



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 Hgh Yield Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0780251400
Total net assets (AuM)	935,400,243
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

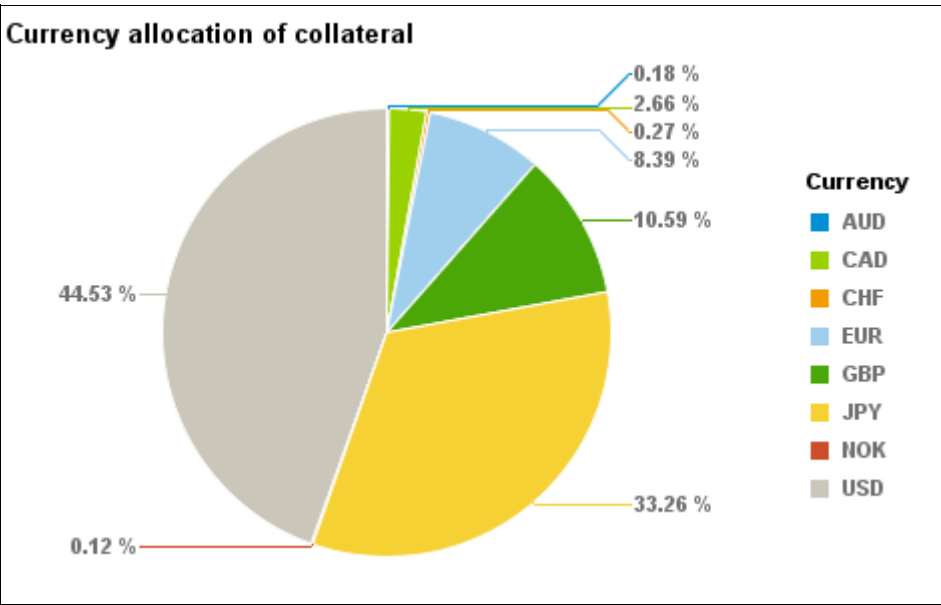
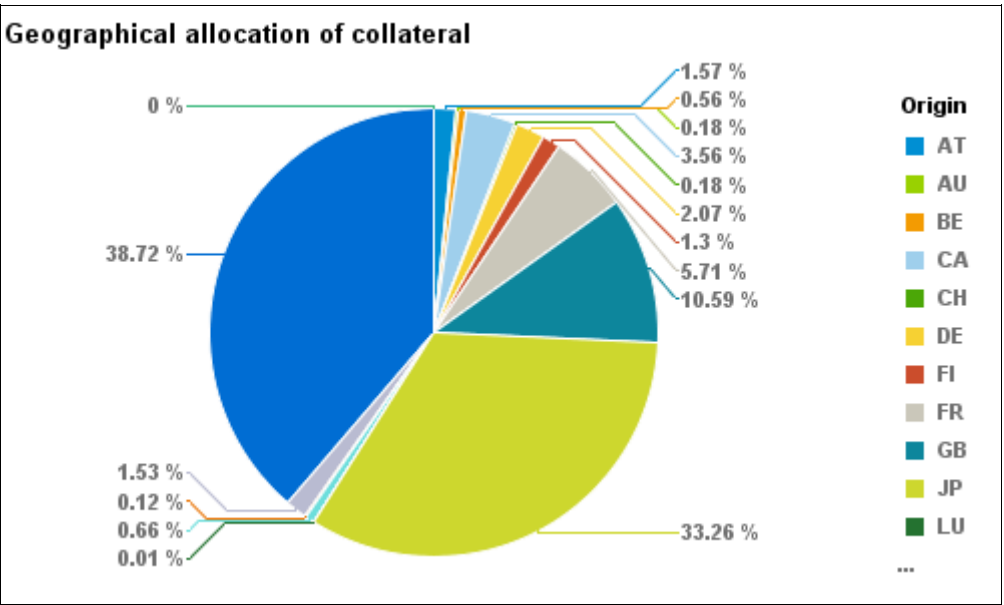
Securities lending data - as at 23/09/2025	
Currently on loan in USD (base currency)	157,676,975.53
Current percentage on loan (in % of the fund AuM)	16.86%
Collateral value (cash and securities) in USD (base currency)	198,383,222.40
Collateral value (cash and securities) in % of loan	126%

Securities lending statistics	
12-month average return on loan USD (base currency)	#ERROR
12-month average return on loan as % of the fund AuM	#ERROR
12-month maximum return on loan USD	N/A
12-month maximum return on loan as % of the fund AuM	N/A
Gross Return on the fund over the last 12 months USD (base currency)	N/A
Gross Return on the fund over the last 12 months on the entire fund AuM	N/A

Collateral data - as at 23/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	Aa1	4,043.38	4,759.89	0.00%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	Aa1	56,213.82	66,175.29	0.03%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	825.11	971.33	0.00%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	Aaa	553,203.29	364,583.32	0.18%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	Aa3	2,646.50	3,115.48	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	12,091.87	14,234.64	0.01%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	Aa3	1,367.83	1,610.22	0.00%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	8,627.26	6,247.38	0.00%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	Aaa	183,616.56	132,964.74	0.07%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	Aaa	12,372.68	8,959.59	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	1,963,698.19	1,421,999.24	0.72%
CA135087R461	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	Aaa	1,558,833.83	1,128,819.36	0.57%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	Aaa	63,440.62	45,940.11	0.02%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	Aaa	73,247.87	53,041.97	0.03%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	1,959.85	1,419.21	0.00%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	Aaa	1,348,782.38	976,711.97	0.49%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	9,443.71	6,838.60	0.00%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	2,839.64	2,056.31	0.00%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	8,354.97	6,050.19	0.00%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	Aaa	2,051,114.93	1,485,301.50	0.75%
CH0020632144	OKB 2.875 02/25/30 OEBK	BND	AT	CHF	Aa1	140,660.92	177,228.03	0.09%
CH0440081401	CHGV 07/24/39 SWITZERLAND	GOV	CH	CHF	Aaa	282,939.78	356,494.62	0.18%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	Aa1	5,652.79	5,652.79	0.00%
DE0001102499	DEGV 02/15/30 GERMANY	GOV	DE	EUR	Aaa	3,611.44	4,251.41	0.00%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	4,087.66	4,812.02	0.00%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	Aaa	523,736.27	616,545.95	0.31%
DE0008U22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	Aaa	1,565,480.47	1,842,894.43	0.93%
DE0008U27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	Aaa	1,212,730.93	1,427,635.23	0.72%
DE0008U2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	9,014.93	10,612.44	0.01%
DE0008U2Z015	DEGV 2.800 08/15/33 GERMANY	GOV	DE	EUR	Aaa	164,624.20	193,796.74	0.10%
DE0008U2Z056	DEGV 2.600 08/15/35 GERMANY	GOV	DE	EUR	Aaa	443.60	522.21	0.00%
EU000A285VM2	EUUNI 07/04/35 MTN EU	BND	BE	EUR	Aa3	222,826.99	262,313.48	0.13%
EU000A3K4EU0	EUUNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	40,741.66	47,961.36	0.02%
EU000A3K4EW6	EUUNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	223,217.63	262,773.34	0.13%
EU000A3K4EY2	EUUNI 3.375 10/05/54 MTN EU	BND	BE	EUR	Aa3	1,496.68	1,761.91	0.00%
EU000A4EABY7	EUUNI 3.750 10/12/45 MTN EU	BND	BE	EUR	Aa3	223,217.28	262,772.92	0.13%
EU000A4EG039	EUUNI 4.000 10/12/55 MTN EU	BND	BE	EUR	Aa3	222,384.56	261,792.65	0.13%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	0.00	0.00	0.00%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	2,686.29	3,162.32	0.00%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	Aa3	188,384.38	221,767.39	0.11%
FR0012993103	FRGV 1.500 05/25/31 FRANCE	GOV	FR	EUR	Aa3	758,343.23	892,726.89	0.45%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	24,857.07	29,261.91	0.01%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	Aa3	2,016,505.97	2,373,846.94	1.20%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	1,468.77	1,729.04	0.00%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	Aa3	148,574.93	174,903.43	0.09%
FR0014008181	FRGV 0.100 07/25/53 FRANCE	GOV	FR	EUR	Aa3	347,249.95	408,785.04	0.21%
FR001400AUN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	1,191.11	1,402.18	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	80,248.75	94,469.38	0.05%
FR001400XLV2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	2,016,507.71	2,373,846.80	1.20%
FR001400ZLZ7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	Aa3	2,016,507.35	2,373,846.39	1.20%
FR0014012H5	FRGV 3.500 11/25/35 FRANCE	GOV	FR	EUR	Aa3	2,016,507.13	2,373,846.13	1.20%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	735,167.00	992,144.62	0.50%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	1,082,653.86	1,461,095.52	0.74%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	Aa3	1,318.89	1,779.91	0.00%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	94,499.19	127,531.38	0.06%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	Aa3	1.22	1.65	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	1,082,909.54	1,461,440.57	0.74%
GB00B73ZYW09	UKTI 0 1/4 03/22/52 UK TREASURY	GIL	GB	GBP	Aa3	469.28	633.32	0.00%
GB00B7RNDG65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	94,498.90	127,530.99	0.06%

Collateral data - as at 23/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BDXCX86	UKTI 0 1/8 03/22/88 UK TREASURY	GIL	GB	GBP	Aa3	1,082,654.72	1,461,096.68	0.74%
GB00BDXCX86	UKTI 0 1/8 03/22/88 UK TREASURY	GIL	GB	GBP	Aa3	735.80	992.73	0.00%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	1,082,654.94	1,461,096.97	0.74%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	45,240.55	61,054.38	0.03%
GB00BM6ZZV59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	Aa3	15,982.27	21,568.87	0.01%
GB00BMF9LF76	GBGV 4.000 10/22/83 UNITED KINGDOM	GIL	GB	GBP	Aa3	2,515,904.16	3,395,338.46	1.71%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	72,537.44	97,892.90	0.05%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	72,911.05	98,397.11	0.05%
GB00BPJKPF77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	72,911.67	98,397.94	0.05%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	72,911.48	98,397.69	0.05%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	94,499.82	127,532.23	0.06%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	724,324.91	977,512.68	0.49%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	72,911.29	98,397.43	0.05%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	94,499.18	127,531.37	0.06%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	2,107,400.72	2,844,042.64	1.43%
GB00BSGMSPE6	GBGV 11/24/25 UNITED KINGDOM	GOV	GB	GBP	Aa3	47,779.48	64,480.80	0.03%
GB00BSQNRCS3	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	1,100,609.56	1,485,327.63	0.75%
GB00BTJJO027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	457,434.49	617,330.72	0.31%
GB00BTJ30134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	912,554.62	1,231,538.09	0.62%
GB00BTSX1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	1,100,081.88	1,484,615.64	0.75%
GB00BZINTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	277.64	374.69	0.00%
GB00BZINTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	728,279.37	982,849.42	0.50%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	26,581,281.45	179,767.24	0.09%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	40,682,102.05	275,130.05	0.14%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	17,529,411.53	118,550.11	0.06%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	40,494,698.02	273,795.00	0.14%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	249,808.17	1,689.43	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	26,231,290.60	177,400.28	0.09%
JP1024751R89	JPGV 0.900 08/01/27 JAPAN	GOV	JP	JPY	A1	4,256,595,185.96	28,787,038.28	14.51%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	40,998,696.01	277,271.15	0.14%
JP1051741Q87	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	605,409,940.67	4,094,342.63	2.06%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	2,954,506,755.85	19,981,110.57	10.07%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	3,439,089.33	23,258.31	0.01%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	14,260,854.67	96,445.10	0.05%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	1,336,148.94	9,036.28	0.00%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	39,950,764.86	270,184.07	0.14%
JP1201591G4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	15,306,061.95	103,513.76	0.05%
JP1201801N46	JPGV 0.800 03/20/42 JAPAN	GOV	JP	JPY	A1	1,441,753,760.23	9,750,474.00	4.91%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	14,307,473.82	96,760.39	0.05%
JP1201921R47	JPGV 2.400 03/20/45 JAPAN	GOV	JP	JPY	A1	3,296,192.71	22,291.91	0.01%
JP13002717A6	JPGV 2.500 09/20/37 JAPAN	GOV	JP	JPY	A1	14,277,752.67	96,559.38	0.05%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	240,261.64	1,624.87	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	145,325,569.98	982,826.08	0.50%
JP1743131R69	JPGV 06/22/26 JAPAN	GOV	JP	JPY	A1	40,459,117.55	273,622.02	0.14%
JP1743281R91	JPGV 12/01/25 JAPAN	GOV	JP	JPY	A1	14,288,173.23	96,629.86	0.05%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	368,399.45	2,491.46	0.00%
LU3182454440	LUOV 2.900 09/17/35 LUXEMBOURG	GOV	LU	EUR		8,961.78	10,549.86	0.01%
NL0000003515	NLGV IO STR 01/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	8,303.19	9,774.57	0.00%
NL000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	Aaa	87.45	102.94	0.00%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	Aaa	94.78	111.58	0.00%
NO0010844079	NOGV 1.750 09/06/29 NORWAY	GOV	NO	NOK	Aaa	2,280,222.32	229,346.94	0.12%
US0126531013	ALBEMARLE ODSH ALBEMARLE	COM	US	USD	Aa1	108.48	108.48	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,028,647.90	1,028,647.90	0.52%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,231,396.96	1,231,396.96	0.62%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,312,350.14	1,312,350.14	0.66%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	1,231,407.38	1,231,407.38	0.62%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	Aa1	11,694.03	11,694.03	0.01%
US1513581017	CENTENE ODSH CENTENE	COM	US	USD	Aa1	3,820,623.55	3,820,623.55	1.93%
US29875BAK26	EBRD 4.692 02/20/28 FRN MTN EBRD	GOV	SU	USD		180,995.36	180,995.36	0.09%
US298785JV96	EIB 3.750 02/14/33 EIB	GOV	SU	USD		2,972.40	2,972.40	0.00%
US298785KA31	EIB 4.125 02/13/34 EIB	GOV	SU	USD		2,843,058.78	2,843,058.78	1.43%
US30216BK441	EDC 3.750 09/07/27 EXPORT DEV CN	GOV	CA	USD	Aaa	1,781,131.83	1,781,131.83	0.90%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	Aa1	3,820,700.21	3,820,700.21	1.93%
US3130AGP581	FHLB 2.860 06/29/39 FHLBANKS	BND	US	USD	Aa1	1,583,745.10	1,583,745.10	0.80%
US4581X0EG91	ADB 4.720 10/04/27 FRN MTN IDB	BND	US	USD	Aa1	2,008.55	2,008.55	0.00%
US500769KE36	KFW 4.375 03/01/27 KFW	GOV	DE	USD	Aaa	3,037.28	3,037.28	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,231,511.96	1,231,511.96	0.62%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	3,815,740.88	3,815,740.88	1.92%
US6200763075	MOTOROLA ODSH MOTOROLA	COM	US	USD	Aa1	3,797,273.32	3,797,273.32	1.91%
US65682QC292	NIB 3.750 05/09/30 MTN NIB	BND	FI	USD	Aa1	2,581,643.58	2,581,643.58	1.30%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	25,703.70	25,703.70	0.01%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	3,813,997.16	3,813,997.16	1.92%
US676167CC18	OKB 0.500 02/02/26 OEKB	BND	AT	USD	Aa1	2,843,340.16	2,843,340.16	1.43%
US676167CF49	OKB 3.625 09/09/27 OEKB	BND	AT	USD	Aa1	18,011.61	18,011.61	0.01%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	Aa1	3,819,961.63	3,819,961.63	1.93%
US9113121068	UPS ODSH UPS	COM	US	USD	Aa1	3,820,763.31	3,820,763.31	1.93%
US912797QC39	UST BILL 11/13/25 US TREASURY	GOV	US	USD		99.45	99.45	0.00%
US912797QR12	UST BILL 11/20/25 US TREASURY	GOV	US	USD	Aa1	99.37	99.37	0.00%
US912810RG58	UST 3.375 05/15/44 US TREASURY	GOV	US	USD	Aa1	2,616,379.78	2,616,379.78	1.32%
US912810RW09	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	Aa1	1,407,838.81	1,407,838.81	0.71%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	Aa1	24,031.99	24,031.99	0.01%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	66,780.96	66,780.96	0.03%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aa1	982,823.59	982,823.59	0.50%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aa1	982,828.07	982,828.07	0.50%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	Aa1	982,840.56	982,840.56	0.50%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	Aa1	153,689.30	153,689.30	0.08%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	462,254.24	462,254.24	0.23%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	Aa1	88,977.25	88,977.25	0.04%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	Aa1	3,001,012.47	3,001,012.47	1.51%

Collateral data - as at 23/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810UH84	UST 2.375 02/15/55 US TREASURY	GOV	US	USD	Aa1	399.56	399.56	0.00%
US9128283R96	UST 0.500 01/15/55 US TREASURY	GOV	US	USD	Aa1	579,122.18	579,122.18	0.29%
US9128285505	UST 0.125 07/15/26 US TREASURY	GOV	US	USD	Aa1	246,229.97	246,229.97	0.12%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	983.48	983.48	0.00%
US91282CAU53	UST 0.500 10/31/27 US TREASURY	GOV	US	USD	Aa1	3,592,942.50	3,592,942.50	1.81%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	Aa1	3,593,226.52	3,593,226.52	1.81%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	11,337.06	11,337.06	0.01%
US91282CQG87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	21,760.27	21,760.27	0.01%
US91282CHA27	UST 3.500 04/30/28 US TREASURY	GOV	US	USD	Aa1	3,593,119.29	3,593,119.29	1.81%
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	Aa1	3,591,737.58	3,591,737.58	1.81%
US91282CJU18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	Aa1	1,365,752.27	1,365,752.27	0.69%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	Aa1	311,465.40	311,465.40	0.16%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	Aa1	1,806,612.58	1,806,612.58	0.91%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	Aa1	3,592,352.18	3,592,352.18	1.81%
US91282CKO32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	1,806,610.65	1,806,610.65	0.91%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	1,806,619.97	1,806,619.97	0.91%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	1,857,680.18	1,857,680.18	0.94%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	Aa1	116,358.50	116,358.50	0.06%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	Aa1	402,294.44	402,294.44	0.20%
US91282CLG41	UST 3.750 08/15/27 US TREASURY	GOV	US	USD	Aa1	413,248.81	413,248.81	0.21%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	Aa1	304.08	304.08	0.00%
US91282CLR06	UST 4.125 10/31/29 US TREASURY	GOV	US	USD	Aa1	96,726.55	96,726.55	0.05%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	15,799.80	15,799.80	0.01%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	4,804.65	4,804.65	0.00%
X50691970601	OBBDH 3.500 10/19/26 MTN OEBB	GOV	AT	EUR	Aa1	1,051.58	1,237.93	0.00%
X52978924442	BNGBA 4.750 02/01/30 MTN BNG BANK	BND	NL	USD	Aaa	1,290,423.39	1,290,423.39	0.65%
X53092697932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	Aa1	2,837,752.28	2,837,752.28	1.43%
	Unknown Company Description	UNK		GBP		1.00	1.35	0.00%
						Total:	198,393,222.4	100.90%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	NOMURA INTERNATIONAL PLC (PAREN	46,519,161.86

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NOMURA INTERNATIONAL PLC (PARENT)	58,258,294.85
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	36,211,121.03
3	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	16,843,289.05
4	DEUTSCHE BANK AG (PARENT)	16,790,396.88
5	JP MORGAN SECS PLC (PARENT)	14,812,168.97