



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)	854,018,413
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

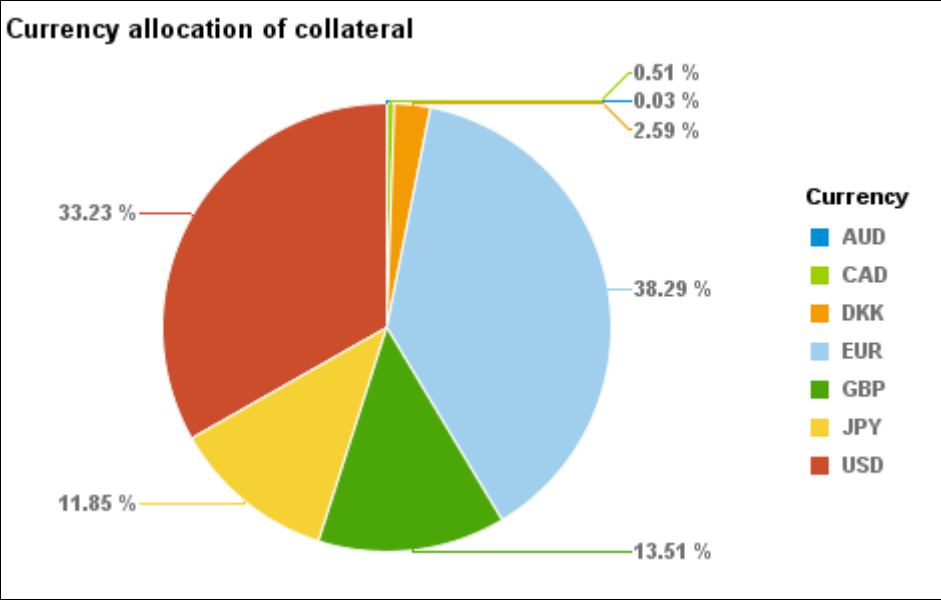
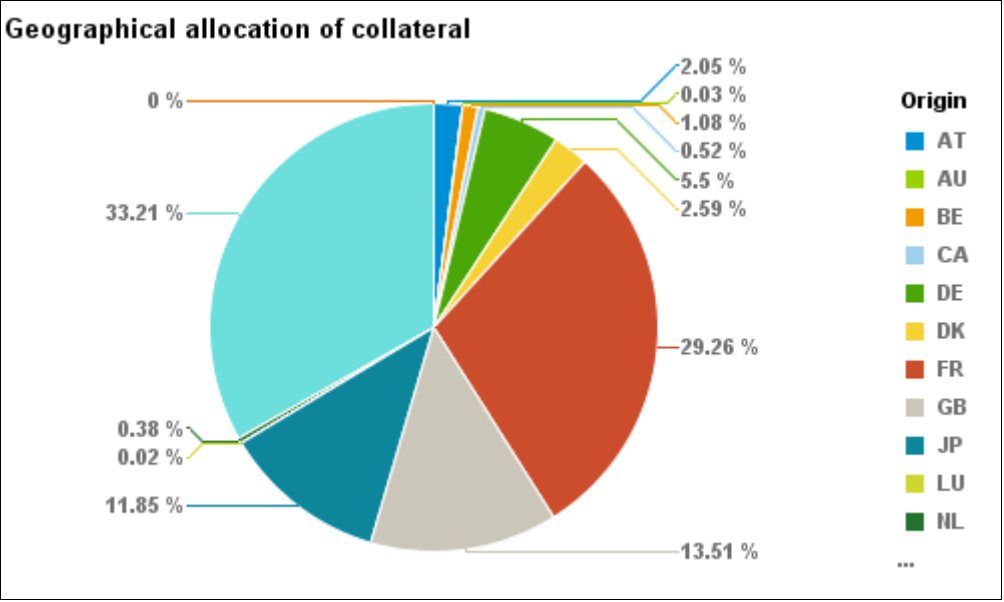
Securities lending data - as at 23/09/2025	
Currently on loan in USD (base currency)	150,992,978.92
Current percentage on loan (in % of the fund AuM)	17.68%
Collateral value (cash and securities) in USD (base currency)	173,682,317.38
Collateral value (cash and securities) in % of loan	115%

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 23/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AN808571086	SCHLUMBERGER ODSH SCHLUMBERGER	COM	US	USD	Aa1	2,375,812.60	2,375,812.60	1.37%
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	Aa1	4,043.39	4,759.90	0.00%
AT0000A2CQ02	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	99,758.15	117,435.98	0.07%
AT0000A2KQ43	ATGV 10/20/40 AUSTRIA	GOV	AT	EUR	Aa1	249,049.56	293,182.87	0.17%
AT0000A2CQB6	ATGV 0.700 04/20/71 AUSTRIA	GOV	AT	EUR	Aa1	348,740.75	410,540.02	0.24%
AT0000A324S8	ATGV 2.900 02/20/33 AUSTRIA	GOV	AT	EUR	Aa1	81,015.41	95,371.90	0.05%
AT0000A3SSH3	ATGV 2.900 05/23/29 AUSTRIA	GOV	AT	EUR	Aa1	1,030.97	1,213.66	0.00%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	619.24	728.97	0.00%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	2,240,784.16	2,637,866.60	1.52%
AU0000217101	AUGV 3.000 11/21/33 AUSTRALIA	GOV	AU	AUD	Aaa	79,399.72	52,327.63	0.03%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	Aa3	444,877.70	523,713.11	0.30%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	Aa3	358,562.96	422,102.79	0.24%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	34,844.24	41,018.88	0.02%
BE0000333428	BEGV 3.000 06/22/34 BELGIUM	GOV	BE	EUR	Aa3	3,543.58	4,171.53	0.00%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	5,299.85	6,239.02	0.00%
BE0000349580	BEGV 0.100 06/22/30 BELGIUM	GOV	BE	EUR	Aa3	187,974.21	221,284.54	0.13%
BE0000351602	BEGV 10/22/27 BELGIUM	GOV	BE	EUR	Aa3	958.46	1,128.30	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	0.85	1.00	0.00%
BE0000356650	BEGV 2.750 04/22/39 BELGIUM	GOV	BE	EUR	Aa3	81,275.14	95,677.66	0.06%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	456,144.78	536,976.78	0.31%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	Aa3	13,552.94	15,954.61	0.01%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	4,929.86	3,569.92	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	593,282.30	429,607.03	0.25%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	Aaa	593,698.43	429,922.85	0.25%
CA135087R895	CAGV 3.500 09/01/29 CANADA	GOV	CA	CAD	Aaa	1,032.70	747.83	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	Aaa	4,072.90	2,949.36	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	1,959.85	1,419.21	0.00%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	7,554.98	5,470.89	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	4,177.48	3,025.10	0.00%
CA68333ZBM62	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	Aaa	1,002.01	725.60	0.00%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	Aa1	6,518.93	6,518.93	0.00%
DE0001030757	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	Aaa	11,596.66	13,651.67	0.01%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	Aaa	116.77	137.47	0.00%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	80,808.07	95,127.82	0.05%
DE0008U22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	2,240,868.79	2,637,966.22	1.52%
DE0008U27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	Aaa	4,043,748.24	4,760,328.36	2.74%
DE0008U27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	Aaa	23,358.47	27,497.76	0.02%
DE0008U2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	253.95	298.95	0.00%
DE0008U2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	1,326,288.73	1,561,316.26	0.90%
DE0008U2Z056	DEGV 2.600 08/15/35 GERMANY	GOV	DE	EUR	Aaa	394,869.89	464,843.56	0.27%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	9,489,955.65	1,496,829.16	0.86%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	77,658.81	12,248.95	0.01%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	26,524.48	4,183.65	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	9,410,990.82	1,484,374.22	0.85%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	68,981.62	10,880.32	0.01%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	189,621.22	29,908.52	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	9,269,174.63	1,462,005.87	0.84%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	212,762.35	250,465.31	0.14%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	659,236.01	776,057.19	0.45%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	Aa3	1,701,348.41	2,002,839.10	1.15%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	534.85	629.63	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,491,302.00	11,173,226.29	6.43%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	278,913.78	328,339.23	0.19%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	33,782.92	39,769.48	0.02%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	Aa3	453,902.41	534,337.05	0.31%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	Aa3	939,440.92	1,105,916.35	0.64%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	1,962,387.89	2,310,136.59	1.33%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	174,146.74	205,006.74	0.12%

Collateral data - as at 23/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	Aa3	45,077.20	53,065.20	0.03%
FR0012993103	FRGV 1.500 05/25/31 FRANCE	GOV	FR	EUR	Aa3	913,624.11	1,075,524.61	0.62%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	Aa3	127,807.38	150,455.73	0.09%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	1.59	1.88	0.00%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	5,725.28	6,739.84	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	Aa3	159.70	188.01	0.00%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	Aa3	5,374,837.62	6,327,295.98	3.64%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	252,086.56	296,758.04	0.17%
FR0013515806	FRGV 0.500 05/25/40 FRANCE	GOV	FR	EUR	Aa3	65,107.13	76,644.56	0.04%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	Aa3	346,046.27	407,368.06	0.23%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	24,835.87	29,236.96	0.02%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	Aa3	5,374,838.38	6,327,296.87	3.64%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	Aa3	81,274.80	95,677.25	0.06%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	Aa3	2,431,402.74	2,862,264.10	1.66%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	Aa3	81,274.81	95,677.26	0.06%
FR001400QMF9	FRGV 3.000 11/25/34 FRANCE	GOV	FR	EUR	Aa3	4,399,790.83	5,179,464.17	2.98%
FR001400WY04	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	129.82	152.82	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	Aa3	45.48	53.54	0.00%
FR001400XLV2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	4,605.66	5,421.82	0.00%
FR001400XLV2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	5,244,039.53	6,173,319.56	3.55%
FR001400ZL7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	Aa3	2,408,809.67	2,835,667.39	1.63%
FR0014012H5	FRGV 3.500 11/25/35 FRANCE	GOV	FR	EUR	Aa3	81,274.39	95,676.78	0.06%
GB00B08YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	548,572.04	740,325.40	0.43%
GB00B0C0NHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	548,572.31	740,325.76	0.43%
GB00B3DAVD08	UKT1 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	1,088,192.37	1,468,570.01	0.85%
GB00B3LZBF68	UKT1 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	1,932,154.54	2,607,539.16	1.50%
GB00B3MYD345	UKT1 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	1,932,125.13	2,607,499.47	1.50%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	548,571.74	740,324.99	0.43%
GB00BDX9CX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	548,572.13	740,325.52	0.43%
GB00BDX9CX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	244.50	329.96	0.00%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	548,571.75	740,325.01	0.43%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	106,239.12	143,375.00	0.08%
GB00BM6Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	Aa3	965.89	1,303.52	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	2,590,801.84	3,496,416.62	2.01%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	299,871.69	404,691.84	0.23%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	1,932,158.68	2,607,544.75	1.50%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	462,312.17	623,913.39	0.36%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	75,803.08	102,300.05	0.06%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	108,209.13	146,033.63	0.08%
GB00BPJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	110,289.93	148,841.78	0.09%
GB00BPJKN77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	110,095.35	148,579.18	0.09%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	Aa3	110,404.75	148,996.73	0.09%
GB00BQCAR999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	110,139.73	148,639.07	0.09%
GB00BQCAR999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	80,764.61	108,995.88	0.06%
GB00BQC2D2D8	UKT 4 3/8 01/31/040 UK TREASURY	GIL	GB	GBP	Aa3	1,270,235.94	1,714,246.91	0.99%
GB00BSGLCY07	GBGV 01/05/26 UNITED KINGDOM	GOV	GB	GBP	Aa3	13,802.13	18,626.66	0.01%
GB00BSGMS966	GBGV 11/24/25 UNITED KINGDOM	GOV	GB	GBP	Aa3	27,650.72	37,316.03	0.02%
GB00BSQNRCS3	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	318,779.80	430,209.28	0.25%
GB00BTJ30027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	951,456.95	1,284,038.73	0.74%
GB00BTJ30134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	162,767.70	219,663.15	0.13%
GB00BTSX1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	318,672.96	430,065.09	0.25%
GB00BZ1NTB69	UKT1 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	527,997.13	712,558.53	0.41%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	38,073,189.61	257,486.16	0.15%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	107,602,658.58	727,708.82	0.42%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	102,229,926.11	691,373.43	0.40%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	40,733,985.36	275,480.93	0.16%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,745,124.09	18,565.07	0.01%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	699,464.87	4,730.43	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	49,799,249.16	336,788.64	0.19%
JP1024761R95	JPGV 0.900 09/01/27 JAPAN	GOV	JP	JPY	A1	50,003.54	338.17	0.00%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	108,353,697.46	732,788.04	0.42%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	2,224,213,387.86	15,042,190.56	8.66%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	93,825,510.03	634,534.98	0.37%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	29,898,530.80	202,201.55	0.12%
JP1120261P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	59,764,959.80	404,186.00	0.23%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	3,340,375.34	22,560.71	0.01%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	87,356,205.80	590,783.56	0.34%
JP1201671K12	JPGV 0.500 12/20/36 JAPAN	GOV	JP	JPY	A1	370,301.18	2,504.32	0.00%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	24,129,096.53	163,183.29	0.09%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	39,406,197.61	266,501.20	0.15%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	116,041.02	784.78	0.00%
JP1743131R69	JPGV 06/22/26 JAPAN	GOV	JP	JPY	A1	30,356,780.18	205,300.66	0.12%
LU228213398	LUGV 09/14/32 LUXEMBOURG	GOV	LU	EUR		16,813.64	19,793.13	0.01%
LU3182454440	LUGV 2.900 09/17/35 LUXEMBOURG	GOV	LU	EUR		9,957.53	11,722.07	0.01%
NLD000003515	NLGV IO STR 01/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	1,442.10	1,697.65	0.00%
NLD000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	Aaa	20,015.52	23,562.41	0.01%
NLD013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	533,843.46	628,444.21	0.36%
NLD0150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	Aaa	293.32	345.30	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,284,039.83	1,284,039.83	0.74%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	2,375,268.46	2,375,268.46	1.37%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,283,976.03	1,283,976.03	0.74%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	1,283,900.32	1,283,900.32	0.74%
US135087Q660	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	Aaa	25,478.73	25,478.73	0.01%
US30040W1080	EVERSOURCE ODSH EVERSOURCE	COM	US	USD	Aa1	2,375,900.59	2,375,900.59	1.37%
US3032501047	FAIR ISAAC ODSH FAIR ISAAC	COM	US	USD	Aa1	2,373,885.24	2,373,885.24	1.37%
US4404521001	HORMEL FOODS ODSH HORMEL FOODS	COM	US	USD	Aa1	804,572.61	804,572.61	0.46%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	Aa1	2,375,687.58	2,375,687.58	1.37%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,283,982.40	1,283,982.40	0.74%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	2,371,646.81	2,371,646.81	1.37%

Collateral data - as at 23/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US67066G1040	NVIDIA OOSH NVIDIA	COM	US	USD	Aa1	24,969.31	24,969.31	0.01%
US67066G1040	NVIDIA OOSH NVIDIA	COM	US	USD	Aa1	2,370,863.10	2,370,863.10	1.37%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	35,945.16	35,945.16	0.02%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	Aa1	546.03	546.03	0.00%
US912810RW99	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	Aa1	530,385.94	530,385.94	0.31%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	Aa1	474,690.19	474,690.19	0.27%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	155,643.94	155,643.94	0.09%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	Aa1	404,579.66	404,579.66	0.23%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	153,655.82	153,655.82	0.09%
US912810SR05	UST 1.125 05/15/40 US TREASURY	GOV	US	USD	Aa1	404,662.35	404,662.35	0.23%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	Aa1	514,700.18	514,700.18	0.30%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	2,607,497.69	2,607,497.69	1.50%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	96.65	96.65	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	Aa1	118,595.31	118,595.31	0.07%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	Aa1	4,615.00	4,615.00	0.00%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	Aa1	201.22	201.22	0.00%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	94.29	94.29	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	486.93	486.93	0.00%
US912810UH94	UST 2.375 02/15/55 US TREASURY	GOV	US	USD	Aa1	4,894.64	4,894.64	0.00%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	Aa1	639.36	639.36	0.00%
US9128283F58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	Aa1	474,698.00	474,698.00	0.27%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	Aa1	2,730,387.66	2,730,387.66	1.57%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	102,632.24	102,632.24	0.06%
US9128286F22	UST 2.500 02/28/26 US TREASURY	GOV	US	USD	Aa1	34,080.47	34,080.47	0.02%
US912828U246	UST 2.000 11/15/26 US TREASURY	GOV	US	USD	Aa1	98.83	98.83	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	983.48	983.48	0.00%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	Aa1	474,748.33	474,748.33	0.27%
US912828YS30	UST 1.750 11/15/29 US TREASURY	GOV	US	USD	Aa1	474,695.01	474,695.01	0.27%
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	Aa1	292,194.57	292,194.57	0.17%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	Aa1	157,818.40	157,818.40	0.09%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	Aa1	158,041.01	158,041.01	0.09%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	87.15	87.15	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	88,669.27	88,669.27	0.05%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	Aa1	86.83	86.83	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	1,708,077.15	1,708,077.15	0.98%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	267,444.76	267,444.76	0.15%
US91282CFJ53	UST 3.125 08/31/29 US TREASURY	GOV	US	USD	Aa1	98.33	98.33	0.00%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	Aa1	4,342.30	4,342.30	0.00%
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	Aa1	1,922,131.18	1,922,131.18	1.11%
US91282CHP95	UST 1.375 07/15/33 US TREASURY	GOV	US	USD	Aa1	404,626.08	404,626.08	0.23%
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	Aa1	158,801.12	158,801.12	0.09%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	Aa1	105.25	105.25	0.00%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	Aa1	102.04	102.04	0.00%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	82,436.68	82,436.68	0.05%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	Aa1	101.88	101.88	0.00%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	Aa1	1,397,293.81	1,397,293.81	0.80%
US91282CKG59	UST 4.125 03/31/29 US TREASURY	GOV	US	USD	Aa1	1,452.13	1,452.13	0.00%
US91282CKJ88	UST 4.500 04/15/27 US TREASURY	GOV	US	USD	Aa1	2,606,265.70	2,606,265.70	1.50%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	Aa1	2,763,110.37	2,763,110.37	1.59%
US91282CKL45	UST 2.125 04/15/29 US TREASURY	GOV	US	USD	Aa1	101,376.82	101,376.82	0.06%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	Aa1	89,858.29	89,858.29	0.05%
US91282CKP98	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aa1	105.26	105.26	0.00%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	2,762,187.95	2,762,187.95	1.59%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	2,679,473.16	2,679,473.16	1.54%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	1,933,880.53	1,933,880.53	1.11%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	Aa1	372,204.53	372,204.53	0.21%
US91282CLG41	UST 3.750 08/15/27 US TREASURY	GOV	US	USD	Aa1	542,206.60	542,206.60	0.31%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	27,468.94	27,468.94	0.02%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	Aa1	105.53	105.53	0.00%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	404,000.51	404,000.51	0.23%
US91282CMLJ26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	Aa1	1,780,459.66	1,780,459.66	1.03%
US91282CNA52	UST 4.000 04/30/32 US TREASURY	GOV	US	USD	Aa1	2,607,107.28	2,607,107.28	1.50%
US91282CNE74	UST 3.875 05/31/27 US TREASURY	GOV	US	USD	Aa1	6,399.43	6,399.43	0.00%
US91282CNE74	UST 3.875 05/31/27 US TREASURY	GOV	US	USD	Aa1	101.74	101.74	0.00%
US91282CNT44	UST 4.250 08/15/35 US TREASURY	GOV	US	USD	Aa1	13,275.83	13,275.83	0.01%
US91282CNW72	UST 3.875 08/31/32 US TREASURY	GOV	US	USD	Aa1	57,091.88	57,091.88	0.03%
	Unknown Company Description	UNK		GBP		1.00	1.35	0.00%
						Total:	173,682,317.36	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)	38,749,449.66

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	37,921,526.93
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	21,753,834.75

3	NOMURA INTERNATIONAL PLC (PARENT)	12,276,702.39
4	DEUTSCHE BANK AG (PARENT)	11,019,862.75
5	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	10,413,133.34