



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 07/07/2025

<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 Short Duration Bond
Replication Mode	Physical replication
ISIN Code	LU1163226092
Total net assets (AuM)	5,527,830,948
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 07/07/2025</b>	
Currently on loan in USD (base currency)	305,821,553.06
Current percentage on loan (in % of the fund AuM)	5.53%
Collateral value (cash and securities) in USD (base currency)	342,172,458.34
Collateral value (cash and securities) in % of loan	112%

<b>Securities lending statistics</b>	
12-month average on loan in USD (base currency)	424,365,758.14
12-month average on loan as a % of the fund AuM	12.89%
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%

<b>Collateral data - as at 07/07/2025</b>								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	65,658.20	77,335.81	0.02%
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	AA1	965,963.77	1,137,764.80	0.33%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	2,971.69	3,500.22	0.00%
AT0000A1K9F1	ATGV 1.500 02/20/47 AUSTRIA	GOV	AT	EUR	AA1	41,834.23	49,274.64	0.01%
AT0000A1PEF7	ATGV 1.500 11/02/86 AUSTRIA	GOV	AT	EUR	AA1	34,572.49	40,721.36	0.01%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	99,500.65	117,197.29	0.03%
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	AA1	37,633.23	44,326.47	0.01%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	930,612.29	1,096,125.90	0.32%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	161,998.81	190,811.03	0.06%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	1,401,094.43	1,650,285.41	0.48%

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

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	719.09	846.98	0.00%
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	16,898,365.90	11,067,762.39	3.23%
AU000000CPU5	COMPUTERSHARE ODSH COMPUTERSHARE	COM	AU	AUD	AAA	16,898,378.02	11,067,770.33	3.23%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	16,898,349.11	11,067,751.40	3.23%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	16,898,381.48	11,067,772.60	3.23%
AU0000087454	AUGV 1.000 12/21/30 AUSTRALIA	GOV	AU	AUD	AAA	379,879.49	248,806.06	0.07%
AU0000097495	AUGV 1.750 06/21/51 AUSTRALIA	GOV	AU	AUD	AAA	6,816,123.04	4,464,291.44	1.30%
AU0000101792	AUGV 1.000 11/21/31 AUSTRALIA	GOV	AU	AUD	AAA	1,696.00	1,110.81	0.00%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	AAA	1,206,023.53	789,897.79	0.23%
AU0000143901	AUGV 1.750 11/21/32 AUSTRALIA	GOV	AU	AUD	AAA	24,219.00	15,862.49	0.00%
AU0000217101	AUGV 3.000 11/21/33 AUSTRALIA	GOV	AU	AUD	AAA	630,978.44	413,265.96	0.12%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	AAA	775.32	507.80	0.00%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	AA3	2,221,006.62	2,616,022.69	0.76%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	1,994.46	2,349.18	0.00%
BE0000337460	BEGV 1.000 06/22/26 BELGIUM	GOV	BE	EUR	AA3	1,139,179.22	1,341,787.39	0.39%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	30,364.58	35,765.06	0.01%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	AA3	431,556.12	508,310.33	0.15%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	26,584.34	31,312.48	0.01%
BE0000352618	BEGV 10/22/31 BELGIUM	GOV	BE	EUR	AA3	146,379.01	172,413.18	0.05%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	712.44	839.15	0.00%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	18,611.97	21,922.19	0.01%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	1,142,317.55	1,345,483.90	0.39%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	1,615,291.29	1,902,578.15	0.56%
BE6362168351	BEGV 4.500 04/02/35 MTN BELGIUM	GOV	BE	USD	AA3	201,688.11	201,688.11	0.06%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	231,739.41	170,270.90	0.05%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	45,599.81	33,504.53	0.01%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	53,962.08	39,648.72	0.01%
CA135087K940	CAGV 0.500 09/01/25 CANADA	GOV	CA	CAD	AAA	998.15	733.39	0.00%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	677,282.07	497,634.08	0.15%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	975.98	717.10	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,453.12	26,049.24	0.01%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,629.83	62,181.90	0.02%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	AAA	838.99	616.45	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	430,635.23	316,409.92	0.09%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	18,042.08	13,256.44	0.00%
CA135087R713	CAGV 3.500 03/01/34 CANADA	GOV	CA	CAD	AAA	12,361.02	9,082.28	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	1,422,361.81	1,045,082.59	0.31%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,025,501.78	753,489.05	0.22%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	133,212.99	97,878.46	0.03%

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CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	607,441.41	446,318.53	0.13%
CA135087YQ12	CAGV 4.000 06/01/41 CANADA	GOV	CA	CAD	AAA	29,595.69	21,745.48	0.01%
DE0001030559	DEGV 0.500 04/15/30 GERMANY	GOV	DE	EUR	AAA	5,957.55	7,017.13	0.00%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	AAA	1,451.44	1,709.58	0.00%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	3,617.99	4,261.47	0.00%
DE0001102556	DEGV 11/15/28 GERMANY	GOV	DE	EUR	AAA	86,589.35	101,989.65	0.03%
DE0001135085	DEGV 4.750 07/04/28 GERMANY	GOV	DE	EUR	AAA	76,931.19	90,613.74	0.03%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	AAA	32,454.42	38,226.59	0.01%
DE0001141828	DEGV 10/10/25 GERMANY	GOV	DE	EUR	AAA	3,800.87	4,476.87	0.00%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	12,796.67	15,072.62	0.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	1.02	1.20	0.00%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	583,338.09	687,087.40	0.20%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	3,200.15	3,769.31	0.00%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	15,285.30	2,412.80	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	21,216.76	3,349.08	0.00%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	0.52	0.08	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	1,453,484.58	229,433.84	0.07%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	AAA	1,481,727.72	233,892.04	0.07%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	8,500,348.77	1,341,787.62	0.39%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	7,925,291.99	1,251,014.40	0.37%
FI4000046545	FIGV 2.625 07/04/42 FINLAND	GOV	FI	EUR	AA1	98,903.43	116,493.85	0.03%
FI4000197959	FIGV 0.500 04/15/26 FINLAND	GOV	FI	EUR	AA1	11,928.56	14,050.11	0.00%
FI4000546528	FIGV 2.750 04/15/38 FINLAND	GOV	FI	EUR	AA1	91,133.92	107,342.51	0.03%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,326.10	38,075.44	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	751,870.54	885,594.12	0.26%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	153,391.31	180,672.65	0.05%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	1.62	1.91	0.00%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	217,472.05	256,150.43	0.07%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	1,538,362.01	1,811,966.65	0.53%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	1,356,085.96	1,597,271.98	0.47%
FR0014002WK3	FRGV 11/25/31 FRANCE	GOV	FR	EUR	AA2	355.10	418.25	0.00%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	1.64	1.94	0.00%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	660,860.76	778,397.83	0.23%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	2,726,409.85	3,211,314.17	0.94%
FR001400JI88	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	AA2	2,726,404.74	3,211,308.16	0.94%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	2,726,404.66	3,211,308.06	0.94%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	2,726,404.72	3,211,308.13	0.94%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	AA2	1,927,446.03	2,270,251.02	0.66%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	582,590.26	686,206.58	0.20%

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

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	AA2	34,052.50	40,108.90	0.01%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	4.10	4.83	0.00%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	3,565,770.51	4,864,602.42	1.42%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	3,566,262.20	4,865,273.21	1.42%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	492.99	672.56	0.00%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	250,794.04	342,145.77	0.10%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	335.70	457.98	0.00%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	AA3	57.27	78.13	0.00%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	848,098.50	1,157,018.38	0.34%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	849,718.12	1,159,227.95	0.34%
GB00BTJ70027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	105,778.13	144,307.81	0.04%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	1,854,761.99	1,854,761.99	0.54%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		9,396,542.58	11,067,760.17	3.23%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		9,396,554.35	11,067,774.03	3.23%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		6,264,441.66	7,378,600.94	2.16%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	198,964,167.67	1,376,676.69	0.40%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	326,701,123.95	2,260,516.70	0.66%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	166,503,347.55	1,152,073.16	0.34%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	119,064,946.78	823,836.47	0.24%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	46,851,852.98	324,178.24	0.09%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	100,082.58	692.49	0.00%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	25,153,784.38	174,044.55	0.05%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	33,168,766.35	229,501.97	0.07%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	11,736,301.06	81,206.04	0.02%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	134,611,446.40	931,406.11	0.27%
JP1024741R74	JPGV 0.700 07/01/27 JAPAN	GOV	JP	JPY	A1	661,509,585.43	4,577,129.84	1.34%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	8,569,344.03	59,293.17	0.02%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	54,612,900.05	377,878.63	0.11%
JP1103461H35	JPGV 0.100 03/20/27 JAPAN	GOV	JP	JPY	A1	703,172,984.84	4,865,408.04	1.42%
JP1103571L10	JPGV 0.100 12/20/29 JAPAN	GOV	JP	JPY	A1	2,072,663.67	14,341.21	0.00%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	196,654,401.36	1,360,694.91	0.40%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	196,357,479.85	1,358,640.45	0.40%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	302,039,055.38	2,089,874.44	0.61%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	115,546,001.13	799,488.11	0.23%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,719,640.35	81,090.76	0.02%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	703,118,138.56	4,865,028.54	1.42%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	179,641,005.81	1,242,975.50	0.36%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	59,251,532.36	409,974.34	0.12%
JP1201351C43	JPGV 1.700 03/20/32 JAPAN	GOV	JP	JPY	A1	437,904,130.71	3,029,954.68	0.89%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	883,822.23	6,115.36	0.00%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	10,934,557.98	75,658.60	0.02%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	9,404,968.49	65,075.04	0.02%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	6,554,565.00	45,352.47	0.01%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	4,734,410.71	32,758.43	0.01%
JP1201801N46	JPGV 0.800 03/20/42 JAPAN	GOV	JP	JPY	A1	445,802,395.03	3,084,604.50	0.90%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	6,230,414.56	43,109.60	0.01%
JP1300151485	JPGV 2.500 06/20/34 JAPAN	GOV	JP	JPY	A1	134,601,306.04	931,335.94	0.27%
JP13001614A6	JPGV 2.500 09/20/34 JAPAN	GOV	JP	JPY	A1	33,853,359.97	234,238.82	0.07%
JP1300721MA9	JPGV 0.700 09/20/51 JAPAN	GOV	JP	JPY	A1	31,030.33	214.71	0.00%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	90,384,968.85	625,393.41	0.18%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	61,029.47	422.28	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	388,606,173.56	2,688,851.31	0.79%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	164,678,731.33	1,139,448.24	0.33%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	176,366,276.64	1,220,316.93	0.36%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	134,581,488.67	931,198.82	0.27%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	134,572,462.31	931,136.37	0.27%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	134,596,384.72	931,301.89	0.27%
JP1743031R52	JPGV 08/04/25 JAPAN	GOV	JP	JPY	A1	702,915,268.25	4,863,624.84	1.42%
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	AAA	215,200.06	253,474.36	0.07%
NL00150006U0	NLGV 07/15/31 NETHERLANDS	GOV	NL	EUR	AAA	325,865.24	383,821.85	0.11%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	3,055.45	3,598.88	0.00%
NL0015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	AAA	849,742.19	1,000,872.68	0.29%
NL0015000QL2	NLGV 01/15/26 NETHERLANDS	GOV	NL	EUR	AAA	48,708.65	57,371.71	0.02%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	545,307.85	642,293.32	0.19%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	640,389.87	754,286.10	0.22%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	AAA	336,531.92	396,385.65	0.12%
NL0015031501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	AAA	349,187.10	411,291.61	0.12%
SE0007125927	SEGV 1.000 11/12/26 SWEDEN	GOV	SE	SEK	AAA	4,972.15	520.20	0.00%
US0010551028	AFLAC ODSH AFLAC	COM	US	USD	AAA	1,467,111.56	1,467,111.56	0.43%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	4,963,380.90	4,963,380.90	1.45%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,465,576.26	1,465,576.26	0.43%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	561,210.77	561,210.77	0.16%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	32,338.24	32,338.24	0.01%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	AAA	33,923.33	33,923.33	0.01%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	4,963,303.49	4,963,303.49	1.45%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	3,173,984.00	3,173,984.00	0.93%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	496,493.14	496,493.14	0.15%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	1,488,867.99	1,488,867.99	0.44%

Collateral data - as at 07/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US28176E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	AAA	1,467,069.65	1,467,069.65	0.43%
US30040W1080	EVERSOURCE ODSH EVERSOURCE	COM	US	USD	AAA	2,368,468.60	2,368,468.60	0.69%
US34959J1088	FORTIVE ODSH FORTIVE	COM	US	USD	AAA	289.49	289.49	0.00%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	149,186.25	149,186.25	0.04%
US4062161017	HALLIBURTON ODSH HALLIBURTON	COM	US	USD	AAA	234.87	234.87	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	1,466,488.64	1,466,488.64	0.43%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	2,368,387.81	2,368,387.81	0.69%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	240.00	240.00	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	7,331,950.30	7,331,950.30	2.14%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,464,527.40	1,464,527.40	0.43%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	1,466,917.53	1,466,917.53	0.43%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	7,331,870.75	7,331,870.75	2.14%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,465,138.47	1,465,138.47	0.43%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	53,589.08	53,589.08	0.02%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	4,963,313.80	4,963,313.80	1.45%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	4,963,453.87	4,963,453.87	1.45%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	2,277,773.04	2,277,773.04	0.67%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	529.82	529.82	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	115,220.30	115,220.30	0.03%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	101.21	101.21	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	280,858.83	280,858.83	0.08%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	89,469.11	89,469.11	0.03%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	687.87	687.87	0.00%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	169,900.30	169,900.30	0.05%
US912810RG58	UST 3.375 05/15/44 US TREASURY	GOV	US	USD	AAA	80,650.98	80,650.98	0.02%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	1,489,091.75	1,489,091.75	0.44%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	426,338.56	426,338.56	0.12%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	149,698.09	149,698.09	0.04%
US912810RM27	UST 3.000 05/15/45 US TREASURY	GOV	US	USD	AAA	182,853.67	182,853.67	0.05%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	86,724.81	86,724.81	0.03%
US912810RS96	UST 2.500 05/15/46 US TREASURY	GOV	US	USD	AAA	206.10	206.10	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	28,630.86	28,630.86	0.01%
US912810SA79	UST 3.000 02/15/48 US TREASURY	GOV	US	USD	AAA	7,462.43	7,462.43	0.00%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	168,909.46	168,909.46	0.05%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	342,147.11	342,147.11	0.10%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	74.00	74.00	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	71.36	71.36	0.00%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	47,254.71	47,254.71	0.01%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	1,881.01	1,881.01	0.00%

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

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	AAA	2,705,351.72	2,705,351.72	0.79%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	63.12	63.12	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	144.12	144.12	0.00%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	66.23	66.23	0.00%
US912810TD00	UST 2.250 02/15/52 US TREASURY	GOV	US	USD	AAA	61.12	61.12	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	445,846.63	445,846.63	0.13%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	AAA	69.93	69.93	0.00%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	841,687.84	841,687.84	0.25%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	441,472.98	441,472.98	0.13%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	241,791.85	241,791.85	0.07%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	1,551,462.40	1,551,462.40	0.45%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	288.14	288.14	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	1,155,693.81	1,155,693.81	0.34%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	27,534.41	27,534.41	0.01%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	12,510.09	12,510.09	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	25,509.77	25,509.77	0.01%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	813,769.78	813,769.78	0.24%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	928,870.77	928,870.77	0.27%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	9,737,463.45	9,737,463.45	2.85%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	20,061.05	20,061.05	0.01%
US9128284N73	UST 2.875 05/15/28 US TREASURY	GOV	US	USD	AAA	195.82	195.82	0.00%
US912828U246	UST 2.000 11/15/26 US TREASURY	GOV	US	USD	AAA	243,918.77	243,918.77	0.07%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	342,098.81	342,098.81	0.10%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	339,638.28	339,638.28	0.10%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	338,805.74	338,805.74	0.10%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	94.68	94.68	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	9,992,897.80	9,992,897.80	2.92%
US912828ZQ64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	AAA	964,360.71	964,360.71	0.28%
US912828ZV59	UST 0.500 06/30/27 US TREASURY	GOV	US	USD	AAA	93.60	93.60	0.00%
US912828ZZ63	UST 0.125 07/15/30 US TREASURY	GOV	US	USD	AAA	5,354,166.00	5,354,166.00	1.56%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	40,107.93	40,107.93	0.01%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	467,844.78	467,844.78	0.14%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	188,703.62	188,703.62	0.06%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	24,768.14	24,768.14	0.01%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	91,712.99	91,712.99	0.03%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	186.06	186.06	0.00%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	88,317.40	88,317.40	0.03%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	AAA	397,359.15	397,359.15	0.12%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	1,405,170.00	1,405,170.00	0.41%

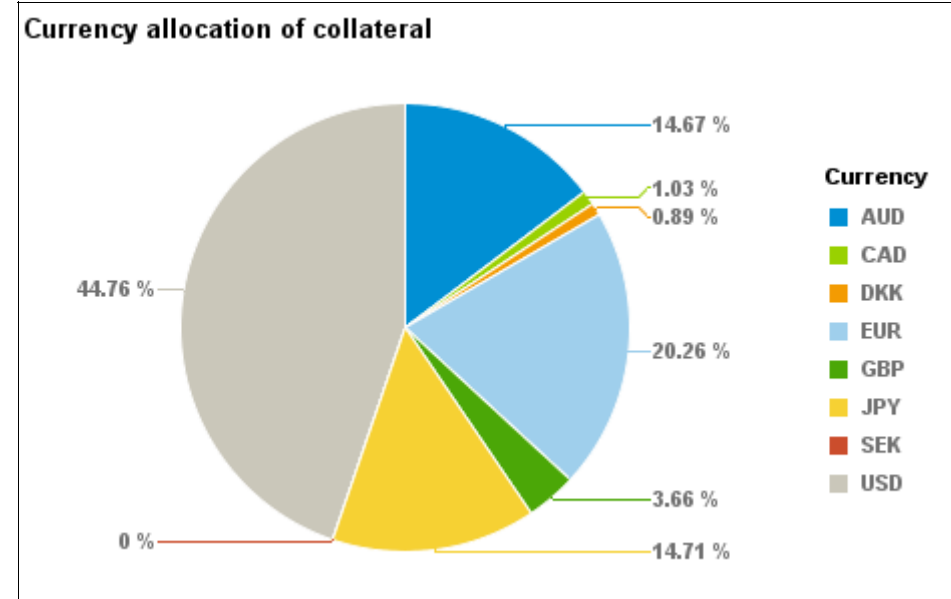
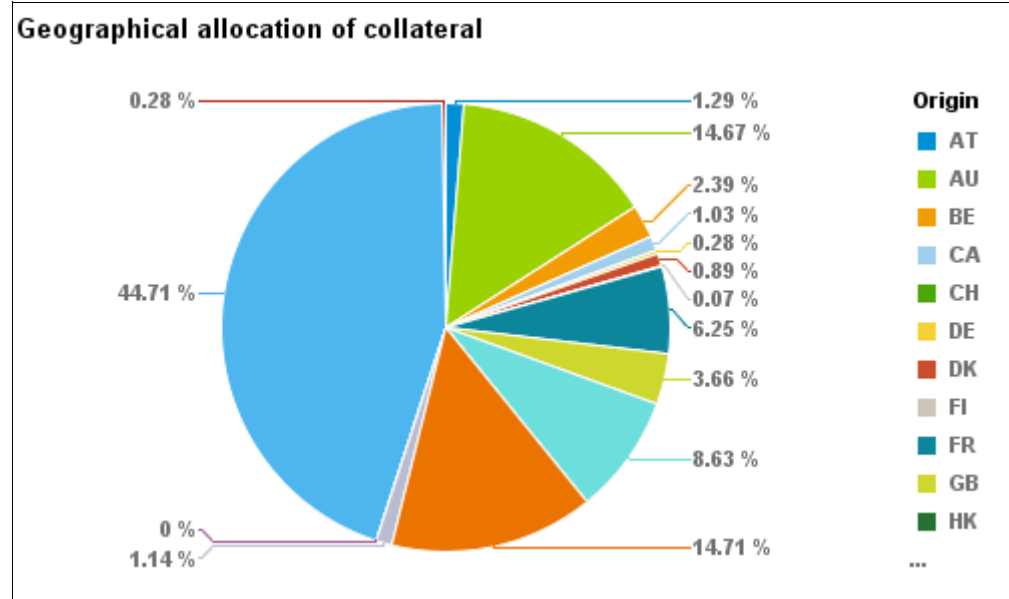
Collateral data - as at 07/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	223,483.89	223,483.89	0.07%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	142,383.57	142,383.57	0.04%
US91282CDL28	UST 1.500 11/30/28 US TREASURY	GOV	US	USD	AAA	290,606.78	290,606.78	0.08%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	342,142.40	342,142.40	0.10%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	97.27	97.27	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	147,660.68	147,660.68	0.04%
US91282CEF41	UST 2.500 03/31/27 US TREASURY	GOV	US	USD	AAA	23,986.03	23,986.03	0.01%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	770,021.09	770,021.09	0.23%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	9,991,175.62	9,991,175.62	2.92%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	99.79	99.79	0.00%
US91282CFK27	UST 3.500 09/15/25 US TREASURY	GOV	US	USD	AAA	6,224,647.91	6,224,647.91	1.82%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	719,088.13	719,088.13	0.21%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	8,535,233.37	8,535,233.37	2.49%
US91282CGA36	UST 4.000 12/15/25 US TREASURY	GOV	US	USD	AAA	12,418.41	12,418.41	0.00%
US91282CGA36	UST 4.000 12/15/25 US TREASURY	GOV	US	USD	AAA	342,176.70	342,176.70	0.10%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	4,436,245.74	4,436,245.74	1.30%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	30,157.61	30,157.61	0.01%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	8,774,475.21	8,774,475.21	2.56%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	211,081.49	211,081.49	0.06%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	110,608.86	110,608.86	0.03%
US91282CGT27	UST 3.625 03/31/28 US TREASURY	GOV	US	USD	AAA	242,159.00	242,159.00	0.07%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	100.55	100.55	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	1,159,189.68	1,159,189.68	0.34%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	299,631.36	299,631.36	0.09%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	510.49	510.49	0.00%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	244,801.35	244,801.35	0.07%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	632,588.47	632,588.47	0.18%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	14,145.32	14,145.32	0.00%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	298.80	298.80	0.00%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	571,805.63	571,805.63	0.17%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	2,018,695.31	2,018,695.31	0.59%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	2,846.56	2,846.56	0.00%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	277,611.86	277,611.86	0.08%
US91282CKJ98	UST 4.500 04/15/27 US TREASURY	GOV	US	USD	AAA	1,959,510.00	1,959,510.00	0.57%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	280,681.40	280,681.40	0.08%
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	AAA	13,978.53	13,978.53	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	70,619.95	70,619.95	0.02%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	799.51	799.51	0.00%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	AAA	993.52	993.52	0.00%



**Collateral data - as at 07/07/2025**

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	192,234.38	192,234.38	0.06%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	1,118,612.11	1,118,612.11	0.33%
	Unknown Company Description	UNK		EUR		801,236.36	943,739.87	0.28%
						<b>Total:</b>	<b>342,172,458.34</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	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	83,553,964.70
2	MERRILL LYNCH INTERNATIONAL (PARENT)	45,107,484.30
3	RBC EUROPE LIMITED ( PARENT )	39,345,585.81
4	RBC DOMINION SECURITIES INC (PARENT)	30,207,013.20
5	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	22,419,718.24