARIO	BND	CA	USD	AAA	25,639.66	25,639.66	0.01%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	3,504,765.06	3,504,765.06	1.04%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	531.30	531.30	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	115,751.20	115,751.20	0.03%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	102.00	102.00	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	272,088.05	272,088.05	0.08%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	82,184.55	82,184.55	0.02%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	AAA	4,186,842.74	4,186,842.74	1.24%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	769.99	769.99	0.00%
US912810RG58	UST 3.375 05/15/44 US TREASURY	GOV	US	USD	AAA	73,402.15	73,402.15	0.02%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	61,626.90	61,626.90	0.02%

Collateral data - as at 01/07/2025

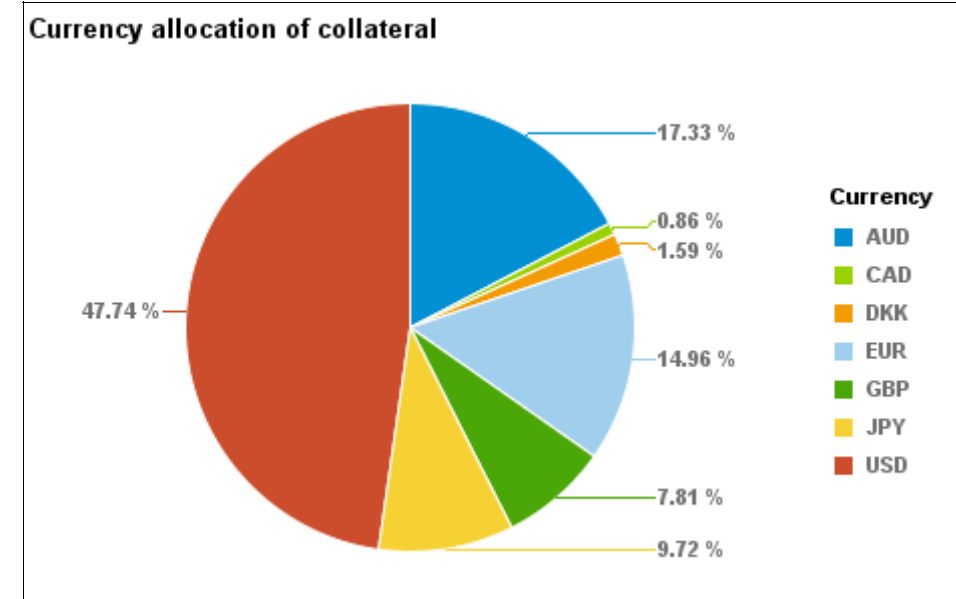
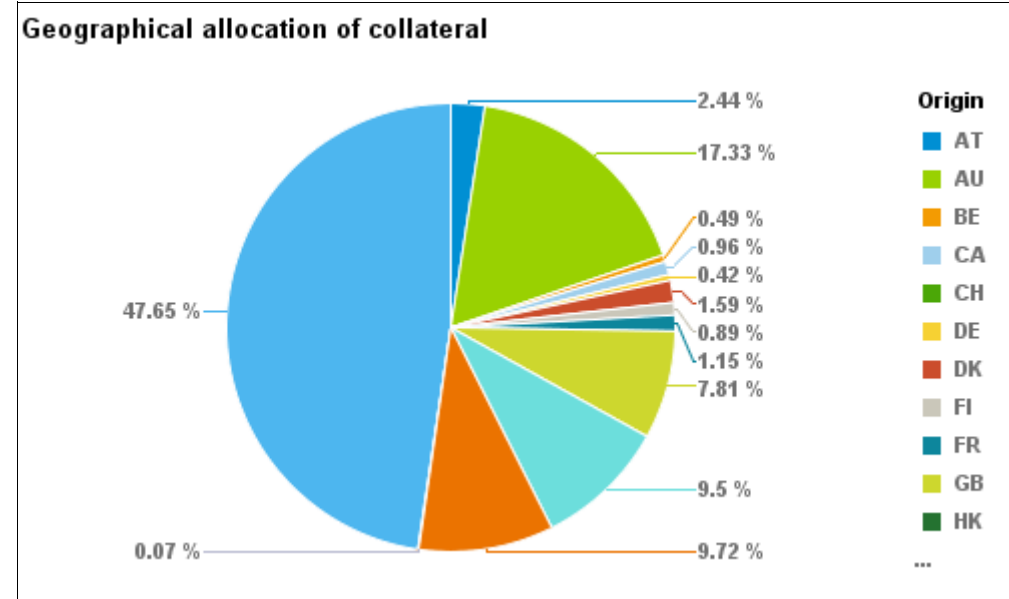
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	30,349.76	30,349.76	0.01%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	28,875.45	28,875.45	0.01%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	169,969.06	169,969.06	0.05%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	74.45	74.45	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	71.82	71.82	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	72.66	72.66	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	750,043.82	750,043.82	0.22%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	30,992.62	30,992.62	0.01%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	1,304,122.52	1,304,122.52	0.39%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	1,315,634.20	1,315,634.20	0.39%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	1,343,802.59	1,343,802.59	0.40%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	1,666,820.51	1,666,820.51	0.49%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	108,707.74	108,707.74	0.03%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	1,168,800.99	1,168,800.99	0.35%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	2,197,902.09	2,197,902.09	0.65%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	2,266,557.60	2,266,557.60	0.67%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	44,623.65	44,623.65	0.01%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	10,947.70	10,947.70	0.00%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	813,049.70	813,049.70	0.24%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	265,941.17	265,941.17	0.08%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	19,826.42	19,826.42	0.01%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	92,882.31	92,882.31	0.03%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	2,272,359.88	2,272,359.88	0.67%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	333,891.33	333,891.33	0.10%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	3,716,468.52	3,716,468.52	1.10%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	25,627.76	25,627.76	0.01%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	AAA	122,213.77	122,213.77	0.04%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	469,401.68	469,401.68	0.14%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	24,654.19	24,654.19	0.01%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	3,098.80	3,098.80	0.00%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	3,278,984.40	3,278,984.40	0.97%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	986,305.29	986,305.29	0.29%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	1,411,043.60	1,411,043.60	0.42%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	223,831.54	223,831.54	0.07%
US91282CDF59	UST 1.375 10/31/28 US TREASURY	GOV	US	USD	AAA	4,186,841.00	4,186,841.00	1.24%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	4,186,884.39	4,186,884.39	1.24%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	1,649,442.29	1,649,442.29	0.49%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	577,203.36	577,203.36	0.17%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	148,249.66	148,249.66	0.04%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	5,179,892.21	5,179,892.21	1.53%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	AAA	5,077,125.50	5,077,125.50	1.50%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	5,179,917.68	5,179,917.68	1.53%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	5,179,830.12	5,179,830.12	1.53%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	99.80	99.80	0.00%
US91282CFL00	UST 3.875 09/30/29 US TREASURY	GOV	US	USD	AAA	122,150.29	122,150.29	0.04%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	AAA	122,181.20	122,181.20	0.04%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	515,579.70	515,579.70	0.15%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	1,047,156.84	1,047,156.84	0.31%
US91282CGA36	UST 4.000 12/15/25 US TREASURY	GOV	US	USD	AAA	6,209.58	6,209.58	0.00%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	1,544,783.74	1,544,783.74	0.46%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,179,361.40	3,179,361.40	0.94%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	2,548,348.60	2,548,348.60	0.75%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	211,707.58	211,707.58	0.06%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	100.58	100.58	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	1,181,375.28	1,181,375.28	0.35%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	11,801.34	11,801.34	0.00%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	1,338,726.47	1,338,726.47	0.40%
US91282CJB81	UST 5.000 09/30/25 US TREASURY	GOV	US	USD	AAA	1,182,984.61	1,182,984.61	0.35%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	245,080.86	245,080.86	0.07%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	39,207.55	39,207.55	0.01%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	2,266,626.49	2,266,626.49	0.67%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	4,186,885.57	4,186,885.57	1.24%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	2,266,603.90	2,266,603.90	0.67%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	567,516.94	567,516.94	0.17%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	2,264,149.77	2,264,149.77	0.67%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	2,029,944.51	2,029,944.51	0.60%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	799,251.42	799,251.42	0.24%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	103.06	103.06	0.00%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	AAA	257,549.81	257,549.81	0.08%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	583,257.38	583,257.38	0.17%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	309.82	309.82	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	136,339.68	136,339.68	0.04%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	1,381,636.49	1,381,636.49	0.41%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	11,728.37	11,728.37	0.00%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	9,526.71	9,526.71	0.00%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	114,335.11	114,335.11	0.03%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	3,730,466.63	3,730,466.63	1.10%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	AAA	4,186,798.84	4,186,798.84	1.24%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	1,334,150.93	1,334,150.93	0.39%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	85,445.01	85,445.01	0.03%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	3,806,400.00	3,806,400.00	1.13%
						Total:	338,115,578.81	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)	83,927,561.31
2	MERRILL LYNCH INTERNATIONAL (PARENT)	45,309,174.35
3	RBC EUROPE LIMITED (PARENT)	39,521,512.56
4	RBC DOMINION SECURITIES INC (PARENT)	30,342,078.46
5	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	22,519,964.00