



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 25/06/2025

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)	5,251,289,509
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 25/06/2025	
Currently on loan in USD (base currency)	260,468,787.18
Current percentage on loan (in % of the fund AuM)	4.96%
Collateral value (cash and securities) in USD (base currency)	283,386,921.72
Collateral value (cash and securities) in % of loan	109%

Securities lending statistics	
12-month average on loan in USD (base currency)	434,158,369.07
12-month average on loan as a % of the fund AuM	14.00%
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)	764,296.75
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0247%

Collateral data - as at 25/06/2025									
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	104,162.48	121,005.44	0.04%	
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	65,568.22	76,170.53	0.03%	
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	3,103.85	3,605.73	0.00%	
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	15,244.76	17,709.82	0.01%	
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	1,936,678.25	2,249,836.92	0.79%	
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	55,868.69	64,902.59	0.02%	
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	104,069.00	120,896.83	0.04%	
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	1,660,539.23	1,929,046.54	0.68%	
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	169,321.84	110,186.19	0.04%	
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	7,287,508.89	4,742,346.76	1.67%	

Collateral data - as at 25/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	19,569,805.16	12,735,051.64	4.49%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	1,993.19	2,315.49	0.00%
BE0000343526	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	AA3	69,829.71	81,121.10	0.03%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	3,943.60	4,581.28	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	2,422,654.56	2,814,395.04	0.99%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	76,809.51	56,068.21	0.02%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	38,638.30	28,204.58	0.01%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	7,847.60	5,728.47	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	54,219.20	39,578.09	0.01%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	676,198.37	493,600.72	0.17%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	976.63	712.91	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,501.13	25,914.56	0.01%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,477.11	61,665.28	0.02%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	76,741.66	56,018.68	0.02%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	18,053.14	13,178.15	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	387,067.79	282,545.69	0.10%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	6,000.41	4,380.09	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	232,551.67	169,754.43	0.06%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	900,621.71	657,421.76	0.23%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	AAA	5,566,687.99	4,063,483.85	1.43%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,023,719.21	747,278.54	0.26%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	133,311.86	97,312.91	0.03%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	427,572.66	312,112.81	0.11%
CA87971M1032	TELUS ODSH TELUS	COM	CA	CAD	AAA	389.20	284.10	0.00%
DE000BU25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	AAA	40,693.12	47,273.16	0.02%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	1,511,270.52	235,334.54	0.08%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	1,504,379.28	234,261.44	0.08%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	2,170.68	338.02	0.00%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	1,277,906.40	198,995.16	0.07%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	1,511,270.61	235,334.56	0.08%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	636,282.69	99,081.73	0.03%
FI4000278551	FIGV 0.500 09/15/27 FINLAND	GOV	FI	EUR	AA1	18,478.04	21,465.92	0.01%
FI4000507231	FIGV 0.125 09/15/31 FINLAND	GOV	FI	EUR	AA1	3,440.05	3,996.30	0.00%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	AA1	1,936,223.09	2,249,308.16	0.79%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,391.88	37,629.61	0.01%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	26,212.50	30,451.03	0.01%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	218,204.04	253,487.38	0.09%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	11,726.27	13,622.40	0.00%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	19,230.77	22,340.36	0.01%

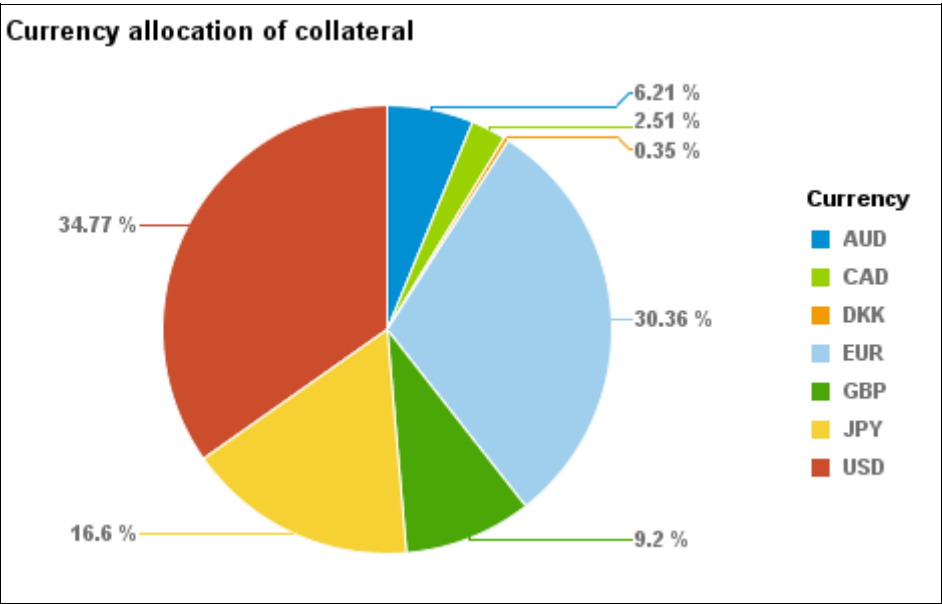
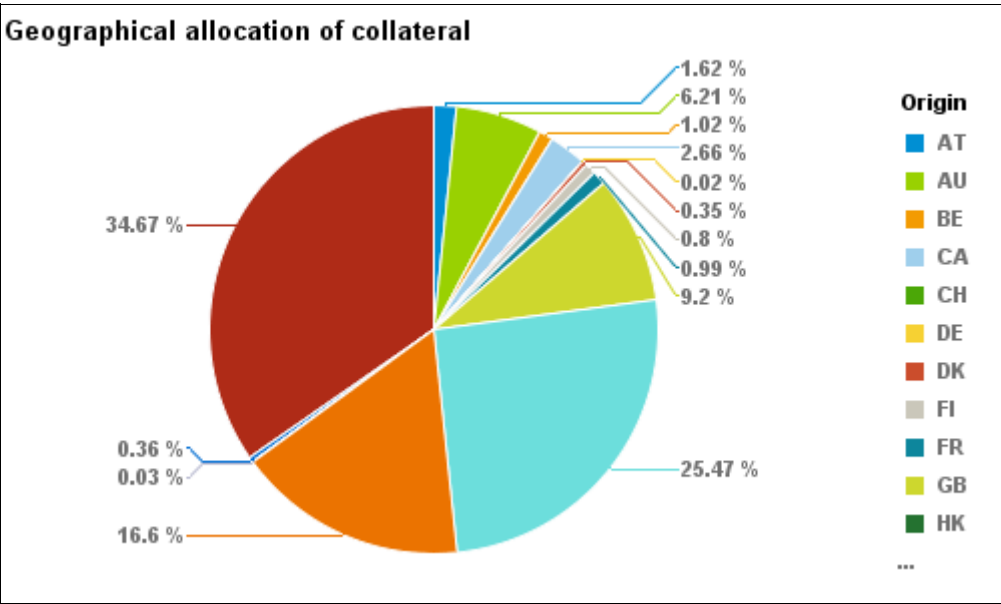
Collateral data - as at 25/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	1,654,230.95	1,921,718.21	0.68%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	5.71	6.63	0.00%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	399,561.20	464,169.79	0.16%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	10,885.73	12,645.94	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	48,644.61	56,510.39	0.02%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	84.67	98.36	0.00%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	3,481,537.45	4,742,376.24	1.67%
GB0006776081	ORD GBP0.25 PEARSON	CST	GB	GBP	AA3	10.58	14.41	0.00%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	639,509.98	871,108.52	0.31%
GB00B00NY175	UKT 4 3/4 12/07/38 UK TREASURY	GIL	GB	GBP	AA3	3,721,199.99	5,068,832.57	1.79%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	AA3	3,721,199.99	5,068,832.57	1.79%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,893,711.62	2,579,519.28	0.91%
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	2,406,548.60	3,278,080.18	1.16%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	5,776.81	7,868.88	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	57.12	77.81	0.00%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	2,226,627.28	3,033,000.35	1.07%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	17,523.56	23,869.72	0.01%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	88,871.99	121,056.98	0.04%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	46.63	63.52	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	33,335.55	45,408.02	0.02%
GB00BYYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	15,139.92	20,622.84	0.01%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	890,046.47	1,212,376.80	0.43%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	1,189,234.05	1,189,234.05	0.42%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		10,962,433.74	12,735,046.79	4.49%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		10,962,438.49	12,735,052.31	4.49%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		10,962,433.96	12,735,047.05	4.49%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		10,962,385.91	12,734,991.23	4.49%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		10,962,410.39	12,735,019.67	4.49%
IT0005366767	NEXI ODSH NEXI	COM	IT	EUR		7,308,390.71	8,490,149.16	3.00%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	373,319,405.56	2,579,508.88	0.91%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	130,882,673.67	904,354.32	0.32%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	121,018,494.50	836,196.23	0.30%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	161,719,688.74	1,117,427.51	0.39%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	114,742,700.36	792,832.65	0.28%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	175,058,086.88	1,209,591.26	0.43%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	11,525,002.49	79,633.81	0.03%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	49,603.65	342.74	0.00%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	373,103,934.66	2,578,020.05	0.91%
JP1103431G66	JPGV 0.100 06/20/26 JAPAN	GOV	JP	JPY	A1	373,315,819.64	2,579,484.10	0.91%

Collateral data - as at 25/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	733,554,938.73	5,068,612.69	1.79%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	134,936,260.98	932,363.22	0.33%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	134,326,015.05	928,146.63	0.33%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	114,360,325.26	790,190.57	0.28%
JP1120271N56	JPGV 0.005 03/10/32 JAPAN	GOV	JP	JPY	A1	373,280,200.90	2,579,237.99	0.91%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	33,848,363.89	233,880.57	0.08%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,557,129.93	79,855.80	0.03%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	164,786,884.54	1,138,620.78	0.40%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	882,746.64	6,099.48	0.00%
JP1201501E99	JPGV 1.400 09/20/34 JAPAN	GOV	JP	JPY	A1	43,960,628.33	303,752.84	0.11%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	14,007,162.26	96,784.68	0.03%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	733,581,124.46	5,068,793.62	1.79%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	41,881.79	289.39	0.00%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	29,576,600.95	204,364.15	0.07%
JP1201761M45	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	210,591,888.63	1,455,117.62	0.51%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	38,410.20	265.40	0.00%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	15,001,719.18	103,656.73	0.04%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	83,093.31	574.15	0.00%
JP1300011W09	JPGV 2.800 09/20/29 JAPAN	GOV	JP	JPY	A1	134,357,200.17	928,362.11	0.33%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	134,326,239.78	928,148.18	0.33%
JP1300031000	JPGV 2.300 05/20/30 JAPAN	GOV	JP	JPY	A1	134,320,195.56	928,106.42	0.33%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	135,753,859.71	938,012.55	0.33%
JP1300091319	JPGV 1.400 12/20/32 JAPAN	GOV	JP	JPY	A1	134,289,499.33	927,894.32	0.33%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	134,336,274.06	928,217.52	0.33%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	66,733,519.60	461,105.70	0.16%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	126,686,477.35	875,360.05	0.31%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	1,332,179.92	9,204.91	0.00%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	162,471,774.85	1,122,624.16	0.40%
JP1743031R52	JPGV 08/04/25 JAPAN	GOV	JP	JPY	A1	373,048,903.82	2,577,639.80	0.91%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	686,073,598.61	4,740,532.94	1.67%
LU2228213398	LUGV 09/14/32 LUXEMBOURG	GOV	LU	EUR		834.21	969.10	0.00%
LU2320463339	LUGV 03/24/31 LUXEMBOURG	GOV	LU	EUR		3,495.17	4,060.34	0.00%
LU2475494477	LUGV 1.750 05/25/42 LUXEMBOURG	GOV	LU	EUR		783.79	910.53	0.00%
LU2591861021	LUGV 3.250 03/02/43 LUXEMBOURG	GOV	LU	EUR		77,787.00	90,365.07	0.03%
LU2773894873	LUGV 2.875 03/01/34 LUXEMBOURG	GOV	LU	EUR		1,015.02	1,179.15	0.00%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	AAA	4,568.90	5,307.69	0.00%
NL0015031501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	AAA	868,471.18	1,008,901.98	0.36%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	199,477.62	199,477.62	0.07%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	392,997.71	392,997.71	0.14%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	2,071.76	2,071.76	0.00%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	1,188,222.46	1,188,222.46	0.42%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	1,189,501.63	1,189,501.63	0.42%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	286,652.24	286,652.24	0.10%
US1890541097	CLOROX ODSH CLOROX	COM	US	USD	AAA	498.63	498.63	0.00%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	1,784,151.17	1,784,151.17	0.63%
US31620M1062	FIDELITY NTL INF ODSH FIDELITY NTL INF	COM	US	USD	AAA	9,844.86	9,844.86	0.00%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	2,457,782.25	2,457,782.25	0.87%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	1,189,413.37	1,189,413.37	0.42%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	6,152,840.92	6,152,840.92	2.17%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,185,663.53	1,185,663.53	0.42%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	9,720,579.58	9,720,579.58	3.43%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,186,208.17	1,186,208.17	0.42%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	4,742,323.07	4,742,323.07	1.67%
US74834L1008	QUESTDIAGNOSTICS ODSH QUESTDIAGNOSTICS	COM	US	USD	AAA	14,032.19	14,032.19	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	530.31	530.31	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	32,108.86	32,108.86	0.01%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	101.11	101.11	0.00%
US912810QL52	UST 4.250 11/15/40 US TREASURY	GOV	US	USD	AAA	1,212,306.80	1,212,306.80	0.43%
US912810QN19	UST 4.750 02/15/41 US TREASURY	GOV	US	USD	AAA	1,212,334.00	1,212,334.00	0.43%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	248,643.99	248,643.99	0.09%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	81,780.35	81,780.35	0.03%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	766.07	766.07	0.00%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	453,666.55	453,666.55	0.16%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	1,212,313.30	1,212,313.30	0.43%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	61,351.94	61,351.94	0.02%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	28,634.34	28,634.34	0.01%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	73.83	73.83	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	47,139.15	47,139.15	0.02%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	748,845.44	748,845.44	0.26%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	121,004.72	121,004.72	0.04%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	619,736.32	619,736.32	0.22%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	973,824.82	973,824.82	0.34%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	2,236,142.80	2,236,142.80	0.79%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	91,940.29	91,940.29	0.03%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	30,626.27	30,626.27	0.01%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	1,205,281.54	1,205,281.54	0.43%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	2,285,786.85	2,285,786.85	0.81%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	2,300,441.69	2,300,441.69	0.81%

Collateral data - as at 25/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	812,261.02	812,261.02	0.29%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	92,649.08	92,649.08	0.03%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	1,247.80	1,247.80	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	565.47	565.47	0.00%
US912828ZQ64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	AAA	5,997.64	5,997.64	0.00%
US91282CAU53	UST 0.500 10/31/27 US TREASURY	GOV	US	USD	AAA	1,278,188.08	1,278,188.08	0.45%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	5,076,494.35	5,076,494.35	1.79%
US91282CAY75	UST 0.625 11/30/27 US TREASURY	GOV	US	USD	AAA	104,169.36	104,169.36	0.04%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	160,392.33	160,392.33	0.06%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	469,863.62	469,863.62	0.17%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	5,173,389.62	5,173,389.62	1.83%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	169,525.82	169,525.82	0.06%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	757,018.98	757,018.98	0.27%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	87.89	87.89	0.00%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	1,559,540.38	1,559,540.38	0.55%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	AAA	3,509,450.78	3,509,450.78	1.24%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	5,148,907.43	5,148,907.43	1.82%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	3,812,911.70	3,812,911.70	1.35%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	135,805.07	135,805.07	0.05%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	AAA	888,011.18	888,011.18	0.31%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	1,408,385.35	1,408,385.35	0.50%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	223,659.01	223,659.01	0.08%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	125,097.16	125,097.16	0.04%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	576,484.70	576,484.70	0.20%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	148,003.17	148,003.17	0.05%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	298.30	298.30	0.00%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	2,250,037.46	2,250,037.46	0.79%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	AAA	121,055.48	121,055.48	0.04%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	512,911.11	512,911.11	0.18%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	1,043,489.75	1,043,489.75	0.37%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,322,316.45	3,322,316.45	1.17%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	211,243.58	211,243.58	0.07%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	100.51	100.51	0.00%
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	AAA	324,577.24	324,577.24	0.11%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	11,775.72	11,775.72	0.00%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	708.18	708.18	0.00%
US91282CHN48	UST 4.750 07/31/25 US TREASURY	GOV	US	USD	AAA	120,960.45	120,960.45	0.04%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	235,257.57	235,257.57	0.08%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	244,817.97	244,817.97	0.09%

Collateral data - as at 25/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	143,683.76	143,683.76	0.05%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	565,159.40	565,159.40	0.20%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	2,025,066.93	2,025,066.93	0.71%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	11,601.34	11,601.34	0.00%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	800,654.20	800,654.20	0.28%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	102.86	102.86	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	135,839.41	135,839.41	0.05%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	268,790.77	268,790.77	0.09%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	3,803.71	3,803.71	0.00%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	9,518.25	9,518.25	0.00%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	114,245.56	114,245.56	0.04%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	3,691,979.68	3,691,979.68	1.30%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	1,332,804.71	1,332,804.71	0.47%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	AAA	23,197.59	23,197.59	0.01%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	85,358.08	85,358.08	0.03%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	1,189,542.02	1,189,542.02	0.42%
XS3077376047	QUBPR 3.250 05/22/35 MTN QUEBEC PROVINCE	BND	CA	EUR	AAA	121,580.68	141,240.13	0.05%
						Total:	283,386,921.72	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)	152,772,538.72
2	RBC EUROPE LIMITED (PARENT)	70,304,569.77
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	64,211,515.90

4	MERRILL LYNCH INTERNATIONAL (PARENT)	48,461,127.19
5	RBC DOMINION SECURITIES INC (PARENT)	30,476,640.91