



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 17/06/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
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)	5,051,381,375
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 17/06/2025	
Currently on loan in USD (base currency)	281,479,842.87
Current percentage on loan (in % of the fund AuM)	5.57%
Collateral value (cash and securities) in USD (base currency)	304,508,381.72
Collateral value (cash and securities) in % of loan	108%

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 17/06/2025								
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	273,501.50	317,048.61	0.10%
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	65,739.30	76,206.36	0.03%
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	2,068.26	2,397.57	0.00%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	272,944.49	316,402.91	0.10%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	119,445.84	138,464.09	0.05%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	567,281.06	657,603.97	0.22%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	4,373,264.02	2,860,287.38	0.94%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	19,422,592.19	12,703,142.35	4.17%
AU000000SUN6	SUNCORP ODSH SUNCORP	COM	AU	AUD	AAA	4,712,384.14	3,082,085.33	1.01%
AU0000047003	AUGV 1.500 06/21/31 AUSTRALIA	GOV	AU	AUD	AAA	32,551.01	21,289.64	0.01%

Collateral data - as at 17/06/2025								
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	6,403.19	4,187.94	0.00%
AU000XCLWAG2	AUGV 4.500 04/21/33 AUSTRALIA	GOV	AU	AUD	AAA	424,261.96	277,484.08	0.09%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	AA3	517,689.22	600,116.08	0.20%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	AA3	1.35	1.56	0.00%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	4,024.90	4,665.75	0.00%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	AA3	0.33	0.38	0.00%
BE0000356650	BEGV 2.750 04/22/39 BELGIUM	GOV	BE	EUR	AA3	73,302.13	84,973.35	0.03%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	2,312.40	2,680.58	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	527.57	611.57	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	484,840.70	562,037.39	0.18%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	75,703.62	55,826.67	0.02%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	7,828.53	5,773.05	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	50,798.21	37,460.49	0.01%
CA135087K940	CAGV 0.500 09/01/25 CANADA	GOV	CA	CAD	AAA	171,233.28	126,273.81	0.04%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	1,744.06	1,286.13	0.00%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	671,642.82	495,294.46	0.16%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	973.63	717.99	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,212.09	25,966.70	0.01%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,291.75	62,159.88	0.02%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	70,398.82	51,914.71	0.02%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	17,905.21	13,203.97	0.00%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	526,109.71	387,972.92	0.13%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	384,747.85	283,727.41	0.09%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	5,953.58	4,390.39	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	35,595.88	26,249.73	0.01%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	2,881,544.38	2,124,958.28	0.70%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,019,612.32	751,900.14	0.25%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	132,352.47	97,601.65	0.03%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		3,792,709.19	4,678,179.31	1.54%
DE0001102531	DEGV 02/15/31 GERMANY	GOV	DE	EUR	AAA	0.88	1.02	0.00%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	94.59	109.66	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	1.28	1.48	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	2,401,801.30	2,784,217.86	0.91%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	803,632.13	931,587.03	0.31%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	1,481.44	1,717.32	0.00%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	1,359,783.15	1,576,288.83	0.52%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	1,359,994.16	1,576,533.43	0.52%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	434,976.22	504,233.45	0.17%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	81,666.07	94,669.00	0.03%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	15,550.40	18,026.35	0.01%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	1,481,997.41	230,342.06	0.08%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	1,494,621.78	232,304.22	0.08%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	1,479,797.24	230,000.09	0.08%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	1,278,491.37	198,711.77	0.07%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	1,473,755.01	229,060.97	0.08%
FI4000006176	FIGV 4.000 07/04/25 FINLAND	GOV	FI	EUR	AA1	735,027.78	852,059.44	0.28%
FI4000037635	FIGV 2.750 07/04/28 FINLAND	GOV	FI	EUR	AA1	3,137.23	3,636.74	0.00%
FI4000441878	FIGV 09/15/30 FINLAND	GOV	FI	EUR	AA1	801,093.88	928,644.63	0.30%
FI4000546528	FIGV 2.750 04/15/38 FINLAND	GOV	FI	EUR	AA1	801,510.18	929,127.22	0.31%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,273.96	37,412.65	0.01%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	96,724.23	112,124.73	0.04%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	1,473,985.89	1,708,675.01	0.56%
FR0010809665	FRGV 04/25/55 FRANCE	GOV	FR	EUR	AA2	279,103.39	323,542.44	0.11%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	223,027.12	258,537.67	0.08%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	3,070,942.83	3,559,900.61	1.17%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	3,059,231.24	3,546,324.28	1.16%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	83,368.71	96,642.74	0.03%
FR0013508470	FRGV 02/25/26 FRANCE	GOV	FR	EUR	AA2	166,477.86	192,984.59	0.06%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	1,656,907.64	1,920,721.69	0.63%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	50,398.45	58,422.92	0.02%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	160,628.74	186,204.16	0.06%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	177,908.52	206,235.25	0.07%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	191,327.74	221,791.08	0.07%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	412,268.64	477,910.35	0.16%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	5,726.33	6,638.08	0.00%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	3,059,231.20	3,546,324.24	1.16%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	11,352.71	13,160.30	0.00%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	AA2	1,610,903.72	1,867,392.99	0.61%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	84.37	97.80	0.00%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	AA2	801,661.79	929,302.96	0.31%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	3,440,744.41	4,678,208.14	1.54%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	3,440,743.21	4,678,206.51	1.54%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	643,709.61	875,219.77	0.29%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	2,605.02	3,541.92	0.00%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	AA3	885,979.36	1,204,621.84	0.40%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	4.08	5.55	0.00%
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	3,440,739.68	4,678,201.71	1.54%
GB00BJFFLV09	CRODA ODSH CRODA	CST	GB	GBP	AA3	1,909,703.84	2,596,528.83	0.85%

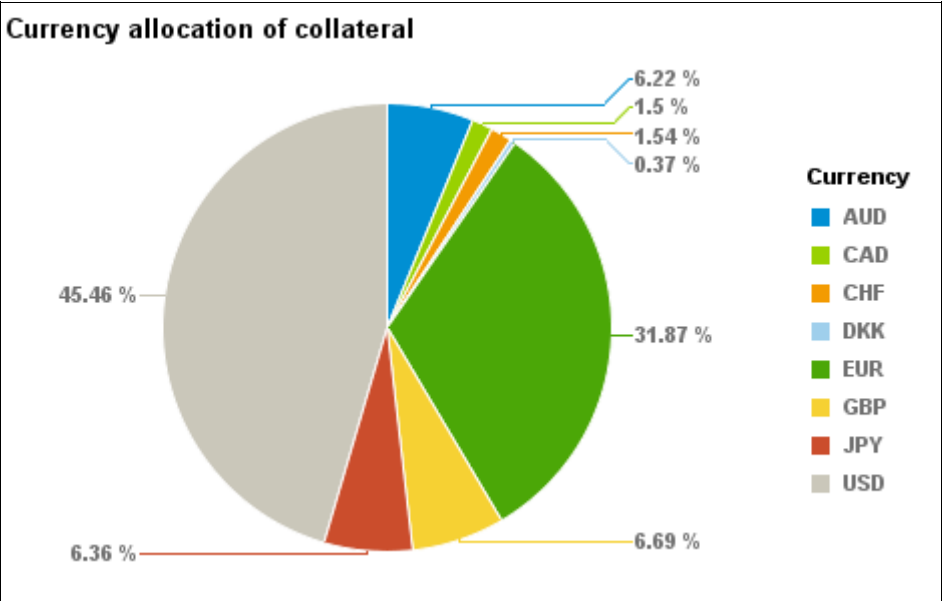
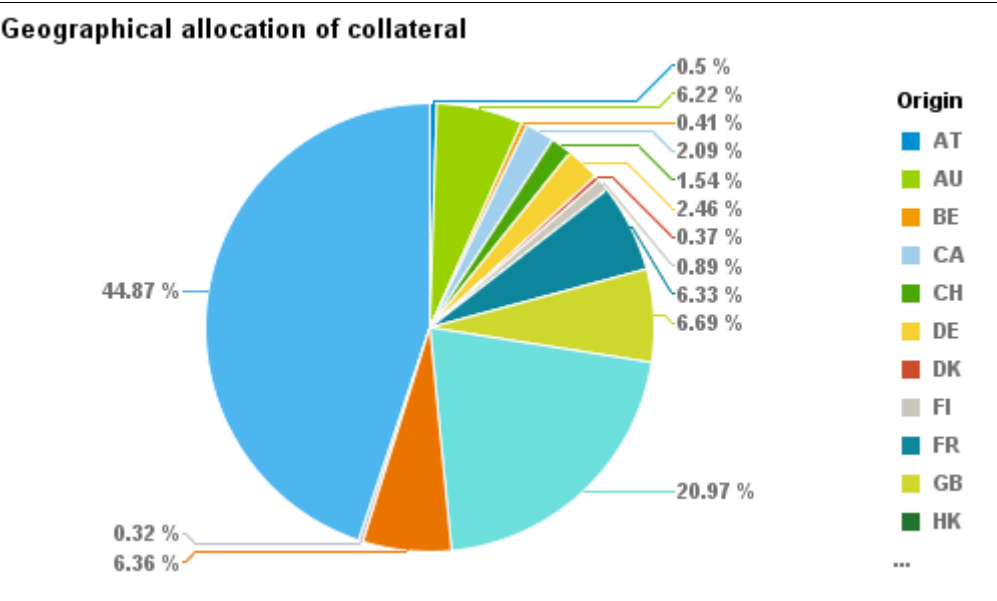
Collateral data - as at 17/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	6.11	8.31	0.00%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	3.06	4.16	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	0.77	1.05	0.00%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	5.55	7.55	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	0.81	1.10	0.00%
GB00BMY62Z61	UKT1 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	83,384.00	113,373.06	0.04%
GB00BNNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	AA3	0.47	0.64	0.00%
GB00BP9DLZ64	UKT1 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	978.45	1,330.35	0.00%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	233,135.83	316,983.13	0.10%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	44.11	59.97	0.00%
GB00BSQNR93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	12,331.23	16,766.16	0.01%
GB00BT7J0027	UKT 4 Â½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	886,031.99	1,204,693.40	0.40%
GB00BT7J0027	UKT 4 Â½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	115.41	156.92	0.00%
GB00BT7J0134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	30.28	41.17	0.00%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		10,958,355.79	12,703,153.25	4.17%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		8,149,773.74	9,447,386.70	3.10%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		3,680,208.83	4,266,174.39	1.40%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		10,958,354.78	12,703,152.08	4.17%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		946,736.99	1,097,477.15	0.36%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		9,434,103.84	10,936,208.78	3.59%
IT0005366767	NEXI ODSH NEXI	COM	IT	EUR		10,958,339.38	12,703,134.23	4.17%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	118,011,153.03	819,237.37	0.27%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	117,222,481.48	813,762.38	0.27%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	64,570,035.86	448,247.35	0.15%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	3,298,083.34	22,895.40	0.01%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	8,562,723.88	59,442.72	0.02%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	133,229,707.68	924,885.08	0.30%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	11,535,836.37	80,082.16	0.03%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	173,498,987.99	1,204,435.77	0.40%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	17,940,454.31	124,543.23	0.04%
JP1103571L10	JPGV 0.100 12/20/29 JAPAN	GOV	JP	JPY	A1	173,498,463.09	1,204,432.12	0.40%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	135,443,650.66	940,254.35	0.31%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	20,921,420.70	145,237.20	0.05%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	133,258,941.39	925,088.02	0.30%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	114,147,293.88	792,414.33	0.26%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,518,389.37	79,961.04	0.03%
JP1201021860	JPGV 2.400 06/20/28 JAPAN	GOV	JP	JPY	A1	529,457.93	3,675.51	0.00%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	5,131,943.10	35,626.12	0.01%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	1,566,520.01	10,874.83	0.00%

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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	889,060.32	6,171.89	0.00%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	10,868,907.94	75,452.32	0.02%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	43,564,586.38	302,426.81	0.10%
JP1201831P14	JPGV 1.400 12/20/42 JAPAN	GOV	JP	JPY	A1	43,928.90	304.96	0.00%
JP1300141445	JPGV 2.400 03/20/34 JAPAN	GOV	JP	JPY	A1	114,893,480.00	797,594.38	0.26%
JP1300151485	JPGV 2.500 06/20/34 JAPAN	GOV	JP	JPY	A1	51,804,317.57	359,627.30	0.12%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	173,522,314.63	1,204,597.70	0.40%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	67,722,708.65	470,133.31	0.15%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	40,748.17	282.88	0.00%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	119,584,608.35	830,160.34	0.27%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	133,243,813.35	924,983.00	0.30%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	133,241,214.32	924,964.96	0.30%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	133,213,239.98	924,770.76	0.30%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	561,414,299.85	3,897,356.82	1.28%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	30,170.61	34,974.40	0.01%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	801,661.55	929,302.69	0.31%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	4,946,651.82	4,946,651.82	1.62%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	526,536.64	526,536.64	0.17%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,194,776.30	2,194,776.30	0.72%
US05722G1004	BAKER HUGHES ODSH BAKER HUGHES	COM	US	USD	AAA	77.98	77.98	0.00%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	264.64	264.64	0.00%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	355,408.89	355,408.89	0.12%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	4,946,702.67	4,946,702.67	1.62%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	1,568,447.32	1,568,447.32	0.52%
US3696043013	GE ODSH GE	COM	US	USD	AAA	1,568,821.44	1,568,821.44	0.52%
US427028AB18	CAGV 0.750 05/19/26 CANADA	GOV	CA	USD	AAA	1,369,536.52	1,369,536.52	0.45%
US43300A2033	HILTON WRLDWIDE ODSH HILTON WRLDWIDE	COM	US	USD	AAA	1,568,210.86	1,568,210.86	0.51%
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	AAA	75,753.46	75,753.46	0.02%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	2,102,267.76	2,102,267.76	0.69%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	1,568,380.86	1,568,380.86	0.52%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	4,951,911.88	4,951,911.88	1.63%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,568,722.18	1,568,722.18	0.52%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	4,946,661.72	4,946,661.72	1.62%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,567,526.78	1,567,526.78	0.51%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	1,131,617.47	1,131,617.47	0.37%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	1,568,858.09	1,568,858.09	0.52%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	4,946,655.19	4,946,655.19	1.62%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	4,946,590.73	4,946,590.73	1.62%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	106,967.24	106,967.24	0.04%

Collateral data - as at 17/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	528.43	528.43	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	100.49	100.49	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	180,030.47	180,030.47	0.06%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	75.42	75.42	0.00%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	757.43	757.43	0.00%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	2,532,810.85	2,532,810.85	0.83%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	60,606.89	60,606.89	0.02%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	28,290.24	28,290.24	0.01%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	73.29	73.29	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	70.47	70.47	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	48.47	48.47	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	71.75	71.75	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	740,883.62	740,883.62	0.24%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	14,385.86	14,385.86	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	201,506.79	201,506.79	0.07%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	962,813.37	962,813.37	0.32%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	6,317,156.31	6,317,156.31	2.07%
US912810TT51	UST 4.125 08/15/53 US TREASURY	GOV	US	USD	AAA	3,105,746.06	3,105,746.06	1.02%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	4,661.82	4,661.82	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	14,179.19	14,179.19	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	2,534,320.42	2,534,320.42	0.83%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	2,534,353.83	2,534,353.83	0.83%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	2,250,257.04	2,250,257.04	0.74%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	1,427,606.97	1,427,606.97	0.47%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	4,288.89	4,288.89	0.00%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	1,226,097.20	1,226,097.20	0.40%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	811,302.49	811,302.49	0.27%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	694,547.44	694,547.44	0.23%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	92,191.29	92,191.29	0.03%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	1,244.49	1,244.49	0.00%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	AAA	317,044.36	317,044.36	0.10%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	1,004,578.46	1,004,578.46	0.33%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	6,317,272.62	6,317,272.62	2.07%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	24,341.08	24,341.08	0.01%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	1,708,084.51	1,708,084.51	0.56%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	2,986.35	2,986.35	0.00%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	273,444.34	273,444.34	0.09%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	46,378.08	46,378.08	0.02%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	1,400,217.84	1,400,217.84	0.46%

Collateral data - as at 17/06/2025								
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	223,252.16	223,252.16	0.07%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	84.45	84.45	0.00%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	384.70	384.70	0.00%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	124,354.12	124,354.12	0.04%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	58,524.41	58,524.41	0.02%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	575,029.92	575,029.92	0.19%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	147,095.79	147,095.79	0.05%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	2,534,385.94	2,534,385.94	0.83%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	296.46	296.46	0.00%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	582,086.10	582,086.10	0.19%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	AAA	123,672.12	123,672.12	0.04%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	573,183.57	573,183.57	0.19%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	1,247,314.72	1,247,314.72	0.41%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	52,220.66	52,220.66	0.02%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	109,992.41	109,992.41	0.04%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,295,690.18	3,295,690.18	1.08%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	210,367.45	210,367.45	0.07%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	100.44	100.44	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	6,317,267.91	6,317,267.91	2.07%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	AAA	99.44	99.44	0.00%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	6,317,211.19	6,317,211.19	2.07%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	703.14	703.14	0.00%
US91282CHN48	UST 4.750 07/31/25 US TREASURY	GOV	US	USD	AAA	316,958.40	316,958.40	0.10%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	114,497.11	114,497.11	0.04%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	98.34	98.34	0.00%
US91282CHW47	UST 4.125 08/31/30 US TREASURY	GOV	US	USD	AAA	70,400.73	70,400.73	0.02%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	6,317,200.00	6,317,200.00	2.07%
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	AAA	1,028,394.20	1,028,394.20	0.34%
US91282CJA09	UST 4.625 09/30/28 US TREASURY	GOV	US	USD	AAA	80,140.20	80,140.20	0.03%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	244,406.01	244,406.01	0.08%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	AAA	2,534,243.27	2,534,243.27	0.83%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	616,781.61	616,781.61	0.20%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	275,433.97	275,433.97	0.09%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	60,261.06	60,261.06	0.02%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	560,779.39	560,779.39	0.18%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	2,009,004.16	2,009,004.16	0.66%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	59,872.20	59,872.20	0.02%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	800,112.16	800,112.16	0.26%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	AAA	2,669,161.82	2,669,161.82	0.88%

Collateral data - as at 17/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	100.44	100.44	0.00%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	102.23	102.23	0.00%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	2,534,215.18	2,534,215.18	0.83%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	205.65	205.65	0.00%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	AAA	610.32	610.32	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	135,600.64	135,600.64	0.04%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	1,902,914.55	1,902,914.55	0.62%
US91282CLM19	UST 3.625 09/30/31 US TREASURY	GOV	US	USD	AAA	294.00	294.00	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	3,669,869.24	3,669,869.24	1.21%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	AAA	99.36	99.36	0.00%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	1,330,276.53	1,330,276.53	0.44%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	AAA	1,189,628.11	1,189,628.11	0.39%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	2,053,588.48	2,053,588.48	0.67%
US91282CMV09	UST 3.875 03/31/27 US TREASURY	GOV	US	USD	AAA	100.75	100.75	0.00%
						Total:	304,508,381.72	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)	152,492,150.11
2	RBC EUROPE LIMITED (PARENT)	70,175,537.41
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	64,093,666.33
4	MERRILL LYNCH INTERNATIONAL (PARENT)	48,372,184.84
5	RBC DOMINION SECURITIES INC (PARENT)	30,420,706.10