



Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCÉ - HSBC Gbl Inv Fd - Gbl High Inc Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0524291613
Total net assets (AuM)	858,798,366
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

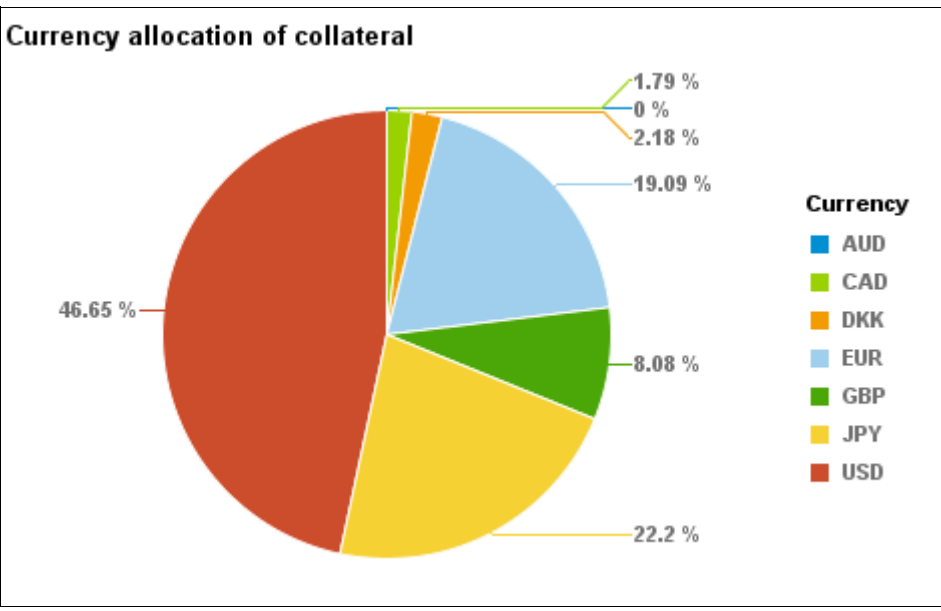
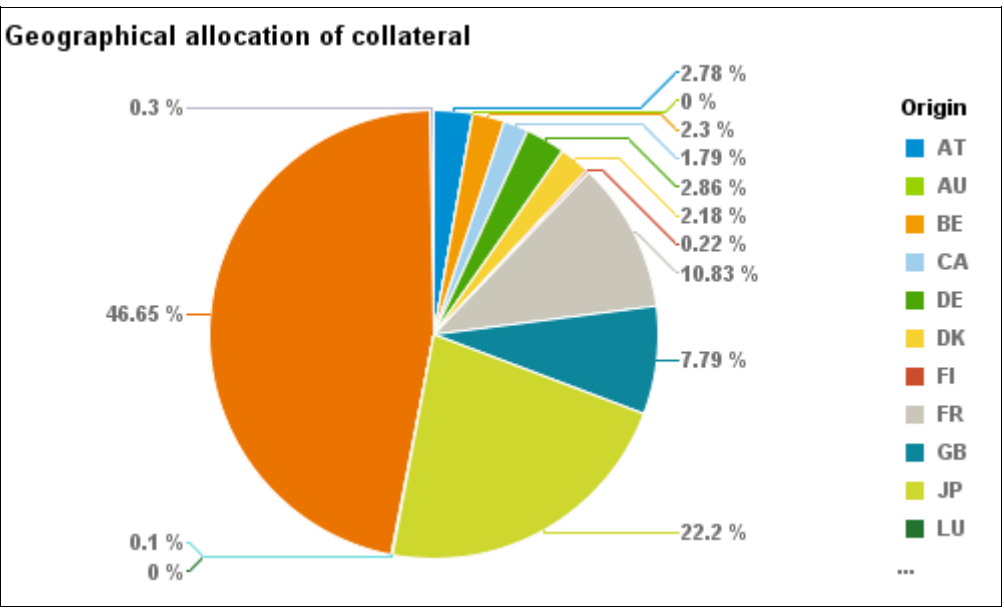
Securities lending data - as at 30/10/2025	
Currently on loan in USD (base currency)	143,628,311.63
Current percentage on loan (in % of the fund AuM)	16.72%
Collateral value (cash and securities) in USD (base currency)	178,030,315.91
Collateral value (cash and securities) in % of loan	124%

Securities lending statistics	
12-month average on loan in USD (base currency)	34,326,293.90
12-month average on loan as a % of the fund AuM	3.88%
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)	397,853.25
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0449%

Collateral data - as at 30/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A10683	ATGV 2.400 05/23/34 AUSTRIA	GOV	AT	EUR	Aa1	340,310.95	396,937.02	0.22%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	Aa1	340,978.27	397,715.38	0.22%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	4,383.69	5,113.11	0.00%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	Aa1	2,995,228.90	3,493,620.21	1.96%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	557,964.85	650,807.45	0.37%
AU000XCLWAG2	AUGV 4.500 04/21/33 AUSTRALIA	GOV	AU	AUD	Aaa	6,203.63	4,101.83	0.00%
BE0000320282	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	16,548.31	19,301.87	0.01%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	Aa3	11,920.34	13,903.83	0.01%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	451,116.46	526,180.01	0.30%
BE0000354030	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	204.58	238.63	0.00%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	Aa3	66.07	77.07	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	Aa3	3,028,521.44	3,532,452.47	1.98%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	581,491.76	418,480.02	0.24%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	53,463.52	38,475.89	0.02%
CA135087M680	CAGV 1.750 12/01/33 CANADA	GOV	CA	CAD	Aaa	582,085.42	418,907.26	0.24%
CA1350871388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	Aaa	57,344.93	41,269.21	0.02%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	Aaa	581,616.64	418,569.89	0.24%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	581,169.64	418,248.20	0.23%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	Aaa	582,423.44	419,150.52	0.24%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	97,290.50	70,016.70	0.04%
CA1350Z7EE09	CAGV 08/12/26 CANADA	GOV	CA	CAD	Aaa	582,432.73	419,157.21	0.24%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	Aaa	727,479.27	523,542.31	0.29%
CA683332BE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	4,188.06	3,014.00	0.00%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	Aaa	4,229.60	4,933.39	0.00%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	Aaa	485,045.42	565,754.58	0.32%
DE0001135325	DEGV 4.250 07/04/39 GERMANY	GOV	DE	EUR	Aaa	79.44	92.66	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	Aaa	3,741.19	4,363.71	0.00%
DE0008U22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	5.98	6.98	0.00%
DE0008U22114	DEGV 2.000 12/16/27 GERMANY	GOV	DE	EUR	Aaa	3,027,738.12	3,531,538.81	1.98%
DE0008U25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	Aaa	401,507.67	468,316.57	0.26%
DE0008U25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	1.02	1.19	0.00%
DE0008U2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	1.01	1.18	0.00%
DE0008U2Z056	DEGV 2.800 08/15/35 GERMANY	GOV	DE	EUR	Aaa	446,235.62	520,487.03	0.29%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	7,614,132.80	1,189,092.27	0.67%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	8,278,448.18	1,292,837.81	0.73%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	26,507.57	4,139.66	0.00%
DK0009924375	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	12,598.62	1,967.51	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	735,693.39	114,892.58	0.06%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	8,228,937.65	1,285,105.80	0.72%
FI4000523238	FIGV 1.500 08/15/32 FINLAND	GOV	FI	EUR	Aa1	339,636.43	396,150.26	0.22%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	959,685.71	1,119,372.68	0.63%
FR0000186413	FRGV 3.400 07/25/29 FRANCE	GOV	FR	EUR	Aa3	87,873.65	102,495.39	0.06%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	8.23	9.60	0.00%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	Aa3	1.14	1.32	0.00%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	166,004.66	193,627.01	0.11%
FR0010171975	FRGV 4.000 04/25/55 FRANCE	GOV	FR	EUR	Aa3	286,381.17	334,033.59	0.19%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	Aa3	3,492.41	4,073.54	0.00%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	Aa3	855,170.37	997,466.50	0.56%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	170,083.43	198,384.47	0.11%
FR0012938116	FRGV 1.000 11/25/25 FRANCE	GOV	FR	EUR	Aa3	1,103,406.78	1,287,008.23	0.72%
FR0013154028	FRGV 1.750 05/25/60 FRANCE	GOV	FR	EUR	Aa3	10,013.69	11,679.92	0.01%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	Aa3	84,483.72	98,541.39	0.06%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	61.64	71.90	0.00%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	Aa3	1,218.59	1,421.36	0.00%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	Aa3	3,888.97	4,536.07	0.00%
FR0014002JM6	FRGV 0.500 06/25/44 FRANCE	GOV	FR	EUR	Aa3	77,743.41	90,679.53	0.05%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	9,484,806.03	11,063,030.97	6.21%
FR001400H088	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	Aa3	140,800.06	164,228.50	0.09%
FR001400J088	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	Aa3	18,249.55	21,286.19	0.01%

Collateral data - as at 30/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	Aa3	1.06	1.23	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	Aa3	49,152.88	57,331.44	0.03%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	3,023,132.92	3,526,167.33	1.98%
FR001400Z2L7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	Aa3	188.12	219.42	0.00%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	Aa3	44.43	58.83	0.00%
GB00B0C0NHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	750,477.49	993,744.77	0.56%
GB00B1L6W962	UKT1 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	68,542.65	90,760.75	0.05%
GB00B3Y1JG82	UKT1 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	Aa3	1.88	2.22	0.00%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	491,557.15	650,895.40	0.37%
GB00BDDXHX204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	17,522.64	23,202.60	0.01%
GB00BFMCN652	UKT 158 10/23/71 UK Treasury	GIL	GB	GBP	Aa3	491,557.23	650,895.51	0.37%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	54,202.30	71,771.88	0.04%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	44,001.48	58,264.56	0.03%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	482.10	638.37	0.00%
GB00BMF9LGG3	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	Aa3	14,739.21	19,516.92	0.01%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	549,501.20	727,622.01	0.41%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	549,527.23	727,656.48	0.41%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	67,959.90	89,989.10	0.05%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	1,811,249.13	2,398,365.54	1.35%
GB00BSQNRCS3	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	1,993.09	2,639.15	0.00%
GB00BT7HZ268	UKT1 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	1,396,168.06	1,848,735.94	1.04%
GB00BT7J0027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	395,954.56	524,303.23	0.29%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	1,811,250.00	2,398,366.69	1.35%
GB00BCTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	395,954.30	524,302.89	0.29%
GB00BVP99673	GBGV 4.125 03/07/31 UNITED KINGDOM	GOV	GB	GBP	Aa3	62,984.56	83,401.01	0.05%
GB00BVP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GOV	GB	GBP	Aa3	491,556.48	650,894.51	0.37%
GB00BYYSF144	UKT1 018 03/22/26 UK TREASURY	GIL	GB	GBP	Aa3	6,240.47	8,263.32	0.00%
GB00BYZW3J87	UKT1 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	Aa3	271,768.74	359,862.58	0.20%
GB00BZ13D140	UKT1 0125 08/10/48 UK TREASURY	GIL	GB	GBP	Aa3	549,527.75	727,657.17	0.41%
GB00BZ1NTB69	UKT1 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	173,665.93	229,959.74	0.13%
IE00059YS762	LINDE ODSH LINDE	COM	US	USD	Aa1	2,681,179.80	2,681,179.80	1.51%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	652,117,969.80	4,292,368.57	2.41%
JP1024751R89	JPGV 0.900 08/01/27 JAPAN	GOV	JP	JPY	A1	104,922,140.57	690,618.14	0.39%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,303,359.65	8,578.97	0.00%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	652,117,597.63	4,292,366.12	2.41%
JP1051791R76	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	652,129,185.11	4,292,442.39	2.41%
JP1103551K72	JPGV 0.100 06/20/29 JAPAN	GOV	JP	JPY	A1	724,048.24	4,765.83	0.00%
JP1120291Q59	JPGV 0.005 03/10/34 JAPAN	GOV	JP	JPY	A1	120,571,221.39	793,623.46	0.45%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	411,956.88	2,711.58	0.00%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	421,100.13	2,771.76	0.00%
JP1201611H69	JPGV 0.600 06/20/37 JAPAN	GOV	JP	JPY	A1	392,835.54	2,585.72	0.00%
JP1201931R78	JPGV 2.500 06/20/45 JAPAN	GOV	JP	JPY	A1	556,648,398.89	3,663,969.10	2.06%
JP1201941RA2	JPGV 2.700 09/20/45 JAPAN	GOV	JP	JPY	A1	385,725,286.70	2,604,741.57	1.46%
JP1300611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	53,738.93	353.72	0.00%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	13,651,900.96	89,859.49	0.05%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	13,782,414.96	90,718.56	0.05%
JP1300461F39	JPGV 1.500 03/20/45 JAPAN	GOV	JP	JPY	A1	120,651,201.12	794,149.91	0.45%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	415,370.76	2,734.05	0.00%
JP1300871R70	JPGV 2.800 06/20/55 JAPAN	GOV	JP	JPY	A1	418,641,418.59	2,755,580.05	1.55%
JP3164720009	RENESAS ODSH RENESAS	COM	JP	JPY	A1	344,728,362.70	2,269,056.63	1.27%
JP3362700001	MITSUBI ODSH MITSUI OSK	COM	JP	JPY	A1	344,247,351.35	2,265,903.69	1.27%
JP3733000008	NEC ODSH NEC	COM	JP	JPY	A1	344,113,479.79	2,265,022.52	1.27%
JP3753000003	NIIPPON YUSEN ODSH NIPPON YUSEN	COM	JP	JPY	A1	232,460,357.77	1,530,099.74	0.86%
JP3811000003	FUJIKURA ODSH FUJIKURA	COM	JP	JPY	A1	344,361,757.55	2,266,656.73	1.27%
JP3893600001	MITSUBI CO ODSH MITSUI CO	COM	JP	JPY	A1	344,773,038.50	2,269,363.86	1.27%
JP3896960005	MITSUBISHI EST ODSH MITSUBISHI EST	COM	JP	JPY	A1	344,101,695.17	2,264,944.95	1.27%
LU2591860569	LUGV 3.000 03/02/33 LUXEMBOURG	GOV	LU	EUR		2,086.36	2,433.52	0.00%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	Aaa	154,308.56	179,984.74	0.10%
US0079031078	AMD ODSH AMD	COM	US	USD	Aa1	2,681,096.28	2,681,096.28	1.51%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	2,678,821.45	2,678,821.45	1.50%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,897,631.16	1,897,631.16	1.07%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	2,678,797.51	2,678,797.51	1.50%
US0231351067	AMAZON COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,897,723.24	1,897,723.24	1.07%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	1,897,760.42	1,897,760.42	1.07%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	Aa1	52,609.62	52,609.62	0.03%
US1941621039	COLGATE ODSH COLGATE	COM	US	USD	Aa1	100.28	100.28	0.00%
US2521311074	DEXXOM ODSH DEXCOM	COM	US	USD	Aa1	541.68	541.68	0.00%
US3377381088	FISERV ODSH FISERV	COM	US	USD	Aa1	636.81	636.81	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	Aa1	1,897,747.68	1,897,747.68	1.07%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	Aa1	2,680,887.33	2,680,887.33	1.51%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,897,454.84	1,897,454.84	1.07%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	26,767.35	26,767.35	0.02%
US7043261079	PAYCHEX ODSH PAYCHEX	COM	US	USD	Aa1	2,571,850.99	2,571,850.99	1.44%
US7443201022	PRUDENTIAL FINL ODSH PRUDENTIAL FINL	COM	US	USD	Aa1	2,681,288.67	2,681,288.67	1.51%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	Aa1	1,897,815.99	1,897,815.99	1.07%
US87812G1013	TARGA RES ODSH TARGA RES	COM	US	USD	Aa1	1,009,064.43	1,009,064.43	0.57%
US912810PU60	UST 5.000 05/15/37 US TREASURY	GOV	US	USD	Aa1	527,083.35	527,083.35	0.30%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	204.66	204.66	0.00%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	Aa1	2,888.47	2,888.47	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	Aa1	2,909.06	2,909.06	0.00%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	Aa1	79.78	79.78	0.00%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	Aa1	727,605.34	727,605.34	0.41%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	Aa1	182,153.69	182,153.69	0.10%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	197,055.00	197,055.00	0.11%
US912810SZ21	UST 2.000 08/15/51 US TREASURY	GOV	US	USD	Aa1	121.64	121.64	0.00%
US912810TE32	UST 0.125 02/15/52 US TREASURY	GOV	US	USD	Aa1	65.49	65.49	0.00%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	13,970.92	13,970.92	0.01%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	3,113,784.24	3,113,784.24	1.75%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	Aa1	1,700,898.92	1,700,898.92	0.98%

Collateral data - as at 30/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810TS78	UST 3.875 05/15/43 US TREASURY	GOV	US	USD	Aa1	793,562.23	793,562.23	0.45%
US912810TT51	UST 4.125 08/15/53 US TREASURY	GOV	US	USD	Aa1	34,772.79	34,772.79	0.02%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	1,292.54	1,292.54	0.00%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	Aa1	9,691.39	9,691.39	0.01%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	Aa1	3,518,526.49	3,518,526.49	1.98%
US912810UM89	UST 4.750 08/15/55 US TREASURY	GOV	US	USD	Aa1	8,475.37	8,475.37	0.00%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	Aa1	397,780.50	397,780.50	0.22%
US9128283F58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	Aa1	727,589.89	727,589.89	0.41%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	727,574.87	727,574.87	0.41%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	2,118,616.11	2,118,616.11	1.19%
US9128287D64	UST 0.250 07/15/29 US TREASURY	GOV	US	USD	Aa1	671,206.21	671,206.21	0.38%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	986.90	986.90	0.00%
US912828ZV59	UST 0.500 06/30/27 US TREASURY	GOV	US	USD	Aa1	2,118,596.13	2,118,596.13	1.19%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	653,947.96	653,947.96	0.37%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	Aa1	668,345.33	668,345.33	0.38%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	2,118,445.32	2,118,445.32	1.19%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	190.25	190.25	0.00%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	Aa1	2,398,288.40	2,398,288.40	1.35%
US91282CCJ80	UST 0.875 06/30/26 US TREASURY	GOV	US	USD	Aa1	1,807,539.47	1,807,539.47	1.02%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	Aa1	660.02	660.02	0.00%
US91282CDX65	UST 0.125 01/15/32 US TREASURY	GOV	US	USD	Aa1	3,113,704.81	3,113,704.81	1.75%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	939,411.08	939,411.08	0.53%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	792,767.94	792,767.94	0.45%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	1,194,170.20	1,194,170.20	0.67%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	Aa1	10,792.26	10,792.26	0.01%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	Aa1	1,228.69	1,228.69	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	Aa1	560,665.82	560,665.82	0.31%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	Aa1	985,654.94	985,654.94	0.55%
US91282CGW55	UST 1.250 04/15/28 US TREASURY	GOV	US	USD	Aa1	788,982.20	788,982.20	0.44%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	Aa1	921.34	921.34	0.00%
US91282CJ118	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	Aa1	263,580.03	263,580.03	0.15%
US91282CJX80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	Aa1	103.36	103.36	0.00%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	Aa1	206.43	206.43	0.00%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	82,494.85	82,494.85	0.05%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	1,730,835.26	1,730,835.26	0.97%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	Aa1	3,113,601.83	3,113,601.83	1.75%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	Aa1	103.47	103.47	0.00%
US91282CLE92	UST 1.875 07/15/34 US TREASURY	GOV	US	USD	Aa1	139.49	139.49	0.00%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	Aa1	2,118,638.48	2,118,638.48	1.19%
US91282CLK32	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	100,255.13	100,255.13	0.06%
US91282CLL36	UST 3.375 08/15/27 US TREASURY	GOV	US	USD	Aa1	162,020.80	162,020.80	0.09%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	Aa1	145,655.96	145,655.96	0.08%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	3,487.11	3,487.11	0.00%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	Aa1	184,359.80	184,359.80	0.10%
US91282CMV09	UST 3.875 03/31/27 US TREASURY	GOV	US	USD	Aa1	3,113,800.48	3,113,800.48	1.75%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	Aa1	18,021.01	18,021.01	0.01%
US91282CNE74	UST 3.875 05/31/27 US TREASURY	GOV	US	USD	Aa1	790,194.51	790,194.51	0.44%
US91282CNJ61	UST 4.000 06/30/32 US TREASURY	GOV	US	USD	Aa1	2,117,261.22	2,117,261.22	1.19%
US91282CNK35	UST 3.875 06/30/30 US TREASURY	GOV	US	USD	Aa1	2,230,160.36	2,230,160.36	1.25%
US91282CNT44	UST 4.250 08/15/35 US TREASURY	GOV	US	USD	Aa1	3,501.74	3,501.74	0.00%
US91282CPC90	UST 3.500 10/15/28 US TREASURY	GOV	US	USD	Aa1	2,117,923.22	2,117,923.22	1.19%
	Unknown Company Description	UNK		GBP		1.00	1.32	0.00%
	Unknown Company Description	UNK		GBP		397,372.00	526,180.13	0.30%
						Total:	178,030,315.91	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	JP MORGAN SECS PLC (PARENT)	34,759,576.64
2	MERRILL LYNCH INTERNATIONAL (PARENT)	15,224,882.09
3	DEUTSCHE BANK AG (PARENT)	13,772,406.18
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	13,295,722.77
5	NOMURA INTERNATIONAL PLC (PARENT)	13,193,565.28