



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 26/08/2025

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)	6,583,565,567
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 26/08/2025	
Currently on loan in USD (base currency)	364,908,429.42
Current percentage on loan (in % of the fund AuM)	5.54%
Collateral value (cash and securities) in USD (base currency)	397,184,961.99
Collateral value (cash and securities) in % of loan	109%

Securities lending statistics	
12-month average on loan in USD (base currency)	413,761,702.32
12-month average on loan as a % of the fund AuM	11.57%
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)	741,736.34
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0207%

Collateral data - as at 26/08/2025									
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	396,634.25	463,664.25	0.12%	
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	AA1	708,166.23	827,844.20	0.21%	
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	489,424.29	572,135.53	0.14%	
AT0000A1K9F1	ATGV 1.500 02/20/47 AUSTRIA	GOV	AT	EUR	AA1	34,386.73	40,197.98	0.01%	
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	101,620.62	118,794.20	0.03%	
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	12,541.78	14,661.30	0.00%	
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	39,050.80	45,650.26	0.01%	
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	59,631.81	69,709.41	0.02%	
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	22,376.92	26,158.56	0.01%	
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	396,442.80	463,440.45	0.12%	

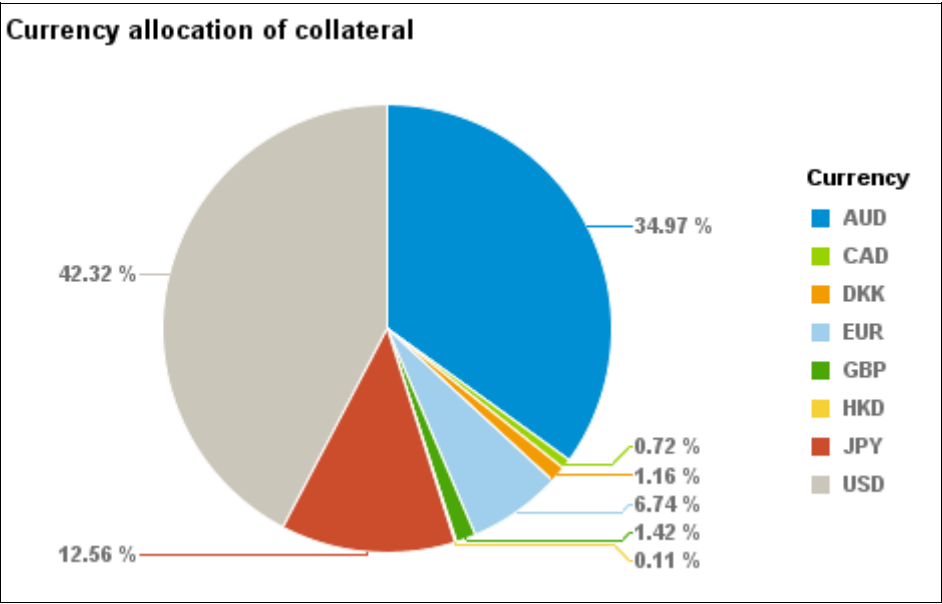
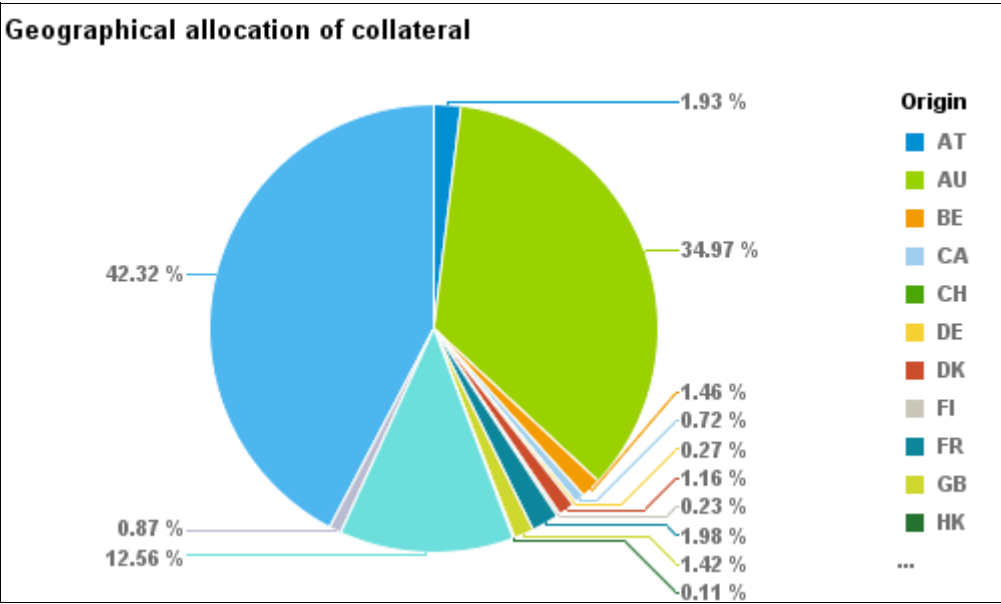
Collateral data - as at 26/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	2,035,850.26	2,379,902.88	0.60%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	2,277,122.39	2,661,949.27	0.67%
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	35,585,718.71	23,130,802.82	5.82%
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	35,585,596.77	23,130,723.56	5.82%
AU000000BXB1	BRAMBLES ODSH BRAMBLES	COM	AU	AUD	AAA	10,598,563.16	6,889,091.57	1.73%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	35,585,527.56	23,130,678.57	5.82%
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	14,181,243.98	9,217,842.72	2.32%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	35,578,741.37	23,126,267.53	5.82%
AU000000SUN6	SUNCORP ODSH SUNCORP	COM	AU	AUD	AAA	18,299,635.65	11,894,807.22	2.99%
AU000000TCL6	TRANSURBAN UNIT TRANSURBAN	COM	AU	AUD	AAA	25,847,451.62	16,800,905.77	4.23%
AU0000013740	AUGV 2.500 05/21/30 AUSTRALIA	GOV	AU	AUD	AAA	959.46	623.65	0.00%
AU0000018442	AUGV 2.750 05/21/41 AUSTRALIA	GOV	AU	AUD	AAA	57,049.89	37,082.56	0.01%
AU0000274706	AUGV 3.500 12/21/34 AUSTRALIA	GOV	AU	AUD	AAA	162,869.79	105,865.76	0.03%
AU0000300535	AUGV 4.750 06/21/54 AUSTRALIA	GOV	AU	AUD	AAA	2,222,198.45	1,444,434.34	0.36%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	AA3	2,277,594.16	2,662,500.76	0.67%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	645,527.93	754,620.23	0.19%
BE0000333428	BEGV 3.000 06/22/34 BELGIUM	GOV	BE	EUR	AA3	2,412.92	2,820.70	0.00%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	AA3	104,314.32	121,943.13	0.03%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	300,242.48	350,982.57	0.09%
BE0000343526	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	AA3	52,621.78	61,514.70	0.02%
BE0000346552	BEGV 1.250 04/22/33 BELGIUM	GOV	BE	EUR	AA3	71,039.14	83,044.55	0.02%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	0.62	0.73	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	15,953.86	18,650.02	0.00%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	AA3	329,961.03	385,723.46	0.10%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	1,168,718.17	1,366,228.05	0.34%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	2,965.08	3,466.17	0.00%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	16,594.24	12,003.52	0.00%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	AAA	3,920,615.98	2,835,995.89	0.71%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	910,868.55	1,064,802.61	0.27%
DE000BU35025	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	153.08	178.95	0.00%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	9,655,963.48	1,512,270.52	0.38%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	9,657,683.54	1,512,539.91	0.38%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	3,473.84	544.06	0.00%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	AAA	41,527.89	6,503.90	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	46,571.78	7,293.85	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	42,803.00	6,703.60	0.00%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	308,987.42	48,392.12	0.01%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	9,657,682.94	1,512,539.82	0.38%
FI4000480488	FIGV 0.125 04/15/52 FINLAND	GOV	FI	EUR	AA1	58,572.11	68,470.62	0.02%

Collateral data - as at 26/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FI4000507231	FIGV 0.125 09/15/31 FINLAND	GOV	FI	EUR	AA1	711,289.19	831,494.94	0.21%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	824,805.99	964,195.74	0.24%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	716,426.57	837,500.52	0.21%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	AA2	3,691.75	4,315.64	0.00%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	AA2	5,715.85	6,681.81	0.00%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	487,618.07	570,024.06	0.14%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	706,773.30	826,215.88	0.21%
FR0011982776	FRGV 0.700 07/25/30 FRANCE	GOV	FR	EUR	AA2	172,755.77	201,950.98	0.05%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	211,879.55	247,686.57	0.06%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	2,970.60	3,472.63	0.00%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	2,026,922.73	2,369,466.62	0.60%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	711,380.85	831,602.08	0.21%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	357,342.47	417,732.28	0.11%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	32,384.38	37,857.24	0.01%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	257.23	300.70	0.00%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	20,811.67	24,328.78	0.01%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	410,180.65	479,499.96	0.12%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	20,253.59	23,676.39	0.01%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,075,532.07	1,452,237.18	0.37%
GB00BLH38265	UKT1 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	2,762,241.70	3,729,716.86	0.94%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	343,375.92	463,643.34	0.12%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	83.90	113.29	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	5.57	7.52	0.00%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	42,727,737.67	289,689.36	0.07%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	52,287,881.92	354,506.09	0.09%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	181,924,198.62	1,233,426.05	0.31%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	272,777,521.39	1,849,401.58	0.47%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	336,406,217.64	2,280,797.13	0.57%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	188,003,917.42	1,274,645.87	0.32%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	48,397,394.03	328,129.01	0.08%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	349,865.81	2,372.05	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	352,129,307.62	2,387,397.95	0.60%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	88,291,374.98	598,605.81	0.15%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	124,793,038.72	846,083.07	0.21%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	57,529,916.32	390,046.50	0.10%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	352,772,196.38	2,391,756.67	0.60%
JP1051791R76	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	352,736,045.73	2,391,511.57	0.60%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	104,576,966.73	709,020.33	0.18%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	125,601,096.80	851,561.61	0.21%

Collateral data - as at 26/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	42,676,544.84	289,342.28	0.07%
JP1120271N56	JPGV 0.005 03/10/32 JAPAN	GOV	JP	JPY	A1	229,717.50	1,557.46	0.00%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	104,558,992.98	708,898.47	0.18%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	6,256,375.39	42,417.54	0.01%
JP1201041884	JPGV 2.100 06/20/28 JAPAN	GOV	JP	JPY	A1	980,206,816.06	6,645,694.34	1.67%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	94,602,914.36	641,397.35	0.16%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	16,967,252.03	115,036.10	0.03%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	6,003,581.79	40,703.62	0.01%
JP1201841P46	JPGV 1.100 03/20/43 JAPAN	GOV	JP	JPY	A1	980,218,169.90	6,645,771.32	1.67%
JP1201931R78	JPGV 2.500 06/20/45 JAPAN	GOV	JP	JPY	A1	350,293,186.76	2,374,949.26	0.60%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	346,239.19	2,347.46	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	352,754,638.86	2,391,637.63	0.60%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	336,437,988.86	2,281,012.54	0.57%
JP1743131R69	JPGV 06/22/26 JAPAN	GOV	JP	JPY	A1	70,723,917.12	479,500.37	0.12%
JP3164720009	RENESAS ODSH RENESAS	COM	JP	JPY	A1	933,183,299.81	6,326,880.08	1.59%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	401,469,498.14	2,721,919.02	0.69%
KYG2108Y1052	CHINA RSRCS LND ODSH CHINA RSRCS LND	COM	HK	HKD		3,445,786.69	441,145.51	0.11%
NL0010071189	NLGV 2.500 01/15/33 NETHERLANDS	GOV	NL	EUR	AAA	54.17	63.33	0.00%
NL0012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	AAA	711,381.11	831,602.39	0.21%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	569,476.89	665,716.78	0.17%
NL0015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	AAA	201,596.71	235,665.95	0.06%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	57,433.36	67,139.43	0.02%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	711,380.65	831,601.85	0.21%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	AAA	711,380.70	831,601.91	0.21%
US0010551028	AFLAC ODSH AFLAC	COM	US	USD	AAA	572,999.87	572,999.87	0.14%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	3,989,904.62	3,989,904.62	1.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,884,943.88	2,884,943.88	0.73%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	578,392.66	578,392.66	0.15%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	578,510.49	578,510.49	0.15%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	1,330,407.00	1,330,407.00	0.33%
US2473617023	DELTA AIR ODSH DELTA AIR	COM	US	USD	AAA	200,821.90	200,821.90	0.05%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	578,534.06	578,534.06	0.15%
US3666511072	GARTNER ODSH GARTNER	COM	US	USD	AAA	228,913.55	228,913.55	0.06%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	614,576.70	614,576.70	0.15%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	2,884,711.35	2,884,711.35	0.73%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	578,343.51	578,343.51	0.15%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	5,063,274.65	5,063,274.65	1.27%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	577,383.75	577,383.75	0.15%
US60855R1005	MOLINA HEALTH ODSH MOLINA HEALTH	COM	US	USD	AAA	327,217.56	327,217.56	0.08%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	10,474,112.28	10,474,112.28	2.64%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	578,564.88	578,564.88	0.15%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	750,417.29	750,417.29	0.19%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	1,174,211.99	1,174,211.99	0.30%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	2,178,292.49	2,178,292.49	0.55%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	4,103,239.97	4,103,239.97	1.03%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	451,804.42	451,804.42	0.11%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	2,885,124.34	2,885,124.34	0.73%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	746,641.25	746,641.25	0.19%
US912810PT97	UST 4.750 02/15/37 US TREASURY	GOV	US	USD	AAA	6,079,431.59	6,079,431.59	1.53%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	115,774.11	115,774.11	0.03%
US912810QQ40	UST 4.375 05/15/41 US TREASURY	GOV	US	USD	AAA	97.62	97.62	0.00%
US912810RA88	UST 0.625 02/15/43 US TREASURY	GOV	US	USD	AAA	362,298.31	362,298.31	0.09%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	170,119.08	170,119.08	0.04%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	AAA	762.26	762.26	0.00%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	AAA	463,602.45	463,602.45	0.12%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	AAA	1,448,208.79	1,448,208.79	0.36%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	8,944,041.24	8,944,041.24	2.25%
US912810SZ21	UST 2.000 08/15/51 US TREASURY	GOV	US	USD	AAA	3,568,555.73	3,568,555.73	0.90%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	1,449,168.72	1,449,168.72	0.36%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	63,815.39	63,815.39	0.02%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	4,173.51	4,173.51	0.00%
US912810TT51	UST 4.125 08/15/53 US TREASURY	GOV	US	USD	AAA	1,891,673.30	1,891,673.30	0.48%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	422,507.97	422,507.97	0.11%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	1,448,576.68	1,448,576.68	0.36%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	20,546.03	20,546.03	0.01%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	99.16	99.16	0.00%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	10,904.31	10,904.31	0.00%
US912828Z781	UST 1.500 01/31/27 US TREASURY	GOV	US	USD	AAA	320,939.68	320,939.68	0.08%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	6,645,925.94	6,645,925.94	1.67%
US91282CAQ42	UST 0.125 10/15/25 US TREASURY	GOV	US	USD	AAA	94,524.76	94,524.76	0.02%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	604.72	604.72	0.00%
US91282CBF77	UST 0.125 01/15/31 US TREASURY	GOV	US	USD	AAA	1,447,911.19	1,447,911.19	0.36%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	8,931,886.18	8,931,886.18	2.25%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	463,578.69	463,578.69	0.12%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	41,944.45	41,944.45	0.01%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	8,930,127.69	8,930,127.69	2.25%
US91282CCJ80	UST 0.875 06/30/26 US TREASURY	GOV	US	USD	AAA	8,929,880.63	8,929,880.63	2.25%
US91282CCP41	UST 0.625 07/31/26 US TREASURY	GOV	US	USD	AAA	8,931,849.28	8,931,849.28	2.25%

Collateral data - as at 26/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	8,931,899.54	8,931,899.54	2.25%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	116,369.62	116,369.62	0.03%
US91282CDW82	UST 1.750 01/31/29 US TREASURY	GOV	US	USD	AAA	85,273.34	85,273.34	0.02%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	6,079,512.49	6,079,512.49	1.53%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	463,608.61	463,608.61	0.12%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	6,079,426.91	6,079,426.91	1.53%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	7,112.31	7,112.31	0.00%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	AAA	6,644,580.20	6,644,580.20	1.67%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	AAA	174,943.08	174,943.08	0.04%
US91282CHM64	UST 4.500 07/15/26 US TREASURY	GOV	US	USD	AAA	6,079,515.90	6,079,515.90	1.53%
US91282CJH51	UST 2.375 10/15/28 US TREASURY	GOV	US	USD	AAA	1,447,365.81	1,447,365.81	0.36%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	3,138,999.09	3,138,999.09	0.79%
US91282CKG59	UST 4.125 03/31/29 US TREASURY	GOV	US	USD	AAA	6,646,035.59	6,646,035.59	1.67%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	6,646,000.24	6,646,000.24	1.67%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	AAA	202.97	202.97	0.00%
						Total:	397,184,961.99	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)	68,660,052.27
2	BNP PARIBAS FINANCIAL MARKETS (PARENT)	66,641,455.83
3	RBC EUROPE LIMITED (PARENT)	54,389,736.94
4	MERRILL LYNCH INTERNATIONAL (PARENT)	43,190,352.31
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	30,825,513.58