



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 02/10/2025

| | |
|---|--|
| 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) | 6,406,907,760 |
| 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 02/10/2025 | |
| Currently on loan in USD (base currency) | 250,085,564.44 |
| Current percentage on loan (in % of the fund AuM) | 3.90% |
| Collateral value (cash and securities) in USD (base currency) | 266,995,689.49 |
| Collateral value (cash and securities) in % of loan | 107% |

| | |
|---|----------------|
| Securities lending statistics | |
| 12-month average on loan in USD (base currency) | 395,462,070.26 |
| 12-month average on loan as a % of the fund AuM | 9.45% |
| 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) | 704,913.36 |
| Gross Return for the fund over the last 12 months in % of the fund AuM | 0.0169% |

| Collateral data - as at 02/10/2025 | | | | | | | | |
|---|------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AT0000A1K9C8 | ATGV 0.750 10/20/26 AUSTRIA | GOV | AT | EUR | AA1 | 1,990.43 | 2,337.75 | 0.00% |
| AT0000A1VGK0 | ATGV 0.500 04/20/27 AUSTRIA | GOV | AT | EUR | AA1 | 401,688.68 | 471,780.72 | 0.18% |
| AT0000A269M8 | ATGV 0.500 02/20/29 AUSTRIA | GOV | AT | EUR | AA1 | 859,338.14 | 1,009,287.00 | 0.38% |
| AT0000A2CQD2 | ATGV 02/20/30 AUSTRIA | GOV | AT | EUR | AA1 | 2,819,184.68 | 3,311,113.90 | 1.24% |
| AT0000A2HLC4 | ATGV 0.850 06/30/20 AUSTRIA | GOV | AT | EUR | AA1 | 305.68 | 359.02 | 0.00% |
| AT0000A39UW5 | ATGV 2.900 02/20/34 AUSTRIA | GOV | AT | EUR | AA1 | 203.93 | 239.52 | 0.00% |
| AT0000A3EPP2 | ATGV 2.500 10/20/29 AUSTRIA | GOV | AT | EUR | AA1 | 746,043.67 | 876,223.39 | 0.33% |
| AU000000ANZ3 | ANZ GROUP ODSH ANZ GROUP | COM | AU | AUD | AAA | 3,756,254.57 | 2,482,874.71 | 0.93% |
| AU000000CSL8 | CSL ODSH CSL | COM | AU | AUD | AAA | 3,756,249.12 | 2,482,871.11 | 0.93% |
| AU000000QBE9 | QBE INS GRP ODSH QBE INS GRP | COM | AU | AUD | AAA | 3,755,610.09 | 2,482,448.71 | 0.93% |

Collateral data - as at 02/10/2025

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|---------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| AU0000097495 | AUGV 1.750 06/21/51 AUSTRALIA | GOV | AU | AUD | AAA | 6,418.37 | 4,242.52 | 0.00% |
| BE0000320292 | BEGV 4.250 03/28/41 BELGIUM | GOV | BE | EUR | AA3 | 2.17 | 2.55 | 0.00% |
| BE0000324336 | BEGV 4.500 03/28/26 BELGIUM | GOV | BE | EUR | AA3 | 1,311,994.95 | 1,540,929.46 | 0.58% |
| BE0000331406 | BEGV 3.750 06/22/45 BELGIUM | GOV | BE | EUR | AA3 | 3,490.05 | 4,099.04 | 0.00% |
| BE0000348574 | BEGV 1.700 06/22/50 BELGIUM | GOV | BE | EUR | AA3 | 9,983.20 | 11,725.20 | 0.00% |
| BE0000350596 | BEGV 0.400 06/22/40 BELGIUM | GOV | BE | EUR | AA3 | 0.63 | 0.74 | 0.00% |
| BE0000359688 | BEGV 3.450 06/22/43 BELGIUM | GOV | BE | EUR | AA3 | 1,285,683.30 | 1,510,026.59 | 0.57% |
| BE0000362716 | BEGV 2.700 10/22/29 BELGIUM | GOV | BE | EUR | AA3 | 986,204.89 | 1,158,291.17 | 0.43% |
| BE0008064132 | BEGV 03/28/29 BELGIUM | GOV | BE | EUR | AA3 | 3,931.21 | 4,617.18 | 0.00% |
| BE6322164920 | BEGV 1.000 05/28/30 MTN BELGIUM | GOV | BE | USD | AA3 | 197,548.28 | 197,548.28 | 0.07% |
| CA135087H235 | CAGV 2.000 06/01/28 CANADA | GOV | CA | CAD | AAA | 24,931.10 | 17,879.99 | 0.01% |
| CA135087J397 | CAGV 2.250 06/01/29 CANADA | GOV | CA | CAD | AAA | 184.70 | 132.46 | 0.00% |
| CA135087L930 | CAGV 1.000 09/01/26 CANADA | GOV | CA | CAD | AAA | 282,485.76 | 202,592.01 | 0.08% |
| CA135087N597 | CAGV 2.000 06/01/32 CANADA | GOV | CA | CAD | AAA | 217,363.38 | 155,887.80 | 0.06% |
| CA135087P576 | CAGV 3.500 03/01/28 CANADA | GOV | CA | CAD | AAA | 401,411.75 | 287,882.87 | 0.11% |
| CA135087R481 | CAGV 3.000 06/01/34 CANADA | GOV | CA | CAD | AAA | 4,172,871.52 | 2,992,683.34 | 1.12% |
| CA135087S620 | CAGV 3.250 06/01/35 CANADA | GOV | CA | CAD | AAA | 1,057,537.21 | 758,440.32 | 0.28% |
| CA135087S703 | CAGV 3.500 12/01/57 CANADA | GOV | CA | CAD | AAA | 21,798,847.49 | 15,633,610.43 | 5.86% |
| CA135087S885 | CAGV 2.750 05/01/27 CANADA | GOV | CA | CAD | AAA | 92,771.11 | 66,533.21 | 0.02% |
| CA135087T388 | CAGV 2.750 09/01/30 CANADA | GOV | CA | CAD | AAA | 5,032.59 | 3,609.25 | 0.00% |
| DE0001030575 | DEGV 0.100 04/15/46 GERMANY | GOV | DE | EUR | AAA | 7,678.57 | 9,018.43 | 0.00% |
| DE000BU25059 | DEGV 2.200 10/10/30 GERMANY | GOV | DE | EUR | AAA | 29.05 | 34.11 | 0.00% |
| DE000BU2Z007 | DEGV 2.300 02/15/33 GERMANY | GOV | DE | EUR | AAA | 263,492.15 | 309,469.79 | 0.12% |
| DK0009922320 | DKGV 4.500 11/15/39 DENMARK | GOV | DK | DKK | AAA | 2,872,416.61 | 451,840.25 | 0.17% |
| DK0009923138 | DKGV 1.750 11/15/25 DENMARK | GOV | DK | DKK | AAA | 3,482,197.38 | 547,760.70 | 0.21% |
| DK0009923567 | DKGV 0.500 11/15/27 DENMARK | GOV | DK | DKK | AAA | 3,482,197.72 | 547,760.76 | 0.21% |
| DK0009923807 | DKGV 0.500 11/15/29 DENMARK | GOV | DK | DKK | AAA | 3,482,197.63 | 547,760.74 | 0.21% |
| DK0009924532 | DKGV 2.250 11/15/33 DENMARK | GOV | DK | DKK | AAA | 3,482,197.29 | 547,760.69 | 0.21% |
| DK0009924888 | DKGV 2.250 11/15/26 DENMARK | GOV | DK | DKK | AAA | 491,974.74 | 77,389.19 | 0.03% |
| DK0009924961 | DKGV 2.250 11/15/35 DENMARK | GOV | DK | DKK | AAA | 1,034,177.09 | 162,679.34 | 0.06% |
| FI4000571104 | FIGV 3.000 09/15/34 FINLAND | GOV | FI | EUR | AA1 | 232,745.75 | 273,358.36 | 0.10% |
| FR0000571150 | FRGV 6.000 10/25/25 FRANCE | GOV | FR | EUR | AA2 | 119,988.95 | 140,926.23 | 0.05% |
| FR0010070060 | FRGV 4.750 04/25/35 FRANCE | GOV | FR | EUR | AA2 | 370,881.18 | 435,597.51 | 0.16% |
| FR0010447367 | FRGV 1.800 07/25/40 FRANCE | GOV | FR | EUR | AA2 | 1,030,261.17 | 1,210,034.98 | 0.45% |
| FR0010773192 | FRGV 4.500 04/25/41 FRANCE | GOV | FR | EUR | AA2 | 71,806.48 | 84,336.24 | 0.03% |
| FR0011317783 | FRGV 2.750 10/25/27 FRANCE | GOV | FR | EUR | AA2 | 528,030.63 | 620,168.51 | 0.23% |
| FR0011461037 | FRGV 3.250 05/25/45 FRANCE | GOV | FR | EUR | AA2 | 678,034.68 | 796,347.28 | 0.30% |
| FR0012993103 | FRGV 1.500 05/25/31 FRANCE | GOV | FR | EUR | AA2 | 563.69 | 662.05 | 0.00% |
| FR0013209871 | FRGV 0.100 07/25/47 FRANCE | GOV | FR | EUR | AA2 | 0.85 | 1.00 | 0.00% |

Collateral data - as at 02/10/2025

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|-------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| FR0013234333 | FRGV 1.750 06/25/39 FRANCE | GOV | FR | EUR | AA2 | 213,356.99 | 250,586.38 | 0.09% |
| FR0013250560 | FRGV 1.000 05/25/27 FRANCE | GOV | FR | EUR | AA2 | 1,283,062.18 | 1,506,948.11 | 0.56% |
| FR0013286192 | FRGV 0.750 05/25/28 FRANCE | GOV | FR | EUR | AA2 | 1,361,908.80 | 1,599,552.94 | 0.60% |
| FR0013341682 | FRGV 0.750 11/25/28 FRANCE | GOV | FR | EUR | AA2 | 333.20 | 391.34 | 0.00% |
| FR0013407236 | FRGV 0.500 05/25/29 FRANCE | GOV | FR | EUR | AA2 | 1,513,125.18 | 1,777,155.59 | 0.67% |
| FR0014007L00 | FRGV 05/25/32 FRANCE | GOV | FR | EUR | AA2 | 20,856.09 | 24,495.34 | 0.01% |
| FR001400H7V7 | FRGV 3.000 05/25/33 FRANCE | GOV | FR | EUR | AA2 | 98,716.28 | 115,941.62 | 0.04% |
| FR001400HI98 | FRGV 2.750 02/25/29 FRANCE | GOV | FR | EUR | AA2 | 12,139.99 | 14,258.34 | 0.01% |
| FR001400L834 | FRGV 3.500 11/25/33 FRANCE | GOV | FR | EUR | AA2 | 54.41 | 63.91 | 0.00% |
| FR001400NBC6 | FRGV 2.500 09/24/27 FRANCE | GOV | FR | EUR | AA2 | 238,055.70 | 279,594.86 | 0.10% |
| FR001400NEF3 | FRGV 3.000 06/25/49 FRANCE | GOV | FR | EUR | AA2 | 135.73 | 159.42 | 0.00% |
| FR001400PM68 | FRGV 2.750 02/25/30 FRANCE | GOV | FR | EUR | AA2 | 1,455,964.95 | 1,710,021.27 | 0.64% |
| FR001400X8V5 | FRGV 3.200 05/25/35 FRANCE | GOV | FR | EUR | AA2 | 1,283,061.93 | 1,506,947.81 | 0.56% |
| FR001400XJJ3 | FRGV 3.750 05/25/56 FRANCE | GOV | FR | EUR | AA2 | 1,318,416.90 | 1,548,472.00 | 0.58% |
| GB00B0CNHZ09 | UKTI 1 1/4 11/22/55 UK TREASURY | GIL | GB | GBP | AA3 | 3,786,874.24 | 5,114,363.00 | 1.92% |
| GB00B1L6W962 | UKTI 1 1/8 11/22/37 UK TREASURY | GIL | GB | GBP | AA3 | 3,105,317.26 | 4,193,886.23 | 1.57% |
| GB00B3MYD345 | UKTI 0 5/8 11/22/42 UK TREASURY | GIL | GB | GBP | AA3 | 3,106,522.28 | 4,195,513.67 | 1.57% |
| GB00B46CGH68 | UKTI 0 3/4 03/22/34 UK TREASURY | GIL | GB | GBP | AA3 | 1,750,407.77 | 2,364,013.21 | 0.89% |
| GB00B7RN0G65 | UKTI 0 1/8 03/22/44 UK TREASURY | GIL | GB | GBP | AA3 | 3,105,226.82 | 4,193,764.08 | 1.57% |
| GB00BD9MZZ71 | UKTI 018 11/22/65 UK TREASURY | GIL | GB | GBP | AA3 | 677,015.08 | 914,342.72 | 0.34% |
| GB00BMF9LF76 | GBGV 4.000 10/22/63 UNITED KINGDOM | GIL | GB | GBP | AA3 | 19,644.23 | 26,530.51 | 0.01% |
| GB00BNNGP551 | UKTI 0 1/8 08/10/31 UK Treasury | GIL | GB | GBP | AA3 | 3,106,541.41 | 4,195,539.50 | 1.57% |
| GB00BPCJD880 | UKT 3 1/2 10/22/25 UK Treasury | GIL | GB | GBP | AA3 | 2,118,311.90 | 2,860,886.14 | 1.07% |
| GB00BPJJKP77 | UKT 43/4 10/22/43 UK Treasury | GIL | GB | GBP | AA3 | 0.95 | 1.28 | 0.00% |
| GB00BQC82D08 | UKT 4 3/8 01/31/2040 UK TREASURY | GIL | GB | GBP | AA3 | 262.83 | 354.97 | 0.00% |
| GB00BSQNRD01 | UKT 4 3/8 03/07/30 Corp UK TREASURY | GIL | GB | GBP | AA3 | 38,884.51 | 52,515.47 | 0.02% |
| GB00BT7J0241 | UKT 5 3/8 01/31/56 UK Treasury | GIL | GB | GBP | AA3 | 11,576,249.41 | 15,634,303.64 | 5.86% |
| GB00BXS1K06 | GBGV 4.750 10/22/35 UNITED KINGDOM | GOV | GB | GBP | AA3 | 186,836.05 | 252,331.43 | 0.09% |
| GB00BZ1NTB69 | UKTI 0 1/8 08/10/28 UK TREASURY | GIL | GB | GBP | AA3 | 1.43 | 1.93 | 0.00% |
| IE000S9YS762 | LINDE ODSH LINDE | COM | US | USD | AAA | 1,125,984.14 | 1,125,984.14 | 0.42% |
| JP1024601Q58 | JPGV 0.300 05/01/26 JAPAN | GOV | JP | JPY | A1 | 50,013.59 | 340.54 | 0.00% |
| JP1024611Q64 | JPGV 0.400 06/01/26 JAPAN | GOV | JP | JPY | A1 | 1,801,000.87 | 12,262.97 | 0.00% |
| JP1024641Q92 | JPGV 0.400 09/01/26 JAPAN | GOV | JP | JPY | A1 | 6,237,831.81 | 42,473.23 | 0.02% |
| JP1024651QA4 | JPGV 0.400 10/01/26 JAPAN | GOV | JP | JPY | A1 | 51,251,914.57 | 348,972.92 | 0.13% |
| JP1024711R47 | JPGV 0.900 04/01/27 JAPAN | GOV | JP | JPY | A1 | 150,217.29 | 1,022.83 | 0.00% |
| JP1024731R68 | JPGV 0.800 06/01/27 JAPAN | GOV | JP | JPY | A1 | 205,253,356.58 | 1,397,564.64 | 0.52% |
| JP1051491MA0 | JPGV 0.005 09/20/26 JAPAN | GOV | JP | JPY | A1 | 43,813,125.92 | 298,322.41 | 0.11% |
| JP1051741QB7 | JPGV 0.700 09/20/29 JAPAN | GOV | JP | JPY | A1 | 13,917,032.79 | 94,760.71 | 0.04% |
| JP1051771R39 | JPGV 1.100 12/20/29 JAPAN | GOV | JP | JPY | A1 | 17,161,398.20 | 116,851.50 | 0.04% |

Collateral data - as at 02/10/2025

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|--------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| JP1051791R76 | JPGV 1.000 06/20/30 JAPAN | GOV | JP | JPY | A1 | 221,295,838.88 | 1,506,797.48 | 0.56% |
| JP1051801R90 | JPGV 1.100 06/20/30 JAPAN | GOV | JP | JPY | A1 | 205,264,993.69 | 1,397,643.88 | 0.52% |
| JP1120241K56 | JPGV 0.100 03/10/29 JAPAN | GOV | JP | JPY | A1 | 806,030.99 | 5,488.24 | 0.00% |
| JP1120261M59 | JPGV 0.005 03/10/31 JAPAN | GOV | JP | JPY | A1 | 134,179,434.05 | 913,624.20 | 0.34% |
| JP1120281P52 | JPGV 0.005 03/10/33 JAPAN | GOV | JP | JPY | A1 | 43,832,006.72 | 298,450.97 | 0.11% |
| JP1201251B37 | JPGV 2.200 03/20/31 JAPAN | GOV | JP | JPY | A1 | 43,791,012.04 | 298,171.84 | 0.11% |
| JP1201271B58 | JPGV 1.900 03/20/31 JAPAN | GOV | JP | JPY | A1 | 22,698,930.71 | 154,556.42 | 0.06% |
| JP1201931R78 | JPGV 2.500 06/20/45 JAPAN | GOV | JP | JPY | A1 | 99,227.83 | 675.64 | 0.00% |
| JP13000611B1 | JPGV 2.400 11/20/31 JAPAN | GOV | JP | JPY | A1 | 35,166,138.73 | 239,445.30 | 0.09% |
| JP13001614A6 | JPGV 2.500 09/20/34 JAPAN | GOV | JP | JPY | A1 | 205,259,122.57 | 1,397,603.90 | 0.52% |
| JP1300171525 | JPGV 2.400 12/20/34 JAPAN | GOV | JP | JPY | A1 | 51,432,247.12 | 350,200.80 | 0.13% |
| JP1300551H61 | JPGV 0.800 06/20/47 JAPAN | GOV | JP | JPY | A1 | 43,685,464.83 | 297,453.17 | 0.11% |
| JP1300651L15 | JPGV 0.400 12/20/49 JAPAN | GOV | JP | JPY | A1 | 34,426,302.61 | 234,407.78 | 0.09% |
| JP1300851R17 | JPGV 2.300 12/20/54 JAPAN | GOV | JP | JPY | A1 | 42,932.54 | 292.33 | 0.00% |
| JP1400161P53 | JPGV 1.300 03/20/63 JAPAN | GOV | JP | JPY | A1 | 29,111.62 | 198.22 | 0.00% |
| JP1400171Q50 | JPGV 2.200 03/20/64 JAPAN | GOV | JP | JPY | A1 | 133,838,341.98 | 911,301.71 | 0.34% |
| JP1742701QB6 | JPGV 11/20/25 JAPAN | GOV | JP | JPY | A1 | 205,230,485.01 | 1,397,408.91 | 0.52% |
| JP1743191R74 | JPGV 07/21/26 JAPAN | GOV | JP | JPY | A1 | 205,262,534.17 | 1,397,627.13 | 0.52% |
| JP1743301R97 | JPGV 03/10/26 JAPAN | GOV | JP | JPY | A1 | 205,222,247.59 | 1,397,352.82 | 0.52% |
| NL0015000LS8 | NLGV 01/15/29 NETHERLANDS | GOV | NL | EUR | AAA | 418.25 | 491.24 | 0.00% |
| NL0015001AM2 | NLGV 2.500 07/15/33 NETHERLANDS | GOV | NL | EUR | AAA | 2,435,846.92 | 2,860,886.22 | 1.07% |
| NL0015031501 | NLGV 01/15/27 NETHERLANDS | GOV | NL | EUR | AAA | 2,435,839.98 | 2,860,878.06 | 1.07% |
| NL0015614579 | NLGV 01/15/52 NETHERLANDS | GOV | NL | EUR | AAA | 2,124.13 | 2,494.78 | 0.00% |
| US00724F1012 | ADOBE ODSH ADOBE | COM | US | USD | AAA | 1,570,800.40 | 1,570,800.40 | 0.59% |
| US0079031078 | AMD ODSH AMD | COM | US | USD | AAA | 1,570,723.76 | 1,570,723.76 | 0.59% |
| US02079K1079 | ALPHABET ODSH ALPHABET | COM | US | USD | AAA | 1,124,834.85 | 1,124,834.85 | 0.42% |
| US02079K3059 | ALPHABET ODSH ALPHABET | COM | US | USD | AAA | 244.90 | 244.90 | 0.00% |
| US20030N1019 | COMCAST ODSH COMCAST | COM | US | USD | AAA | 1,126,216.73 | 1,126,216.73 | 0.42% |
| US2473617023 | DELTA AIR ODSH DELTA AIR | COM | US | USD | AAA | 388,748.12 | 388,748.12 | 0.15% |
| US24850NAE04 | DKGV 5.000 11/14/25 MTN DENMARK | GOV | DK | USD | AAA | 757,760.39 | 757,760.39 | 0.28% |
| US24850NAF78 | DKGV 3.875 07/01/27 MTN DENMARK | GOV | DK | USD | AAA | 298,880.36 | 298,880.36 | 0.11% |
| US3377381088 | FISERV ODSH FISERV | COM | US | USD | AAA | 1,570,829.22 | 1,570,829.22 | 0.59% |
| US3377381088 | FISERV ODSH FISERV | COM | US | USD | AAA | 1,125,963.10 | 1,125,963.10 | 0.42% |
| US3696043013 | GE ODSH GE | COM | US | USD | AAA | 1,126,005.50 | 1,126,005.50 | 0.42% |
| US4581401001 | INTEL ODSH INTEL | COM | US | USD | AAA | 2,130,091.92 | 2,130,091.92 | 0.80% |
| US56585A1025 | MARATHON PTRLUM ODSH MARATHON PTRLUM | COM | US | USD | AAA | 2,482,722.09 | 2,482,722.09 | 0.93% |
| US5949181045 | MICROSOFT ODSH MICROSOFT | COM | US | USD | AAA | 1,117,415.79 | 1,117,415.79 | 0.42% |
| US67066G1040 | NVIDIA ODSH NVIDIA | COM | US | USD | AAA | 291,719.91 | 291,719.91 | 0.11% |
| US67066G1040 | NVIDIA ODSH NVIDIA | COM | US | USD | AAA | 1,124,796.82 | 1,124,796.82 | 0.42% |

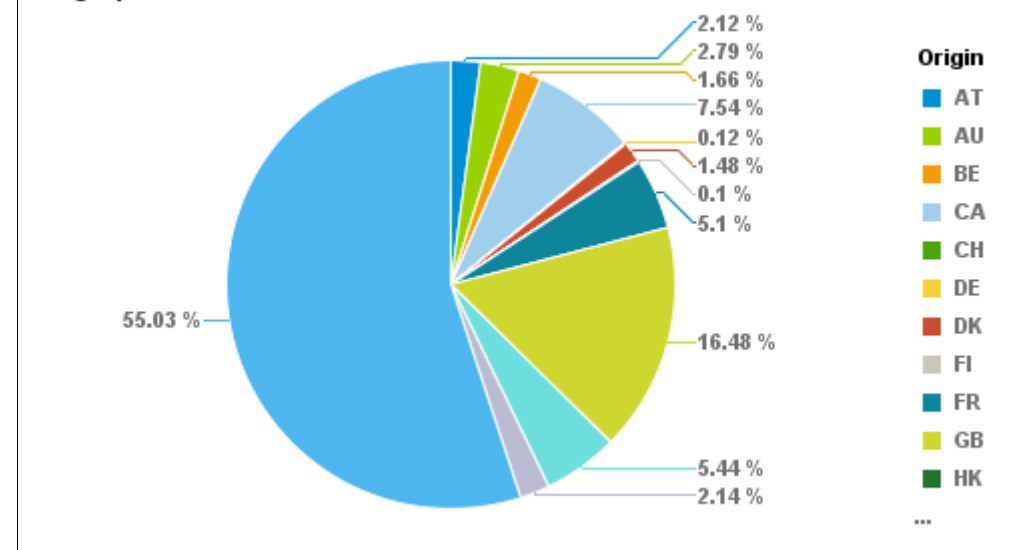
Collateral data - as at 02/10/2025

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|--------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| US8725401090 | TJX ODSH TJX | COM | US | USD | AAA | 2,482,881.28 | 2,482,881.28 | 0.93% |
| US8740541094 | TAKE-TWO ODSH TAKE-TWO | COM | US | USD | AAA | 839,244.40 | 839,244.40 | 0.31% |
| US88160R1014 | TESLA ODSH TESLA | COM | US | USD | AAA | 3,287,895.74 | 3,287,895.74 | 1.23% |
| US912797RB50 | UST BILL 10/07/25 US TREASURY | GOV | US | USD | AAA | 4,195,493.52 | 4,195,493.52 | 1.57% |
| US912810QB70 | UST 4.250 05/15/39 US TREASURY | GOV | US | USD | AAA | 119,869.65 | 119,869.65 | 0.04% |
| US912810RB61 | UST 2.875 05/15/43 US TREASURY | GOV | US | USD | AAA | 79.70 | 79.70 | 0.00% |
| US912810SH23 | UST 2.875 05/15/49 US TREASURY | GOV | US | USD | AAA | 74.36 | 74.36 | 0.00% |
| US912810SJ88 | UST 2.250 08/15/49 US TREASURY | GOV | US | USD | AAA | 902.34 | 902.34 | 0.00% |
| US912810SL35 | UST 2.000 02/15/50 US TREASURY | GOV | US | USD | AAA | 60.23 | 60.23 | 0.00% |
| US912810SN90 | UST 1.250 05/15/50 US TREASURY | GOV | US | USD | AAA | 484,498.41 | 484,498.41 | 0.18% |
| US912810SP49 | UST 1.375 08/15/50 US TREASURY | GOV | US | USD | AAA | 50.55 | 50.55 | 0.00% |
| US912810SR05 | UST 1.125 05/15/40 US TREASURY | GOV | US | USD | AAA | 912,076.74 | 912,076.74 | 0.34% |
| US912810SS87 | UST 1.625 11/15/50 US TREASURY | GOV | US | USD | AAA | 135,983.56 | 135,983.56 | 0.05% |
| US912810SU34 | UST 1.875 02/15/51 US TREASURY | GOV | US | USD | AAA | 2,860,866.09 | 2,860,866.09 | 1.07% |
| US912810SW99 | UST 1.875 02/15/41 US TREASURY | GOV | US | USD | AAA | 425.90 | 425.90 | 0.00% |
| US912810SX72 | UST 2.375 05/15/51 US TREASURY | GOV | US | USD | AAA | 14,624,389.17 | 14,624,389.17 | 5.48% |
| US912810TA60 | UST 1.750 08/15/41 US TREASURY | GOV | US | USD | AAA | 476,158.04 | 476,158.04 | 0.18% |
| US912810TC27 | UST 2.000 11/15/41 US TREASURY | GOV | US | USD | AAA | 15,387,810.52 | 15,387,810.52 | 5.76% |
| US912810TN81 | UST 3.625 02/15/53 US TREASURY | GOV | US | USD | AAA | 83.40 | 83.40 | 0.00% |
| US912810TZ12 | UST 4.500 02/15/44 US TREASURY | GOV | US | USD | AAA | 70,253.44 | 70,253.44 | 0.03% |
| US912810TZ12 | UST 4.500 02/15/44 US TREASURY | GOV | US | USD | AAA | 4,195,182.50 | 4,195,182.50 | 1.57% |
| US912810UA42 | UST 4.625 05/15/54 US TREASURY | GOV | US | USD | AAA | 603.57 | 603.57 | 0.00% |
| US912810UB25 | UST 4.625 05/15/44 US TREASURY | GOV | US | USD | AAA | 101.48 | 101.48 | 0.00% |
| US912810UE63 | UST 4.500 11/15/54 US TREASURY | GOV | US | USD | AAA | 6,878.08 | 6,878.08 | 0.00% |
| US9128282R06 | UST 2.250 08/15/27 US TREASURY | GOV | US | USD | AAA | 273,684.61 | 273,684.61 | 0.10% |
| US9128285M81 | UST 3.125 11/15/28 US TREASURY | GOV | US | USD | AAA | 99.93 | 99.93 | 0.00% |
| US912828ZN34 | UST 0.500 04/30/27 US TREASURY | GOV | US | USD | AAA | 191.47 | 191.47 | 0.00% |
| US91282CAL54 | UST 0.375 09/30/27 US TREASURY | GOV | US | USD | AAA | 2,860,834.57 | 2,860,834.57 | 1.07% |
| US91282CAV37 | UST 0.875 11/15/30 US TREASURY | GOV | US | USD | AAA | 699.23 | 699.23 | 0.00% |
| US91282CAZ41 | UST 0.375 11/30/25 US TREASURY | GOV | US | USD | AAA | 228,932.85 | 228,932.85 | 0.09% |
| US91282CBP59 | UST 1.125 02/29/28 US TREASURY | GOV | US | USD | AAA | 94.65 | 94.65 | 0.00% |
| US91282CBS98 | UST 1.250 03/31/28 US TREASURY | GOV | US | USD | AAA | 1,041.79 | 1,041.79 | 0.00% |
| US91282CCH25 | UST 1.250 06/30/28 US TREASURY | GOV | US | USD | AAA | 4,827,213.59 | 4,827,213.59 | 1.81% |
| US91282CCJ80 | UST 0.875 06/30/26 US TREASURY | GOV | US | USD | AAA | 9,528,296.69 | 9,528,296.69 | 3.57% |
| US91282CCS89 | UST 1.250 08/15/31 US TREASURY | GOV | US | USD | AAA | 230,899.51 | 230,899.51 | 0.09% |
| US91282CCW91 | UST 0.750 08/31/26 US TREASURY | GOV | US | USD | AAA | 1,677,798.04 | 1,677,798.04 | 0.63% |
| US91282CCZ23 | UST 0.875 09/30/26 US TREASURY | GOV | US | USD | AAA | 15,634,256.43 | 15,634,256.43 | 5.86% |
| US91282CDW82 | UST 1.750 01/31/29 US TREASURY | GOV | US | USD | AAA | 1,887,130.81 | 1,887,130.81 | 0.71% |
| US91282CFV81 | UST 4.125 11/15/32 US TREASURY | GOV | US | USD | AAA | 912,194.25 | 912,194.25 | 0.34% |

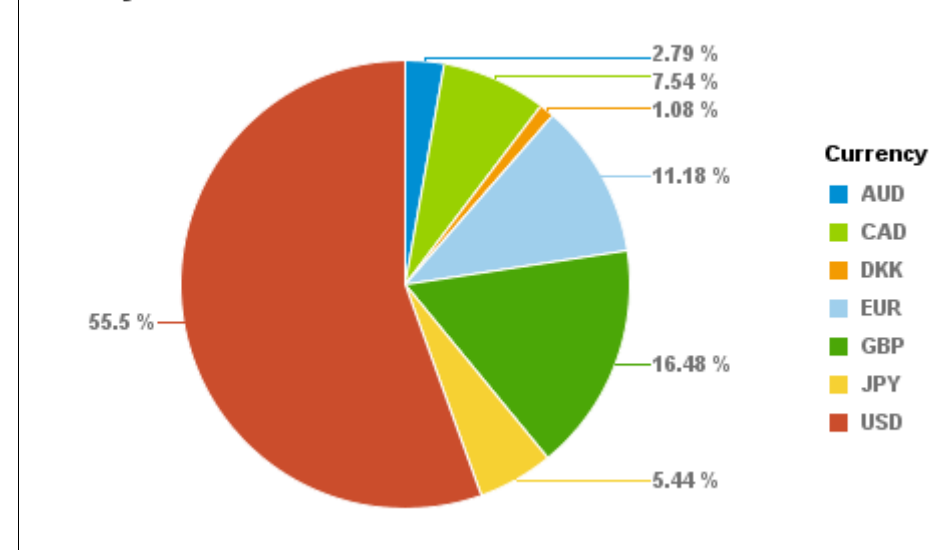
Collateral data - as at 02/10/2025

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|---------------------------------|-------------|---------|----------|--------|----------------------|-----------------------|----------------|
| US91282CGQ87 | UST 4.000 02/28/30 US TREASURY | GOV | US | USD | AAA | 2,860,790.77 | 2,860,790.77 | 1.07% |
| US91282CJQ50 | UST 3.750 12/31/30 US TREASURY | GOV | US | USD | AAA | 1,174,499.22 | 1,174,499.22 | 0.44% |
| US91282CJZ59 | UST 4.000 02/15/34 US TREASURY | GOV | US | USD | AAA | 803.55 | 803.55 | 0.00% |
| US91282CKP58 | UST 4.625 04/30/29 US TREASURY | GOV | US | USD | AAA | 13,493.16 | 13,493.16 | 0.01% |
| US91282CKQ32 | UST 4.375 05/15/34 US TREASURY | GOV | US | USD | AAA | 5,416.46 | 5,416.46 | 0.00% |
| US91282CKS97 | UST 4.875 05/31/26 US TREASURY | GOV | US | USD | AAA | 2,359.68 | 2,359.68 | 0.00% |
| US91282CKW00 | UST 4.250 06/30/31 US TREASURY | GOV | US | USD | AAA | 7,176,375.03 | 7,176,375.03 | 2.69% |
| US91282CKX82 | UST 4.250 06/30/29 US TREASURY | GOV | US | USD | AAA | 647,087.41 | 647,087.41 | 0.24% |
| US91282CLF67 | UST 3.875 08/15/34 US TREASURY | GOV | US | USD | AAA | 7,184,071.21 | 7,184,071.21 | 2.69% |
| US91282CLK52 | UST 3.625 08/31/29 US TREASURY | GOV | US | USD | AAA | 336,167.03 | 336,167.03 | 0.13% |
| US91282CLN91 | UST 3.500 09/30/29 US TREASURY | GOV | US | USD | AAA | 758,658.67 | 758,658.67 | 0.28% |
| US91282CLS88 | UST 4.125 10/31/26 US TREASURY | GOV | US | USD | AAA | 37,612.29 | 37,612.29 | 0.01% |
| US91282CLY56 | UST 4.250 11/30/26 US TREASURY | GOV | US | USD | AAA | 63,261.61 | 63,261.61 | 0.02% |
| US91282CMB45 | UST 4.000 12/15/27 US TREASURY | GOV | US | USD | AAA | 906,336.83 | 906,336.83 | 0.34% |
| US91282CMP31 | UST 4.125 02/28/27 US TREASURY | GOV | US | USD | AAA | 607.90 | 607.90 | 0.00% |
| US91282CMU26 | UST 4.000 03/31/30 US TREASURY | GOV | US | USD | AAA | 5,476,858.96 | 5,476,858.96 | 2.05% |
| US91282CNC19 | UST 4.250 05/15/35 US TREASURY | GOV | US | USD | AAA | 7,176,347.64 | 7,176,347.64 | 2.69% |
| US91282CND91 | UST 3.750 05/15/28 US TREASURY | GOV | US | USD | AAA | 36,783.59 | 36,783.59 | 0.01% |
| US91282CNG23 | UST 4.000 05/31/30 US TREASURY | GOV | US | USD | AAA | 1,129.78 | 1,129.78 | 0.00% |
| US91282CNJ61 | UST 4.000 06/30/32 US TREASURY | GOV | US | USD | AAA | 758,685.60 | 758,685.60 | 0.28% |
| US91282CNM90 | UST 3.875 07/15/28 US TREASURY | GOV | US | USD | AAA | 9,453.38 | 9,453.38 | 0.00% |
| US91282CNN73 | UST 3.875 07/31/30 US TREASURY | GOV | US | USD | AAA | 22,586.91 | 22,586.91 | 0.01% |
| US91282CNW72 | UST 3.875 08/31/32 US TREASURY | GOV | US | USD | AAA | 37,814.16 | 37,814.16 | 0.01% |
| US91282CPA35 | UST 3.625 09/30/30 US TREASURY | GOV | US | USD | AAA | 4,552,218.55 | 4,552,218.55 | 1.70% |
| US9128337S34 | UST IO STR 11/15/32 US TREASURY | GOV | US | USD | AAA | 27.16 | 27.16 | 0.00% |
| US92338C1036 | VERALTO ODSH VERALTO | COM | US | USD | AAA | 104,237.31 | 104,237.31 | 0.04% |
| US98138H1014 | WORKDAY ODSH WORKDAY | COM | US | USD | AAA | 1,570,900.65 | 1,570,900.65 | 0.59% |
| | | | | | | Total: | 266,995,689.49 | 100.00% |

Geographical allocation of collateral



Currency allocation of collateral



| | | |
|---|-------------------|---------------------|
| 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 FINANCIAL MARKETS (PARENT) | 78,171,072.27 |
| 2 | MERRILL LYNCH INTERNATIONAL (PARENT) | 75,856,562.05 |
| 3 | DEUTSCHE BANK AG (PARENT) | 48,094,432.21 |
| 4 | GOLDMAN SACHS INTERNATIONAL (PARENT) | 30,348,669.93 |
| 5 | THE HONG KONG & SHANGHAI BANKING CORPORATION LTD (PARENT) | 18,288,777.11 |