



Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCF - HSBC Gbl Inv Fd - Gbl High Inc Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0524291613
Total net assets (AuM)	856,483,182
Reference currency of the fund	USD

* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

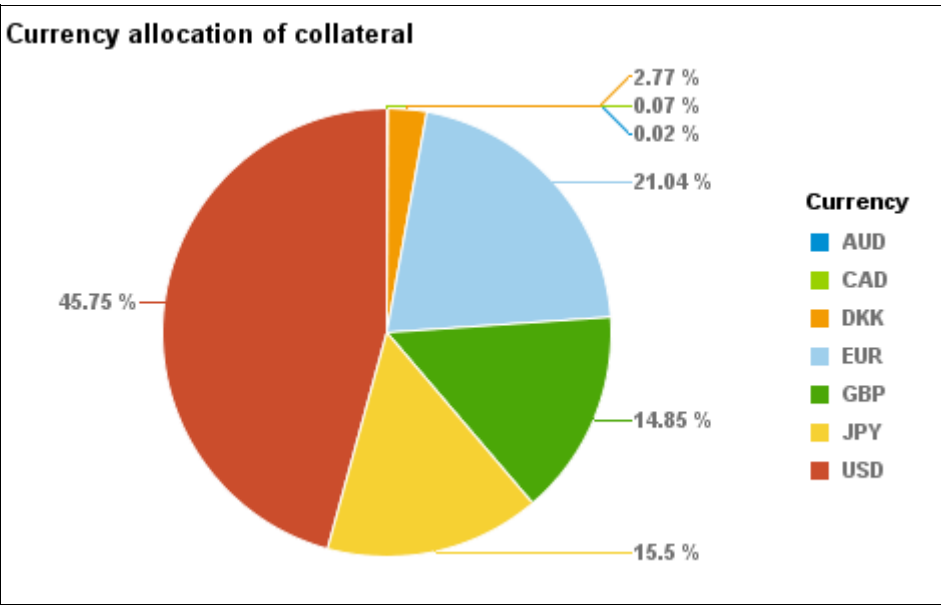
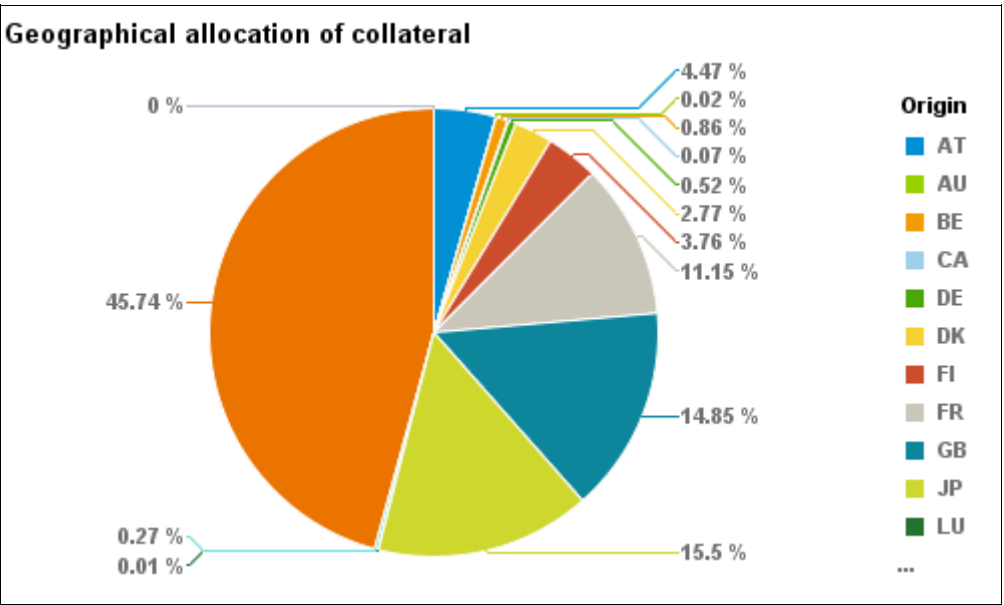
Securities lending data - as at 25/09/2025	
Currently on loan in USD (base currency)	152,111,498.23
Current percentage on loan (in % of the fund AuM)	17.76%
Collateral value (cash and securities) in USD (base currency)	174,818,126.59
Collateral value (cash and securities) in % of loan	115%

Securities lending statistics	
12-month average on loan in USD (base currency)	34,847,619.67
12-month average on loan as a % of the fund AuM	3.89%
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)	402,861.68
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0448%

Collateral data - as at 25/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1K3C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	Aa1	80,510.49	94,546.24	0.05%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	Aa1	80,283.90	94,256.66	0.05%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	898.79	1,055.48	0.00%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	2,846,705.53	3,342,984.10	1.91%
AT0000A2CQB6	ATGV 0.700 04/20/71 AUSTRIA	GOV	AT	EUR	Aa1	751,923.15	883,009.19	0.51%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	Aa1	2,809,443.65	3,299,226.19	1.89%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	81,155.97	95,304.25	0.05%
AU0000217101	AUGV 3.000 11/21/33 AUSTRALIA	GOV	AU	AUD	Aaa	60,557.78	39,916.86	0.02%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	Aa3	173,680.65	203,959.16	0.12%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	34,779.28	40,841.33	0.02%
BE0000333428	BEGV 3.000 06/22/34 BELGIUM	GOV	BE	EUR	Aa3	341,121.80	400,591.05	0.23%
BE0000333428	BEGV 3.000 06/22/34 BELGIUM	GOV	BE	EUR	Aa3	5,798.49	6,809.36	0.00%
BE0000304048	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	Aa3	325,070.67	381,741.65	0.22%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	Aa3	381,836.12	448,403.28	0.26%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	11,151.11	13,095.13	0.01%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	4,915.95	3,539.36	0.00%
CA135087R895	CAGV 3.500 09/01/29 CANADA	GOV	CA	CAD	Aaa	1,034.66	744.93	0.00%
CA135087R978	CAGV 4.900 08/01/26 CANADA	GOV	CA	CAD	Aaa	4,077.22	2,935.50	0.00%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	Aaa	71,125.24	51,208.35	0.03%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	67,446.34	48,559.63	0.03%
CA135087VW17	CAGV 8.000 06/01/27 CANADA	GOV	CA	CAD	Aaa	1,114.80	802.63	0.00%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	7,543.31	5,430.99	0.00%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	7,318.04	5,268.80	0.00%
DE0001030575	DEGV 0.100 04/15/48 GERMANY	GOV	DE	EUR	Aaa	173,680.40	203,958.86	0.12%
DE0001102341	DEGV 2.500 08/15/46 GERMANY	GOV	DE	EUR	Aaa	59.84	70.27	0.00%
DE0001102390	DEGV 0.500 02/15/26 GERMANY	GOV	DE	EUR	Aaa	50,645.46	59,474.71	0.03%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	Aaa	1.36	1.60	0.00%
DE0001102440	DEGV 0.500 02/15/28 GERMANY	GOV	DE	EUR	Aaa	69,252.49	81,325.57	0.05%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	77,302.68	90,779.19	0.05%
DE0008U27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	Aaa	410,349.48	481,887.49	0.28%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	9,551,956.00	1,502,876.23	0.88%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	166,359.87	26,174.57	0.01%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	26,372.88	4,149.43	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	9,409,847.89	1,480,517.37	0.85%
DK0009924375	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	2,078,762.98	327,066.36	0.19%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	68,934.13	10,845.89	0.01%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	189,573.01	29,826.85	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	9,269,681.02	1,458,463.93	0.83%
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	Aa1	2,801,316.96	3,289,682.74	1.88%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	Aa1	2,800,863.28	3,289,149.95	1.88%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	Aa3	1,701,384.72	1,997,994.53	1.14%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,495,409.52	11,150,785.58	6.38%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	90,629.45	106,429.28	0.06%
FR0010070080	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	8,399.91	9,864.30	0.01%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	Aa3	173,680.06	203,958.46	0.12%
FR0010809434	FRGV 10/25/30 FRANCE	GOV	FR	EUR	Aa3	66.12	77.84	0.00%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	Aa3	439,637.28	516,281.16	0.30%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	56,254.57	66,061.67	0.04%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	174,163.76	204,526.48	0.12%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	Aa3	527,404.60	619,349.34	0.35%
FR0011982776	FRGV 0.700 07/25/30 FRANCE	GOV	FR	EUR	Aa3	198,989.00	233,679.62	0.13%
FR0013154028	FRGV 1.750 05/25/66 FRANCE	GOV	FR	EUR	Aa3	462,621.64	543,272.49	0.31%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	Aa3	131,714.99	154,677.43	0.09%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	Aa3	244,795.03	287,471.22	0.16%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	34.33	40.32	0.00%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	Aa3	79,987.06	93,931.55	0.05%
FR001400XLV2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	3,651.36	4,287.92	0.00%
FR001400XLV2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	2,801,320.44	3,289,686.83	1.88%
FR0014012H15	FRGV 3.500 11/25/35 FRANCE	GOV	FR	EUR	Aa3	5,333.37	6,263.16	0.00%

Collateral data - as at 25/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	Aa3	5,630.87	7,574.65	0.00%
GB00B08YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	550,934.36	741,116.90	0.42%
GB00B0C0NHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	550,934.38	741,116.93	0.42%
GB00B1L6W962	UKT1 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	952,791.13	1,281,694.63	0.73%
GB00B3MYD345	UKT1 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	1,689,697.74	2,272,981.40	1.30%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	550,934.68	741,117.33	0.42%
GB00BDX8CX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	550,934.83	741,117.53	0.42%
GB00BFMCN652	UKT 158 10/23/71 UK Treasury	GIL	GB	GBP	Aa3	550,934.83	741,117.53	0.42%
GB00BGDYHF49	GBOV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,689,785.02	2,273,088.81	1.30%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	Aa3	216,214.68	290,851.99	0.17%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	Aa3	320,354.28	430,940.58	0.25%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	Aa3	318,779.55	428,822.25	0.25%
GB00BMBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	Aa3	216,215.90	290,853.63	0.17%
GB00BMF9LF76	GBOV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	549,045.84	738,576.46	0.42%
GB00BMF9LF76	GBOV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	216,215.76	290,853.44	0.17%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	300,156.27	403,770.21	0.23%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	1,689,889.54	2,273,239.41	1.30%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	320,354.30	430,940.60	0.25%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	474,947.65	638,899.58	0.37%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	105,277.45	141,619.23	0.08%
GB00BPJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	110,615.38	148,799.81	0.09%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	110,847.68	149,112.30	0.09%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	320,354.88	430,941.38	0.25%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	Aa3	110,657.11	148,855.94	0.09%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	110,680.40	148,887.27	0.09%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	59.07	79.46	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	1,041,862.22	1,401,513.06	0.80%
GB00BSGLCY07	GBOV 01/05/26 UNITED KINGDOM	GOV	GB	GBP	Aa3	13,805.20	18,570.76	0.01%
GB00BSGMSPE6	GBOV 11/24/25 UNITED KINGDOM	GOV	GB	GBP	Aa3	27,656.57	37,203.62	0.02%
GB00BSQNR03	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	173,697.21	233,657.49	0.13%
GB00BT7HZ268	UKT1 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	1,041,862.10	1,401,512.90	0.80%
GB00BT7J0027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	1,041,862.05	1,401,512.83	0.80%
GB00BT7J0134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	2,739,593.71	3,685,301.46	2.11%
GB00BTSX1K06	GBOV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	320,354.67	430,941.10	0.25%
GB00BZ1NTB69	UKT1 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	318,778.60	428,820.97	0.25%
JED0BTDNBH13	APTTV ODSH APTTV	COM	US	USD	Aa1	2,651,351.64	2,651,351.64	1.52%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	38,106,195.45	256,219.13	0.15%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	107,696,538.19	724,131.94	0.41%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	40,769,525.42	274,126.87	0.16%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	88,329,085.49	593,908.71	0.34%
JP1024751R89	JPGV 0.900 08/01/27 JAPAN	GOV	JP	JPY	A1	917,050,218.26	6,166,078.88	3.53%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	130,949,731.40	880,482.18	0.50%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	2,230,941,147.56	15,000,442.51	8.58%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	93,928,103.78	631,555.49	0.36%
JP1103451G00	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	148,876.29	1,001.02	0.00%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	29,909,496.48	201,106.01	0.12%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	59,958,318.16	403,148.83	0.23%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	79,874,955.01	537,064.67	0.31%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	18,161,527.50	122,114.81	0.07%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	87,457,310.69	588,047.05	0.34%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	821,832.60	5,525.85	0.00%
JP1201931R78	JPGV 2.500 06/20/45 JAPAN	GOV	JP	JPY	A1	148,598.20	999.15	0.00%
JP1300611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	53,661.41	360.81	0.00%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	13,418,996.40	90,213.44	0.05%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	31,815,398.75	213,920.95	0.12%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	39,621,989.16	266,411.05	0.15%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	40,763.22	274.08	0.00%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	116,593.82	783.96	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	20,401,356.09	137,175.01	0.08%
LU2228213398	LUGV 09/14/32 LUXEMBOURG	GOV	LU	EUR		16,781.28	19,706.83	0.01%
NLD015031501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	Aaa	406,246.25	477,068.92	0.27%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	2,651,045.04	2,651,045.04	1.52%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,405,158.19	1,405,158.19	0.80%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	1,405,305.03	1,405,305.03	0.80%
US43358BA899	CAOV 4.900 03/18/30 CANADA	GOV	CA	USD	Aaa	5,059.43	5,059.43	0.00%
US4581401001	INTEL ODSH INTEL	COM	US	USD	Aa1	2,651,195.71	2,651,195.71	1.52%
US66585A1025	MARATHON PTRLUM ODSH MARATHON PTRLUM	COM	US	USD	Aa1	2,651,091.37	2,651,091.37	1.52%
US6717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	Aa1	2,650,910.58	2,650,910.58	1.52%
US849181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,405,160.46	1,405,160.46	0.80%
US849181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	2,648,939.59	2,648,939.59	1.52%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	2,651,036.65	2,651,036.65	1.52%
US7443201022	PRUDENTIAL.FINL ODSH PRUDENTIAL.FINL	COM	US	USD	Aa1	887,842.98	887,842.98	0.51%
US912810QL52	UST 4.250 11/15/40 US TREASURY	GOV	US	USD	Aa1	63,111.00	63,111.00	0.04%
US912810QN19	UST 4.750 02/15/41 US TREASURY	GOV	US	USD	Aa1	82,368.94	82,368.94	0.05%
US912810QS06	UST 3.750 08/15/41 US TREASURY	GOV	US	USD	Aa1	16,395.59	16,395.59	0.01%
US912810QU51	UST 3.125 02/15/42 US TREASURY	GOV	US	USD	Aa1	139,336.87	139,336.87	0.08%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	Aa1	546.89	546.89	0.00%
US912810RW09	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	Aa1	321,401.96	321,401.96	0.18%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	155,998.96	155,998.96	0.09%
US912810SJB8	UST 2.250 06/15/49 US TREASURY	GOV	US	USD	Aa1	403,812.31	403,812.31	0.23%
US912810SK51	UST 2.375 11/15/49 US TREASURY	GOV	US	USD	Aa1	2,754,269.40	2,754,269.40	1.58%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	59.81	59.81	0.00%
US912810SR05	UST 1.125 05/15/40 US TREASURY	GOV	US	USD	Aa1	403,570.95	403,570.95	0.23%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	Aa1	2,754,203.21	2,754,203.21	1.58%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	Aa1	477,014.48	477,014.48	0.27%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	Aa1	505,077.27	505,077.27	0.29%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	2,270,997.46	2,270,997.46	1.30%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	Aa1	7,106.02	7,106.02	0.00%
US912810TT51	UST 4.125 06/15/53 US TREASURY	GOV	US	USD	Aa1	11,688.59	11,688.59	0.01%

Collateral data - as at 25/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810TX83	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	Aa1	4,626.28	4,626.28	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	488.04	488.04	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	2,247.14	2,247.14	0.00%
US912810UH94	UST 2.375 02/15/55 US TREASURY	GOV	US	USD	Aa1	4,209.40	4,209.40	0.00%
US9128283R96	UST 0.500 01/15/26 US TREASURY	GOV	US	USD	Aa1	1,852,618.64	1,852,618.64	1.06%
US912828V968	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	983.49	983.49	0.00%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	Aa1	157,780.51	157,780.51	0.09%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	Aa1	157,870.94	157,870.94	0.09%
US912828ZG64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	Aa1	2,273,130.31	2,273,130.31	1.30%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	Aa1	476,998.57	476,998.57	0.27%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	314,671.81	314,671.81	0.18%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	964.93	964.93	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	606,840.88	606,840.88	0.35%
US91282CBT71	UST 0.750 03/31/26 US TREASURY	GOV	US	USD	Aa1	229,402.87	229,402.87	0.13%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	347.75	347.75	0.00%
US91282CDW82	UST 1.750 01/31/29 US TREASURY	GOV	US	USD	Aa1	188.66	188.66	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	97.80	97.80	0.00%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	Aa1	477,027.20	477,027.20	0.27%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	2,754,215.80	2,754,215.80	1.58%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	379,623.86	379,623.86	0.22%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	Aa1	1,959,857.10	1,959,857.10	1.12%
US91282CGW55	UST 1.250 04/15/28 US TREASURY	GOV	US	USD	Aa1	6,166,170.59	6,166,170.59	3.53%
US91282CH427	UST 3.500 04/30/28 US TREASURY	GOV	US	USD	Aa1	216,899.97	216,899.97	0.12%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	Aa1	1,507,901.64	1,507,901.64	0.88%
US91282CHP95	UST 1.375 07/15/33 US TREASURY	GOV	US	USD	Aa1	403,476.15	403,476.15	0.23%
US91282CHZ77	UST 4.625 08/30/30 US TREASURY	GOV	US	USD	Aa1	116,660.44	116,660.44	0.07%
US91282CJK60	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	Aa1	6,166,268.91	6,166,268.91	3.53%
US91282CJN20	UST 4.375 11/30/28 US TREASURY	GOV	US	USD	Aa1	6,166,228.97	6,166,228.97	3.53%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	Aa1	101.98	101.98	0.00%
US91282CJT99	UST 4.000 01/15/27 US TREASURY	GOV	US	USD	Aa1	6,166,193.11	6,166,193.11	3.53%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	Aa1	101.90	101.90	0.00%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	Aa1	831,658.76	831,658.76	0.48%
US91282CKJ68	UST 4.500 04/15/27 US TREASURY	GOV	US	USD	Aa1	103.24	103.24	0.00%
US91282CKL45	UST 2.125 04/15/29 US TREASURY	GOV	US	USD	Aa1	403,399.53	403,399.53	0.23%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	Aa1	89,872.77	89,872.77	0.06%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aa1	581,875.56	581,875.56	0.33%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aa1	2,273,261.51	2,273,261.51	1.30%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	1,933,140.99	1,933,140.99	1.11%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	Aa1	815,705.83	815,705.83	0.47%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	Aa1	99.02	99.02	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	203,954.39	203,954.39	0.12%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	18,891.89	18,891.89	0.01%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	100,366.78	100,366.78	0.06%
US91282CNE74	UST 3.875 05/31/27 US TREASURY	GOV	US	USD	Aa1	6,393.45	6,393.45	0.00%
US91282CNL18	UST 3.750 06/30/27 US TREASURY	GOV	US	USD	Aa1	30,601.98	30,601.98	0.02%
US91282CNW72	UST 3.875 08/31/32 US TREASURY	GOV	US	USD	Aa1	54,529.36	54,529.36	0.03%
US9128335A44	UST IO STR 08/15/35 US TREASURY	GOV	US	USD	Aa1	31,900.31	31,900.31	0.02%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	Aa1	116.17	116.17	0.00%
	Unknown Company Description	UNK		GBP		1.00	1.35	0.00%
						Total:	174,818,126.59	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)	38,758,887.26

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	37,799,294.60
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	21,683,715.69
3	NOMURA INTERNATIONAL PLC (PARENT)	12,237,130.93
4	DEUTSCHE BANK AG (PARENT)	10,984,342.46
5	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	10,379,568.72