



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 High Inc Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0524291613
Total net assets (AuM)	774,993,364
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 06/06/2025	
Currently on loan in USD (base currency)	117,328,409.02
Current percentage on loan (in % of the fund AuM)	15.14%
Collateral value (cash and securities) in USD (base currency)	134,077,477.47
Collateral value (cash and securities) in % of loan	114%

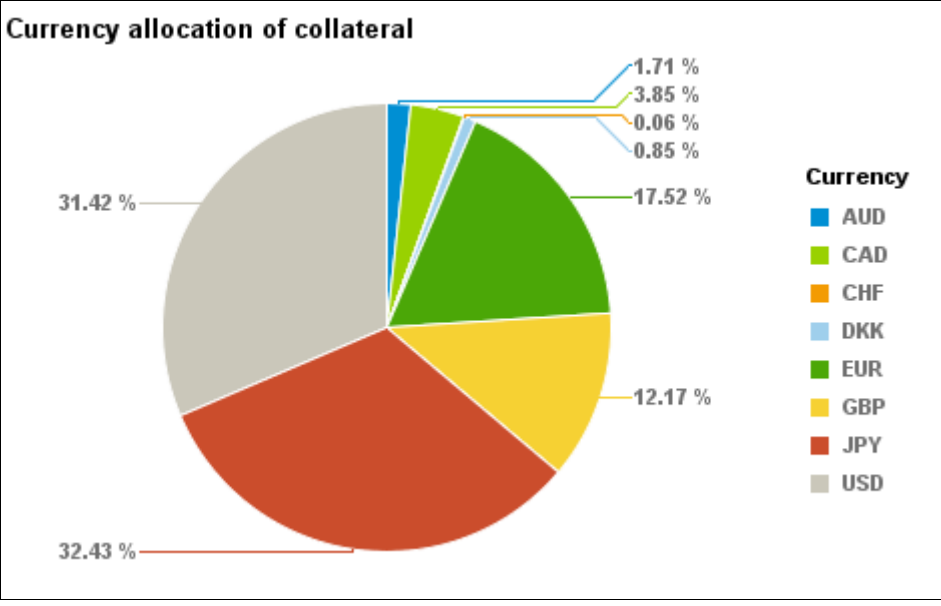
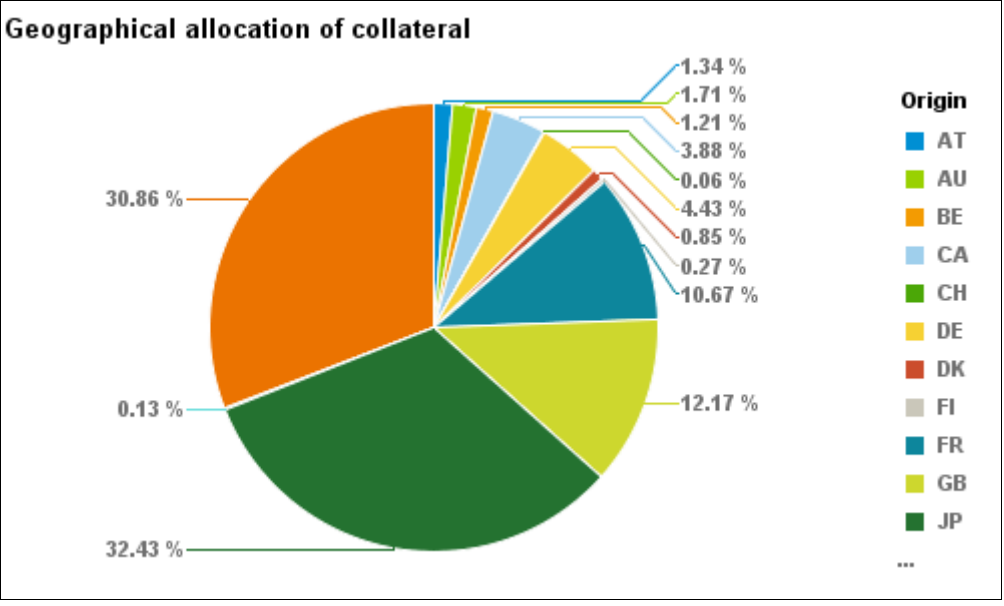
Securities lending statistics	
12-month average on loan in USD (base currency)	37,193,705.15
12-month average on loan as a % of the fund AuM	4.02%
12-month maximum on loan in USD	91,640,273.53
12-month maximum on loan as a % of the fund AuM	1.71%
Gross Return for the fund over the last 12 months in (base currency fund)	424,139.56
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0458%

Collateral data - as at 06/06/2025								
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	322,184.50	366,786.21	0.27%
AT0000A00XC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	Aa1	2,067.56	2,353.71	0.00%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	Aa1	680.86	775.09	0.00%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	Aa1	530,949.76	604,433.19	0.45%
AT0000A38239	ATGV 3.450 10/20/30 AUSTRIA	GOV	AT	EUR	Aa1	107.09	121.91	0.00%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	665,003.13	757,039.55	0.56%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	53,471.59	60,672.06	0.05%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	Aa1	102.40	116.57	0.00%
AUJ000087454	AUGV 1.000 12/21/30 AUSTRALIA	GOV	AU	AUD	Aaa	253,577.87	164,519.65	0.12%
AUJ000XCLWAG2	AUGV 4.500 04/21/33 AUSTRALIA	GOV	AU	AUD	Aaa	762,606.98	494,774.39	0.37%
AUJ000XCLWAi8	AUGV 4.250 04/21/26 AUSTRALIA	GOV	AU	AUD	Aaa	796,172.42	516,551.42	0.39%
AUJ000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	Aaa	25,894.94	16,800.46	0.01%
AUJ000XCLWAU3	AUGV 2.750 11/21/28 AUSTRALIA	GOV	AU	AUD	Aaa	1,959.88	1,271.56	0.00%
AUJ000XCLWAX7	AUGV 2.750 11/21/29 AUSTRALIA	GOV	AU	AUD	Aaa	1,640,138.08	1,064,110.78	0.79%
AUJTB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	Aaa	25,663.50	16,650.31	0.01%
AUJTB0000200	AUGV 4.250 06/21/34 AUSTRALIA	GOV	AU	AUD	Aaa	38,089.81	24,712.42	0.02%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	87,359.59	99,450.15	0.07%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	Aa3	241,284.34	274,678.09	0.20%
BE0000349580	BEGV 0.100 06/22/30 BELGIUM	GOV	BE	EUR	Aa3	410,167.21	466,934.34	0.35%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	Aa3	68,029.91	77,445.25	0.06%
BE6350697169	BEGV 4.875 06/10/35 MTN BELGIUM	GOV	BE	USD	Aa3	709,544.47	709,544.47	0.53%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	666,812.92	485,700.93	0.36%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	3,479,115.49	2,534,158.51	1.89%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	Aaa	415,619.59	302,733.82	0.23%
CA135087P248	CAGV 3.000 10/01/25 CANADA	GOV	CA	CAD	Aaa	150,920.69	109,929.37	0.08%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	Aaa	100,009.76	72,846.27	0.05%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	22,332.03	16,266.47	0.01%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	Aaa	3,073.73	2,238.88	0.00%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	Aaa	3,009.16	2,191.85	0.00%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	23,310.19	16,978.95	0.01%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	Aaa	1,004.79	731.88	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	Aaa	893,497.07	650,815.77	0.49%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	Aaa	21,101.58	15,370.21	0.01%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	Aaa	247,702.75	180,424.61	0.13%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	Aaa	1,051,288.10	765,749.43	0.57%
CH0557778815	CHGV 1.250 06/28/43 SWITZERLAND	GOV	CH	CHF	Aaa	63,410.64	76,915.39	0.06%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	Aaa	178.76	203.50	0.00%
DE0001030757	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	Aaa	1.58	1.80	0.00%
DE0001102382	DEGV 1.000 08/15/25 GERMANY	GOV	DE	EUR	Aaa	1,229,176.36	1,399,294.34	1.04%
DE0001102408	DEGV 08/15/26 GERMANY	GOV	DE	EUR	Aaa	454,862.78	517,615.77	0.39%
DE0001102416	DEGV 0.250 02/15/27 GERMANY	GOV	DE	EUR	Aaa	525.66	598.41	0.00%
DE0001102507	DEGV 08/15/30 GERMANY	GOV	DE	EUR	Aaa	454,862.06	517,614.96	0.39%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	Aaa	6,799.74	7,740.82	0.01%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	Aaa	1,170.57	1,332.58	0.00%
DE0001102580	DEGV 02/15/32 GERMANY	GOV	DE	EUR	Aaa	157,186.97	178,941.64	0.13%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	65,842.30	74,954.87	0.06%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	Aaa	454,862.11	517,615.02	0.39%
DE0001141851	DEGV 04/16/27 GERMANY	GOV	DE	EUR	Aaa	370,501.57	421,778.98	0.31%
DE000BUZ2064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	Aaa	339,738.42	386,758.21	0.29%
DE000BUZ2098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	1,377,648.15	1,568,314.63	1.17%
DE000BUZ5026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	64,691.51	73,644.81	0.05%
DE000BUZD012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	Aaa	10,458.97	11,906.49	0.01%
DE000BUZD015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	56.32	64.12	0.00%
DE000BUZD015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	123,580.12	140,683.60	0.10%
DE000BUZD005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	100,372.65	114,264.22	0.09%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	7,430,961.56	1,135,090.51	0.85%
FI4000348727	FIGV 0.500 09/15/28 FINLAND	GOV	FI	EUR	Aa1	273,349.21	311,180.73	0.23%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	Aa1	14,882.22	16,941.92	0.01%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	Aa1	930.74	1,059.56	0.00%

Collateral data - as at 06/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	14,362.44	16,350.20	0.01%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	14,092.93	16,043.40	0.01%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	1,273,265.88	1,449,485.66	1.08%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	10,464.56	11,912.86	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,439,908.89	10,746,392.08	8.02%
FR0010070080	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	190,236.19	216,564.88	0.16%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	Aa3	996,785.36	1,134,740.44	0.85%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	40,354.92	45,940.04	0.03%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	173,300.63	197,285.43	0.15%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	3.29	3.74	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	1,235.86	1,406.68	0.00%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	Aa3	79,881.13	90,936.68	0.07%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	Aa3	7,485.10	8,521.03	0.01%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	Aa3	80,561.19	91,710.86	0.07%
FR0014004J31	FRGV 0.750 05/25/33 FRANCE	GOV	FR	EUR	Aa3	81,565.68	92,888.52	0.07%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	Aa3	102.89	117.13	0.00%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	Aa3	73,339.46	83,489.64	0.06%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	89.93	102.38	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	121,322.22	138,113.21	0.10%
FR001400XLV2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	154.63	176.03	0.00%
GB0031790826	UKT1 2 01/26/35 UK TREASURY	GIL	GB	GBP	Aa3	1,135,552.43	1,535,106.09	1.14%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	Aa3	566,991.58	766,492.33	0.57%
GB00B00NY175	UKT 4 3/4 12/07/36 UK TREASURY	GIL	GB	GBP	Aa3	566,999.99	766,503.70	0.57%
GB00B0CNHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	874,443.24	1,182,123.44	0.88%
GB00B0CNHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	68,371.01	92,427.92	0.07%
GB00B24FFM16	UKT1 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	Aa3	499.35	675.05	0.00%
GB00B39R3707	UKT 4 1/4 12/07/49 UK TREASURY	GIL	GB	GBP	Aa3	166,085.07	224,523.50	0.17%
GB00B3Y1JG82	UKT1 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	Aa3	1,139,879.99	1,540,956.34	1.15%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	926,887.32	1,253,020.41	0.93%
GB00B6RNMH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	Aa3	806.99	1,090.94	0.00%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	4,562.45	6,167.79	0.00%
GB00BDCXH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	47,249.58	63,874.74	0.05%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	23,300.57	31,499.07	0.02%
GB00BDX8CX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	927,797.12	1,254,250.33	0.94%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	0.40	0.54	0.00%
GB00BGDYHF49	GBOV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	47,179.28	63,779.71	0.05%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	391,950.89	529,862.10	0.40%
GB00BLH98265	UKT1 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	47,212.39	63,824.47	0.05%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	Aa3	0.45	0.61	0.00%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	Aa3	44,062.48	59,566.23	0.04%
GB00BMBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	Aa3	46,951.68	63,472.02	0.05%
GB00BMF9L876	GBOV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,035,089.75	1,399,294.77	1.04%
GB00BMF9L883	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	Aa3	5,903.71	7,980.98	0.01%
GB00BMF9LH90	UKT1 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	Aa3	31,492.81	42,573.82	0.03%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	313,953.03	424,420.04	0.32%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	382,418.32	516,975.42	0.39%
GB00BPJCJ0880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	271,279.61	366,731.62	0.27%
GB00BPJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	1,072,259.47	1,449,542.97	1.08%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	694,604.75	939,007.27	0.70%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	47,609.97	64,361.94	0.05%
GB00BTJ0134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	1,139,879.99	1,540,956.34	1.15%
GB00BYMWG366	UKT1 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	47,166.43	63,762.33	0.05%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	Aa1	1,508,457.65	1,508,457.65	1.13%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	28,798,815.67	199,632.04	0.15%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	19,877,730.17	137,791.49	0.10%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	60,033,658.83	416,150.51	0.31%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	586,127,471.62	4,063,008.14	3.03%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	17,582,946.70	121,884.16	0.09%
JP1103571L10	JPGV 0.100 12/20/29 JAPAN	GOV	JP	JPY	A1	3,569,612.89	24,744.39	0.02%
JP1103631M74	JPGV 0.100 06/20/31 JAPAN	GOV	JP	JPY	A1	222,290,104.59	1,540,904.58	1.15%
JP1103651N11	JPGV 0.100 12/20/31 JAPAN	GOV	JP	JPY	A1	163,721,940.78	1,134,912.81	0.85%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	55,716,433.15	386,223.70	0.29%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	221,931,079.61	1,538,415.83	1.15%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	6,299,774.93	43,669.74	0.03%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	2,282,863.94	15,824.71	0.01%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	34,007,612.82	235,739.18	0.18%
JP1201381C70	JPGV 1.500 06/20/32 JAPAN	GOV	JP	JPY	A1	155,273.65	1,076.35	0.00%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	641,452,510.64	4,446,518.71	3.32%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	2,017,537.50	13,985.48	0.01%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	222,261,776.21	1,540,708.21	1.15%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	159,482.15	1,105.52	0.00%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	1,109,286.11	7,689.52	0.01%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	233,396.07	1,617.89	0.00%
JP1201871Q14	JPGV 1.300 12/20/43 JAPAN	GOV	JP	JPY	A1	11,152,398.28	77,307.90	0.06%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	807,471,201.90	4,210,961.87	3.14%
JP13002015A5	JPGV 2.500 09/20/35 JAPAN	GOV	JP	JPY	A1	163,542,108.46	1,133,666.22	0.85%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	13,179,294.72	91,358.25	0.07%
JP1300801PA2	JPGV 1.800 09/20/53 JAPAN	GOV	JP	JPY	A1	1,873,866,895.68	12,989,557.41	9.69%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	45,749,623.88	317,134.25	0.24%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	607,473,099.43	4,210,975.03	3.14%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	19,106,863.38	132,447.88	0.10%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	630,484,907.90	4,370,491.80	3.26%
JP1743031R52	JPGV 08/04/25 JAPAN	GOV	JP	JPY	A1	10,243,335.61	71,006.32	0.05%
NLD009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	Aaa	20,593.92	23,444.12	0.02%
NLD010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	Aaa	45.86	52.21	0.00%
NLD015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	Aaa	2.62	2.99	0.00%
NLD015031501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	Aaa	127,628.75	145,262.56	0.11%
US0079031078	AMD ODSH AMD	COM	US	USD	Aa1	1,507,975.04	1,507,975.04	1.12%
US00848U1016	AGILENT ODSH AGILENT	COM	US	USD	Aa1	1,078.22	1,078.22	0.00%

Collateral data - as at 06/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US01609W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	Aa1	29,521.94	29,521.94	0.02%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,449,435.13	1,449,435.13	1.08%
US233331A1097	DR HORTON ODSH DR HORTON	COM	US	USD	Aa1	331.85	331.85	0.00%
US2473617023	DELTA AIR ODSH DELTA AIR	COM	US	USD	Aa1	792.30	792.30	0.00%
US31418E7A27	FN MA5388 5.5% 01/08/2054 FN MA5388 5.5% 01/08/2054	MIS	US	USD	Aa1	14,629.15	14,629.15	0.01%
US427028AB18	CAGV 0.750 05/19/26 CANADA	GOV	CA	USD	Aaa	28,976.33	28,976.33	0.02%
US43358BAB99	CAGV 4.000 03/19/30 CANADA	GOV	CA	USD	Aaa	20,098.35	20,098.35	0.01%
US56933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	Aa1	1,506,812.74	1,506,812.74	1.12%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,449,174.62	1,449,174.62	1.08%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,507,253.33	1,507,253.33	1.12%
US64110D1046	NETAPP ODSH NETAPP	COM	US	USD	Aa1	141.40	141.40	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	1,449,464.83	1,449,464.83	1.08%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	1,507,917.37	1,507,917.37	1.12%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	Aa1	504,549.24	504,549.24	0.38%
US832696A058	J M SMUCKER ODSH J M SMUCKER	COM	US	USD	Aa1	1,508,458.97	1,508,458.97	1.13%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	105.04	105.04	0.00%
US912810PU60	UST 5.000 05/15/37 US TREASURY	GOV	US	USD	Aa1	75,958.41	75,958.41	0.06%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	530.82	530.82	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	Aa1	8,189.00	8,189.00	0.01%
US912810SC36	UST 3.125 05/15/46 US TREASURY	GOV	US	USD	Aa1	2,678.15	2,678.15	0.00%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	Aa1	145.96	145.96	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	57.91	57.91	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	Aa1	48.45	48.45	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	60.51	60.51	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	1,135,022.91	1,135,022.91	0.85%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aa1	21,724.43	21,724.43	0.02%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	Aa1	7,572.49	7,572.49	0.01%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	Aa1	134.93	134.93	0.00%
US912810TD00	UST 2.250 02/15/52 US TREASURY	GOV	US	USD	Aa1	60.25	60.25	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	722.61	722.61	0.00%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	Aa1	197,810.87	197,810.87	0.15%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	324.92	324.92	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	228,967.29	228,967.29	0.17%
US912810TG13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	355.84	355.84	0.00%
US912810TT51	UST 4.125 08/15/53 US TREASURY	GOV	US	USD	Aa1	609,361.26	609,361.26	0.46%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	Aa1	24,013.93	24,013.93	0.02%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	Aa1	1,812.95	1,812.95	0.00%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	Aa1	263,754.25	263,754.25	0.20%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	408,656.16	408,656.16	0.30%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	Aa1	1,134,862.67	1,134,862.67	0.85%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	Aa1	34,000.20	34,000.20	0.03%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	Aa1	195.13	195.13	0.00%
US9128286L99	UST 2.250 03/31/26 US TREASURY	GOV	US	USD	Aa1	312,876.61	312,876.61	0.23%
US912828N712	UST 0.625 01/15/26 US TREASURY	GOV	US	USD	Aa1	133.59	133.59	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	978.66	978.66	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	290.69	290.69	0.00%
US912828Y388	UST 0.750 07/15/26 US TREASURY	GOV	US	USD	Aa1	366,766.34	366,766.34	0.27%
US912828ZB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	Aa1	366,761.79	366,761.79	0.27%
US912828ZU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	Aa1	366,748.48	366,748.48	0.27%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	Aa1	3,334.30	3,334.30	0.00%
US91282CAQ42	UST 0.125 10/15/25 US TREASURY	GOV	US	USD	Aa1	122,489.17	122,489.17	0.09%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	84.53	84.53	0.00%
US91282CB863	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	1,901,027.79	1,901,027.79	1.42%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	869,933.16	869,933.16	0.65%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	Aa1	185.93	185.93	0.00%
US91282CCY57	UST 1.250 09/30/26 US TREASURY	GOV	US	USD	Aa1	15,403.30	15,403.30	0.01%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	37,131.71	37,131.71	0.03%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	206,942.15	206,942.15	0.15%
US91282CDP32	UST 1.375 12/31/26 US TREASURY	GOV	US	USD	Aa1	5,330.27	5,330.27	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	145,742.79	145,742.79	0.11%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	1,255.97	1,255.97	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	197,090.03	197,090.03	0.16%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	295.44	295.44	0.00%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	Aa1	1,064,499.59	1,064,499.59	0.79%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	Aa1	993,521.86	993,521.86	0.74%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	Aa1	2,624.96	2,624.96	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	Aa1	593.33	593.33	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	2,269,139.11	2,269,139.11	1.69%
US91282CGG87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	1,065,225.49	1,065,225.49	0.79%
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	Aa1	880.75	880.75	0.00%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	228,163.20	228,163.20	0.17%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	Aa1	996,703.46	996,703.46	0.74%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	Aa1	178,662.07	178,662.07	0.13%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	Aa1	505.81	505.81	0.00%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	Aa1	414,228.70	414,228.70	0.31%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	Aa1	872,805.95	872,805.95	0.65%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aa1	875,485.94	875,485.94	0.65%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	Aa1	996,760.43	996,760.43	0.74%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	47,594.91	47,594.91	0.04%
US91282CLH24	UST 3.750 06/31/26 US TREASURY	GOV	US	USD	Aa1	4,209.17	4,209.17	0.00%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	Aa1	966.79	966.79	0.00%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	Aa1	43,664.62	43,664.62	0.03%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	Aa1	359,091.19	359,091.19	0.27%
US91282CLR06	UST 4.125 10/31/29 US TREASURY	GOV	US	USD	Aa1	996,168.64	996,168.64	0.74%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	Aa1	601.18	601.18	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	679,366.65	679,366.65	0.51%
US91282CLX73	UST 4.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	457,687.79	457,687.79	0.34%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	Aa1	4,958.83	4,958.83	0.00%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	Aa1	411,452.34	411,452.34	0.31%

Collateral data - as at 06/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	Aa1	9,422.97	9,422.97	0.01%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	Aa1	995,291.19	995,291.19	0.74%
US91282CMN82	UST 4.250 02/15/28 US TREASURY	GOV	US	USD	Aa1	1,064,531.67	1,064,531.67	0.79%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	Aa1	357,935.25	357,935.25	0.27%
US91282CMV09	UST 3.875 03/31/27 US TREASURY	GOV	US	USD	Aa1	501.30	501.30	0.00%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	Aa1	1,449,334.51	1,449,334.51	1.08%
US92532F1003	VERTEX PHARMS ODSH VERTEX PHARMS	COM	US	USD	Aa1	1,508,354.23	1,508,354.23	1.12%
						Total:	134,077,477.47	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	JP MORGAN SECS PLC (PARENT)	34,952,302.65

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	34,658,045.20
2	NOMURA INTERNATIONAL PLC (PARENT)	12,582,676.81
3	HSBC BANK PLC (PARENT)	10,567,803.31
4	BARCLAYS BANK PLC (PARENT)	8,419,867.96
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	8,010,720.03