



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 27/06/2025

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)	5,325,176,565
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 27/06/2025	
Currently on loan in USD (base currency)	289,582,409.77
Current percentage on loan (in % of the fund AuM)	5.44%
Collateral value (cash and securities) in USD (base currency)	311,449,697.69
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 27/06/2025								
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	104,246.84	122,052.35	0.04%
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	65,693.61	76,914.16	0.02%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	330.08	386.46	0.00%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	56,020.66	65,589.07	0.02%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	1,937,718.04	2,268,682.93	0.73%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	104,072.09	121,847.75	0.04%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	251,155.55	294,053.26	0.09%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	2,305,574.96	2,699,370.31	0.87%
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	166,756.74	109,200.54	0.04%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	7,258,681.48	4,753,342.65	1.53%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	220.19	144.19	0.00%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	19,516,131.35	12,780,125.40	4.10%
AU0000300535	AUGV 4.750 06/21/54 AUSTRALIA	GOV	AU	AUD	AAA	16,784.35	10,991.22	0.00%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	1,998.24	2,339.54	0.00%
BE0000331406	BEGV 3.750 06/22/45 BELGIUM	GOV	BE	EUR	AA3	1.01	1.18	0.00%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	2,702.06	3,163.58	0.00%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	3,951.03	4,625.87	0.00%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	AA3	0.32	0.37	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	43.47	50.90	0.00%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	AA3	3,249,214.93	3,804,185.27	1.22%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	828.07	969.50	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	1,090,532.75	1,276,797.23	0.41%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	6,181.45	4,532.58	0.00%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	75,996.13	55,724.54	0.02%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	38,532.95	28,254.48	0.01%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	7,838.28	5,747.46	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	54,024.25	39,613.55	0.01%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	674,694.30	494,722.98	0.16%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	973.92	714.13	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,361.11	25,928.71	0.01%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,449.09	61,922.72	0.02%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,060,423.91	777,561.16	0.25%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	17,992.06	13,192.77	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	386,988.10	283,760.97	0.09%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	5,977.39	4,382.95	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	231,535.95	169,774.90	0.05%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	184,883.11	135,566.47	0.04%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	713,454.06	523,143.77	0.17%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,022,161.47	749,505.03	0.24%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	133,306.67	97,747.79	0.03%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	425,023.58	311,650.68	0.10%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	5,132.73	6,009.41	0.00%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	AAA	41,323.04	48,381.07	0.02%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	0.45	0.52	0.00%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	36,562.23	42,807.11	0.01%
DE0001135275	DEGV 4.000 01/04/37 GERMANY	GOV	DE	EUR	AAA	20,293.24	23,759.35	0.01%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	56,315.89	65,934.73	0.02%
DE0001143451	DEGV IO STR 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,769,339.55	2,071,545.15	0.67%
DE000BU22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	AAA	2,513,304.25	2,942,580.05	0.94%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	1,085,925.42	1,271,402.96	0.41%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	144,255.82	168,894.91	0.05%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	469,311.58	549,470.63	0.18%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	5,013,435.41	786,727.32	0.25%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	5.25	0.82	0.00%
DK0009924375	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	4,052,146.76	635,878.26	0.20%
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	AA1	5,454.11	6,385.68	0.00%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	AA1	680,235.76	796,420.95	0.26%
FI4000550249	FIGV 3.000 09/15/33 FINLAND	GOV	FI	EUR	AA1	418,350.27	489,805.07	0.16%
FI4000571104	FIGV 3.000 09/15/34 FINLAND	GOV	FI	EUR	AA1	592,706.95	693,942.11	0.22%
FI4000586284	FIGV 3.200 04/15/45 MTN FINLAND	GOV	FI	EUR	AA1	841,986.72	985,799.20	0.32%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	522,223.26	611,419.70	0.20%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,412.39	37,948.48	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	752,632.13	881,182.73	0.28%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	73.55	86.11	0.00%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	218,125.46	255,381.59	0.08%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	25,594.03	29,965.52	0.01%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	644,018.54	754,017.78	0.24%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	1,931,484.08	2,261,384.19	0.73%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	5.72	6.70	0.00%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	1.67	1.95	0.00%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	400,248.91	468,611.97	0.15%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	48,764.28	57,093.29	0.02%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	143.12	167.56	0.00%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	585,257.88	685,220.72	0.22%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	120.92	141.58	0.00%
FR0128838515	FRGV 03/25/26 FRANCE	GOV	FR	EUR	AA2	3,694.93	4,326.03	0.00%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	3,461,219.63	4,753,465.98	1.53%
GB0006776081	ORD GBP0.25 PEARSON	CST	GB	GBP	AA3	10.52	14.45	0.00%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	3,461,218.33	4,753,464.19	1.53%
GB00B00NY175	UKT 4 3/4 12/07/38 UK TREASURY	GIL	GB	GBP	AA3	3,695,999.99	5,075,901.59	1.63%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	3,007,557.89	4,130,429.63	1.33%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	AA3	3,695,999.99	5,075,901.59	1.63%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	10.61	14.57	0.00%
GB00B8C3BL03	SAGE GROUP ODSH SAGE GROUP	CST	GB	GBP	AA3	12.46	17.11	0.00%
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	3,461,219.97	4,753,466.45	1.53%
GB00BJFFLV09	CRODA ODSH CRODA	CST	GB	GBP	AA3	3,461,204.25	4,753,444.86	1.53%
GB00BKFB1C65	M&G ODSH M&G	CST	GB	GBP	AA3	983,378.48	1,350,522.84	0.43%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	223,230.33	306,573.37	0.10%

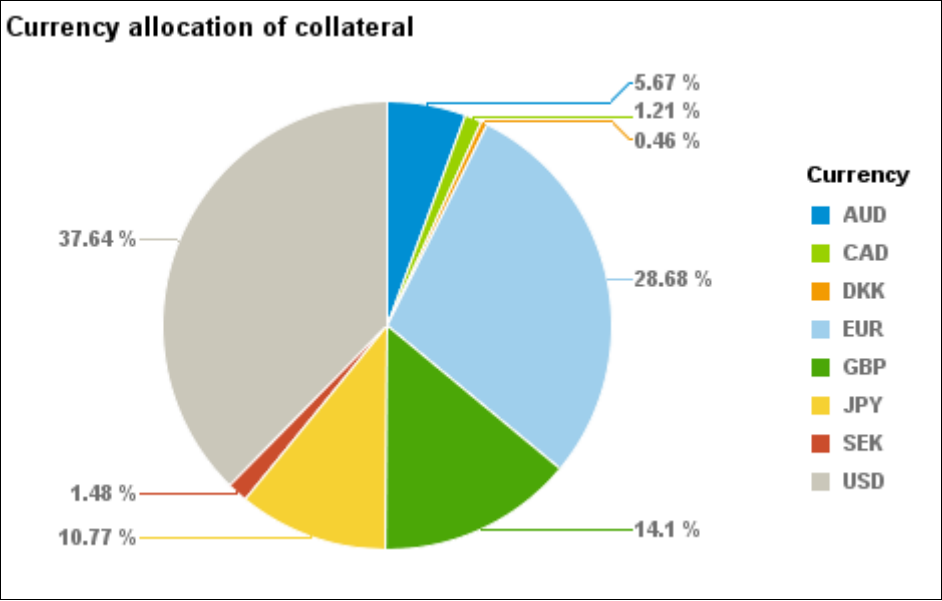
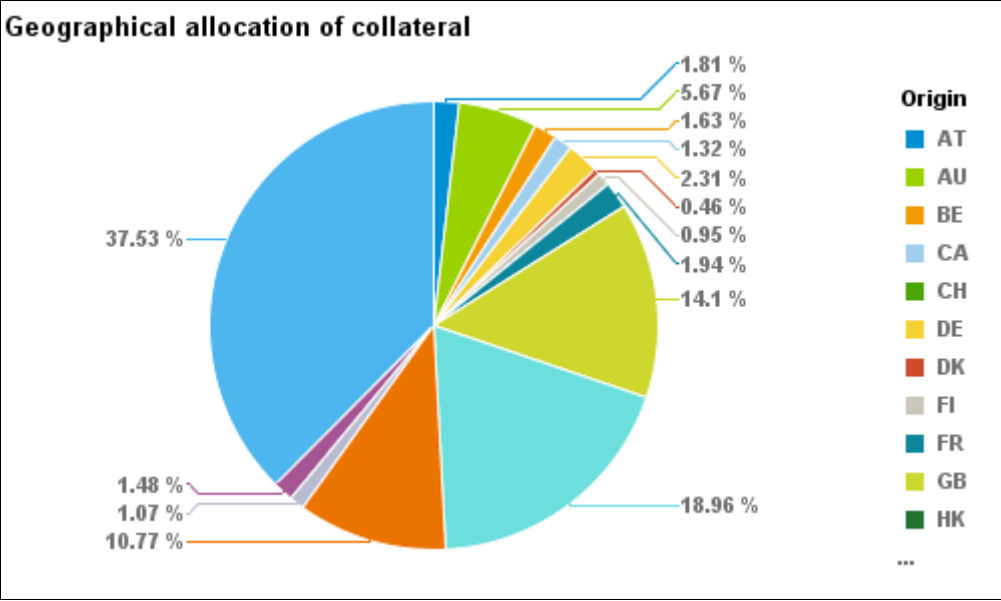
Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	5,861.65	8,050.10	0.00%
GB00BNNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	AA3	1,842,701.31	2,530,673.84	0.81%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	88,864.35	122,041.86	0.04%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	3,701,118.26	5,082,930.76	1.63%
GB00BZ1NTB69	UKT1 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	891,575.99	1,224,445.89	0.39%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		10,954,637.98	12,825,705.09	4.12%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		10,954,643.77	12,825,711.87	4.12%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		10,954,644.22	12,825,712.40	4.12%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		10,954,606.79	12,825,668.57	4.12%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		6,619,469.59	7,750,084.02	2.49%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	131,289,302.94	909,174.25	0.29%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	120,041,185.59	831,281.39	0.27%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	162,238,362.25	1,123,495.50	0.36%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	115,099,187.22	797,058.21	0.26%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	161,402,875.73	1,117,709.78	0.36%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	11,559,509.28	80,049.23	0.03%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	2,422,699.68	16,777.12	0.01%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	2,607,881.66	18,059.50	0.01%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	596,298,262.23	4,129,346.51	1.33%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	135,366,320.85	937,407.47	0.30%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	5,669,143.43	39,258.64	0.01%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	134,428,016.06	930,909.74	0.30%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	114,979,367.09	796,228.46	0.26%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	33,863,690.26	234,504.98	0.08%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,626,372.40	80,512.26	0.03%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	143,750,013.58	995,464.27	0.32%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	167,886,838.90	1,162,611.02	0.37%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	885,270.43	6,130.47	0.00%
JP1201501E99	JPGV 1.400 09/20/34 JAPAN	GOV	JP	JPY	A1	176,466,539.82	1,222,025.18	0.39%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	10,965,906.01	75,938.55	0.02%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	42,122.87	291.70	0.00%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	28,272,277.80	195,784.62	0.06%
JP1201741LA9	JPGV 0.400 09/20/40 JAPAN	GOV	JP	JPY	A1	176,262,116.97	1,220,609.56	0.39%
JP1201761M45	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	335,800,288.18	2,325,406.32	0.75%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	38,689.98	267.93	0.00%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	15,113,039.47	104,657.32	0.03%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	1,631,584.97	11,298.67	0.00%
JP1300011W09	JPGV 2.800 09/20/29 JAPAN	GOV	JP	JPY	A1	134,490,240.50	931,340.64	0.30%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	134,480,673.61	931,274.39	0.30%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1300031000	JPGV 2.300 05/20/30 JAPAN	GOV	JP	JPY	A1	134,462,880.47	931,151.17	0.30%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	136,152,836.55	942,854.06	0.30%
JP1300091319	JPGV 1.400 12/20/32 JAPAN	GOV	JP	JPY	A1	134,454,087.02	931,090.28	0.30%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	134,469,405.15	931,196.36	0.30%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	67,223,030.53	465,517.35	0.15%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	6,477,545.58	44,856.80	0.01%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	30,864.32	213.73	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	314,447,758.84	2,177,540.73	0.70%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	162,969,295.19	1,128,557.19	0.36%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	686,231,999.11	4,752,134.78	1.53%
NL0010071189	NLGV 2.500 01/15/33 NETHERLANDS	GOV	NL	EUR	AAA	38,796.58	45,423.08	0.01%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	1,099,311.39	1,287,075.27	0.41%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	AAA	12,607.44	14,760.81	0.00%
NL0015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	AAA	107.92	126.35	0.00%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	832,629.73	974,844.03	0.31%
NL0015031501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	AAA	848,384.03	993,289.18	0.32%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	6,200.34	7,259.36	0.00%
SE0015193313	SEGV 0.500 11/24/45 SWEDEN	GOV	SE	SEK	AAA	4,782,310.51	503,850.05	0.16%
SE0016102115	SEGV 1.375 06/23/71 SWEDEN	GOV	SE	SEK	AAA	1,926,002.81	202,917.94	0.07%
SE0017486889	ATLAS COPCO ODSH ATLAS COPCO	COM	SE	SEK	AAA	19,163,455.91	2,019,004.86	0.65%
SE0017486897	ATLAS COPCO ODSH ATLAS COPCO	COM	SE	SEK	AAA	17,759,629.40	1,871,101.87	0.60%
US013051EM50	ALBTA 1.300 07/22/30 ALBERTA	BND	CA	USD	AAA	7,052.41	7,052.41	0.00%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	4,985,110.04	4,985,110.04	1.60%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,054,377.05	1,054,377.05	0.34%
US0640581007	BONY MELLON ODSH BONY MELLON	COM	US	USD	AAA	1,055,284.01	1,055,284.01	0.34%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	1,055,270.38	1,055,270.38	0.34%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	287,636.83	287,636.83	0.09%
US1941621039	COLGATE ODSH COLGATE	COM	US	USD	AAA	1,055,317.67	1,055,317.67	0.34%
US2810201077	EDISON INTL ODSH EDISON INTL	COM	US	USD	AAA	69.78	69.78	0.00%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	235.34	235.34	0.00%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	18.36	18.36	0.00%
US48203R1041	JUNIPER NETWORKS ODSH JUNIPER NETWORKS	COM	US	USD	AAA	4,985,042.40	4,985,042.40	1.60%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	17,065.58	17,065.58	0.01%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	350,766.22	350,766.22	0.11%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	4,984,946.44	4,984,946.44	1.60%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,054,819.05	1,054,819.05	0.34%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	4,985,133.15	4,985,133.15	1.60%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,053,838.75	1,053,838.75	0.34%
US683234AQ19	ONTAR 1.050 05/21/27 ONTARIO	BND	CA	USD	AAA	25,676.76	25,676.76	0.01%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	764,453.63	764,453.63	0.25%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	317,601.43	317,601.43	0.10%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	1,054,729.67	1,054,729.67	0.34%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	532.13	532.13	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	32,332.78	32,332.78	0.01%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	4,130,322.29	4,130,322.29	1.33%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	102.05	102.05	0.00%
US912810QL52	UST 4.250 11/15/40 US TREASURY	GOV	US	USD	AAA	1,224,428.27	1,224,428.27	0.39%
US912810QN19	UST 4.750 02/15/41 US TREASURY	GOV	US	USD	AAA	1,222,583.42	1,222,583.42	0.39%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	249,694.04	249,694.04	0.08%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	82,130.27	82,130.27	0.03%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	769.34	769.34	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	61,591.27	61,591.27	0.02%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	225,198.66	225,198.66	0.07%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	28,741.98	28,741.98	0.01%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	122,029.52	122,029.52	0.04%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	74.33	74.33	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	71.61	71.61	0.00%
US912810SR05	UST 1.125 05/15/40 US TREASURY	GOV	US	USD	AAA	62.10	62.10	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	3,986,770.82	3,986,770.82	1.28%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	363.79	363.79	0.00%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	410,721.84	410,721.84	0.13%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	1,315,419.93	1,315,419.93	0.42%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	1,334,672.76	1,334,672.76	0.43%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	108,761.55	108,761.55	0.03%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	1,213,944.72	1,213,944.72	0.39%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	2,296,154.49	2,296,154.49	0.74%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	1,088,446.28	1,088,446.28	0.35%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	AAA	4,130,535.23	4,130,535.23	1.33%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	233,447.86	233,447.86	0.07%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	814,343.83	814,343.83	0.26%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	19,784.12	19,784.12	0.01%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	92,994.91	92,994.91	0.03%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	2,275,170.15	2,275,170.15	0.73%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	121,992.54	121,992.54	0.04%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	30,823.49	30,823.49	0.01%
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	AAA	122,039.73	122,039.73	0.04%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	1,250.93	1,250.93	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	25,647.49	25,647.49	0.01%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CAU53	UST 0.500 10/31/27 US TREASURY	GOV	US	USD	AAA	1,374,682.64	1,374,682.64	0.44%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	470,790.82	470,790.82	0.15%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	24,675.71	24,675.71	0.01%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	170,077.98	170,077.98	0.05%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	3,102.97	3,102.97	0.00%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	3,281,995.92	3,281,995.92	1.05%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	310,692.78	310,692.78	0.10%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	1,412,595.06	1,412,595.06	0.45%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	224,156.46	224,156.46	0.07%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	5,083,087.56	5,083,087.56	1.63%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	577,977.77	577,977.77	0.19%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	148,487.01	148,487.01	0.05%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	AAA	5,083,083.70	5,083,083.70	1.63%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	5,083,095.34	5,083,095.34	1.63%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	5,083,104.83	5,083,104.83	1.63%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	99.92	99.92	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	515,966.58	515,966.58	0.17%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	1,048,179.61	1,048,179.61	0.34%
US91282CGA36	UST 4.000 12/15/25 US TREASURY	GOV	US	USD	AAA	6,220.22	6,220.22	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	2,272,648.19	2,272,648.19	0.73%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	211,957.62	211,957.62	0.07%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	1,102.35	1,102.35	0.00%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	100.75	100.75	0.00%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	11,815.44	11,815.44	0.00%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	2,760,426.48	2,760,426.48	0.89%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	787,784.38	787,784.38	0.25%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	921.38	921.38	0.00%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	245,481.99	245,481.99	0.08%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	AAA	2,064,863.61	2,064,863.61	0.66%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	39,267.48	39,267.48	0.01%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	2,268,789.72	2,268,789.72	0.73%
US91282CJN20	UST 4.375 11/30/28 US TREASURY	GOV	US	USD	AAA	102.31	102.31	0.00%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	568,047.03	568,047.03	0.18%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	1,713,209.48	1,713,209.48	0.55%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	2,032,387.88	2,032,387.88	0.65%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	11,661.88	11,661.88	0.00%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	802,581.14	802,581.14	0.26%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	103.21	103.21	0.00%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	AAA	29,380.47	29,380.47	0.01%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	136,169.82	136,169.82	0.04%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	1,579,921.05	1,579,921.05	0.51%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	4,130,491.53	4,130,491.53	1.33%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	162,731.19	162,731.19	0.05%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	9,542.60	9,542.60	0.00%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	114,528.53	114,528.53	0.04%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	3,705,899.62	3,705,899.62	1.19%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	1,336,350.50	1,336,350.50	0.43%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	85,585.77	85,585.77	0.03%
US91282CMN82	UST 4.250 02/15/28 US TREASURY	GOV	US	USD	AAA	4,130,513.46	4,130,513.46	1.33%
						Total:	311,449,697.69	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)	154,028,679.70
2	RBC EUROPE LIMITED (PARENT)	70,882,634.72
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	64,739,481.97
4	MERRILL LYNCH INTERNATIONAL (PARENT)	48,859,588.91
5	RBC DOMINION SECURITIES INC (PARENT)	30,727,228.86