



Summary of policy	
% limit on maximum percentage of book on loan	25%
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)	777,433,136
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

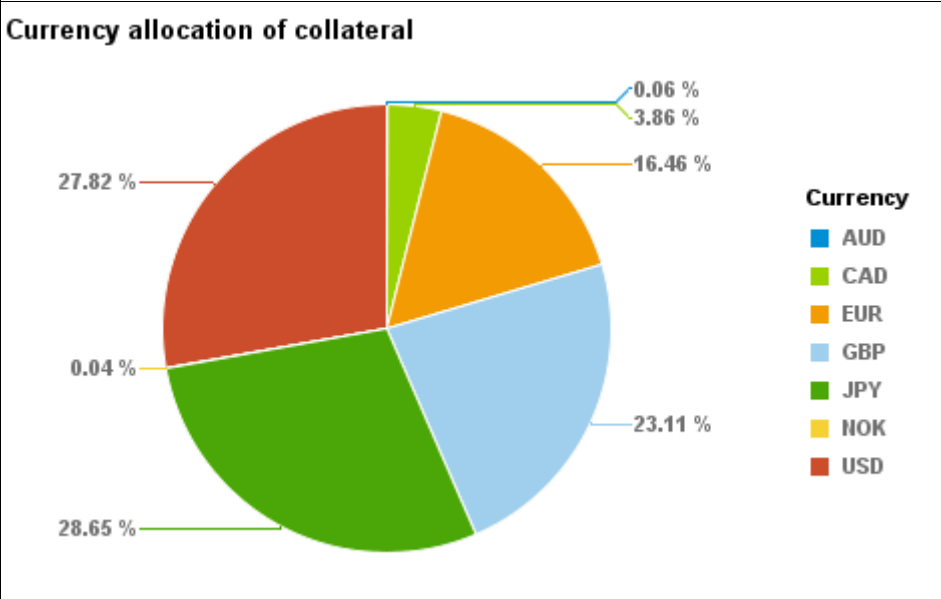
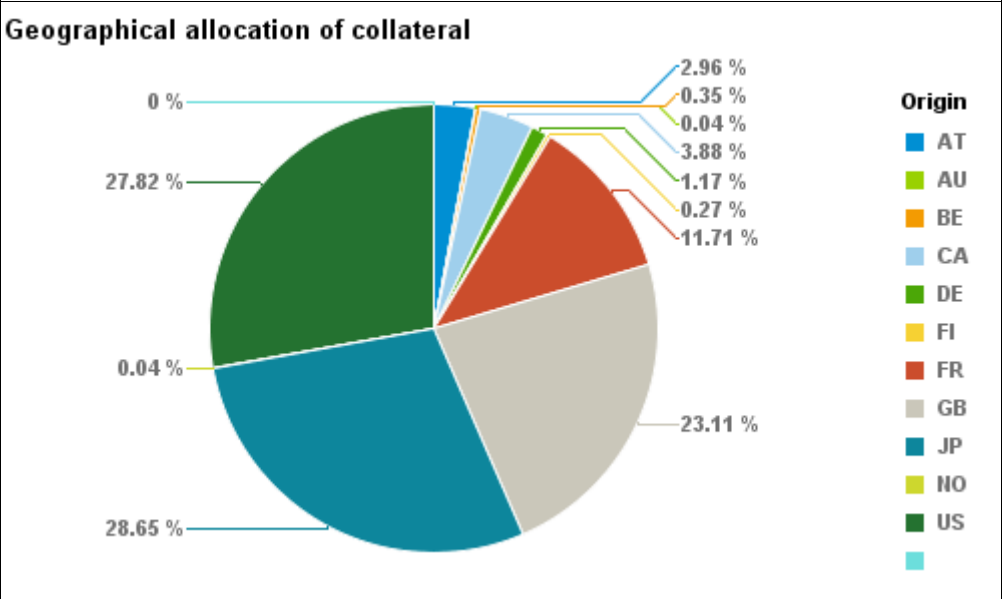
Securities lending data - as at 01/05/2025	
Currently on loan in USD (base currency)	103,145,834.25
Current percentage on loan (in % of the fund AuM)	13.27%
Collateral value (cash and securities) in USD (base currency)	116,838,438.96
Collateral value (cash and securities) in % of loan	113%

Securities lending statistics	
12-month average on loan in USD (base currency)	38,332,322.29
12-month average on loan as a % of the fund AuM	4.12%
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)	439,060.93
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0471%

Collateral data - as at 01/05/2025								
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	152,619.43	173,574.08	0.15%
AT0000A0XXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	Aa1	1,641,046.21	1,666,361.81	1.60%
AT0000A0VRQ6	ATGV 3.150 06/20/44 AUSTRIA	GOV	AT	EUR	Aa1	705,449.18	802,307.34	0.69%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	91,533.42	104,100.96	0.09%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	871.53	991.20	0.00%
AT0000A2QG86	ATGV 0.700 04/20/71 AUSTRIA	GOV	AT	EUR	Aa1	91,464.58	104,022.67	0.09%
AT0000A3SSK7	ATGV 3.150 10/20/53 AUSTRIA	GOV	AT	EUR	Aa1	169,560.56	192,841.22	0.17%
AT0000A3UWU5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	189,820.46	215,882.80	0.18%
AU000XCLWAG2	AUGV 4.500 04/21/33 AUSTRALIA	GOV	AU	AUD	Aaa	25,945.43	16,633.85	0.01%
AU3CR0309623	ALBTA 5.200 05/15/34 MTN ALBERTA	BND	CA	AUD	Aaa	26,328.66	16,879.54	0.01%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	Aaa	55,160.62	35,363.97	0.03%
BE0000331406	BEGV 3.750 06/22/45 BELGIUM	GOV	BE	EUR	Aa3	222,134.59	252,633.66	0.22%
BE0000337460	BEGV 1.000 06/22/26 BELGIUM	GOV	BE	EUR	Aa3	452.85	515.02	0.00%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	Aa3	1.35	1.54	0.00%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	Aa3	67.12	76.34	0.00%
BE0000343526	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	Aa3	0.72	0.82	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	61,094.77	69,483.07	0.06%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	72,553.53	82,515.13	0.07%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	0.00	0.00	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	117.62	133.76	0.00%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	5,536,418.60	4,015,973.72	3.44%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	23,144.93	16,788.73	0.01%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	Aaa	43,992.22	31,910.81	0.03%
CA6832342P62	ONTAR 4.600 06/02/39 MTN ONTARIO	BND	CA	CAD	Aaa	1,063.59	771.50	0.00%
CA683332BF32	ONTAR 4.600 12/02/55 ONTARIO	BND	CA	CAD	Aaa	618,258.58	448,468.65	0.38%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	Aaa	108,335.95	123,210.48	0.11%
DE0008U25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	Aaa	1,095,467.81	1,245,875.51	1.07%
FI4000242870	FIGV 1.375 04/15/47 FINLAND	GOV	FI	EUR	Aa1	2,093.86	2,381.34	0.00%
FI4000348727	FIGV 0.500 09/15/28 FINLAND	GOV	FI	EUR	Aa1	1,909.34	2,171.50	0.00%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	Aa1	14,932.83	16,983.11	0.01%
FI4000507231	FIGV 0.125 09/15/31 FINLAND	GOV	FI	EUR	Aa1	24,201.62	27,524.51	0.02%
FI4000546528	FIGV 2.750 04/15/38 FINLAND	GOV	FI	EUR	Aa1	207,313.97	235,778.18	0.20%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	14,399.06	16,376.05	0.01%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	14,190.32	16,138.65	0.01%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	10,453.86	11,889.17	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,888,378.31	11,246,052.38	9.63%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	Aa3	1,116.23	1,269.49	0.00%
FR0010773200	FRGV PO STR 04/25/41 FRANCE	GOV	FR	EUR	Aa3	676.18	769.02	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	173,521.10	197,345.55	0.17%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	Aa3	1,616.97	1,838.98	0.00%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	Aa3	14,533.89	16,529.39	0.01%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	1.66	1.89	0.00%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	Aa3	152,618.82	173,573.38	0.15%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	Aa3	401,688.43	456,840.24	0.39%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	Aa3	92,355.10	105,035.45	0.09%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	72,553.17	82,514.72	0.07%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	705,826.57	802,736.53	0.69%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	92,373.03	105,055.85	0.09%
FR001400BK23	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	Aa3	62.72	71.33	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	Aa3	91,791.27	104,394.21	0.09%
FR001400XLV2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	91,797.41	104,401.20	0.09%
FR001400ZL7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	Aa3	239,804.57	272,729.73	0.23%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	Aa3	335,315.82	448,758.16	0.38%
GB00B0C0NHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	1,488,923.28	1,992,648.21	1.71%
GB00B128DF45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	Aa3	191,351.88	256,089.21	0.22%
GB00B1VWPJ53	UKT 4 1/2 12/07/42 UK TREASURY	GIL	GB	GBP	Aa3	0.00	0.00	0.00%
GB00B39R3707	UKT 4 1/4 12/07/48 UK TREASURY	GIL	GB	GBP	Aa3	251,159.99	336,131.16	0.29%
GB00B3KJ0562	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	Aa3	251,159.99	336,131.16	0.29%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	599,115.37	801,805.03	0.69%

Collateral data - as at 01/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	Aa3	335,171.72	448,565.31	0.38%
GB00B46CGH88	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	Aa3	1,340.02	1,793.37	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	1,395,292.29	1,867,340.46	1.60%
GB00B646B505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	Aa3	251,159.99	336,131.16	0.29%
GB00B6RNH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	Aa3	251,159.99	336,131.16	0.29%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	251,159.99	336,131.16	0.29%
GB00BBLNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	Aa3	276,682.97	370,288.94	0.32%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	Aa3	251,159.99	336,131.16	0.29%
GB00BDXCX866	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	1,730,609.35	2,316,100.28	1.98%
GB00BFMCN552	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	1,395,292.12	1,867,340.23	1.60%
GB00BFX0ZL78	GBGV 1.625 10/22/28 UNITED KINGDOM	GIL	GB	GBP	Aa3	61,655.99	82,515.13	0.07%
GB00BLRLRJ16	UKT 158 10/22/54 UK Treasury	GIL	GB	GBP	Aa3	62,790.03	84,032.83	0.07%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	125,999.46	168,626.95	0.14%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	Aa3	129,695.99	173,574.08	0.15%
GB00BM8Z2T36	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	Aa3	48,794.78	65,302.78	0.06%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	Aa3	335,316.86	448,759.55	0.38%
GB00BMF9LF76	GBGV 4.000 10/22/83 UNITED KINGDOM	GIL	GB	GBP	Aa3	2,151,291.31	2,879,105.21	2.46%
GB00BMF9LH90	UKTI 0 5/8 03/22/45 UK Treasury	GIL	GB	GBP	Aa3	125,999.76	168,627.36	0.14%
GB00BMGR2809	UKT 0 1/4 07/31/31 UK Treasury	GIL	GB	GBP	Aa3	129,695.99	173,574.08	0.15%
GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	Aa3	61,655.99	82,515.13	0.07%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	15,786.38	21,127.15	0.02%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	129,695.99	173,574.08	0.15%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	92,967.82	124,420.22	0.11%
GB00BPJKPF77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	2,217,127.19	2,967,214.35	2.54%
GB00BPSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	126,000.00	168,627.68	0.14%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	125,999.49	168,626.99	0.14%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	82,809.16	110,824.73	0.09%
GB00BPSNBG80	UKTI 1 1/4 11/22/20/54 UK Treasury	GIL	GB	GBP	Aa3	334,871.07	448,162.94	0.38%
GB00BQC3GD08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	2,217,126.97	2,967,214.06	2.54%
GB00BT7J0J27	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	1,587,043.06	2,123,063.37	1.82%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	629,945.97	843,066.08	0.72%
GB00BYMNG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	125,999.62	168,627.17	0.14%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	Aaa	1,852,051.03	1,852,051.03	1.59%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	25,934,287.60	182,172.17	0.16%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	249,209.53	1,750.54	0.00%
JP1024641Q82	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	33,949,156.02	238,471.80	0.20%
JP1024661Q81	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	149,371.01	1,049.24	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	635,359,472.51	4,463,086.93	3.82%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	49,545.83	348.03	0.00%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	151,126,136.63	1,061,567.55	0.91%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	1,287,945.84	9,047.02	0.01%
JP1103641MA8	JPGV 0.100 09/20/31 JAPAN	GOV	JP	JPY	A1	523,589.22	3,677.89	0.00%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	745,574.74	5,237.20	0.00%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	8,223,303.15	43,714.85	0.04%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	33,952,730.25	238,496.91	0.20%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	52,357.97	367.78	0.00%
JP1201591G04	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	618,287,912.89	4,343,089.80	3.72%
JP1201601H38	JPGV 0.700 03/20/37 JAPAN	GOV	JP	JPY	A1	64,209,886.39	451,034.70	0.39%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	89,626,566.29	629,571.14	0.54%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	33,931,147.66	238,345.31	0.20%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	1,743,088,596.86	12,244,118.22	10.48%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	22,163,929.87	155,687.89	0.13%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	33,951,004.10	238,484.78	0.20%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	635,339,844.70	4,462,869.06	3.82%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	635,339,951.39	4,462,869.81	3.82%
NO0012837642	NOGV 3.000 08/15/33 NORWAY	GOV	NO	NOK	Aaa	449,138.78	43,396.33	0.04%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aaa	1,851,764.76	1,851,764.76	1.58%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aaa	1,852,362.72	1,852,362.72	1.59%
US0527891069	AUTODESK ODSH AUTODESK	COM	US	USD	Aaa	367.03	367.03	0.00%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	Aaa	1,848,044.52	1,848,044.52	1.58%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	Aaa	1,852,212.83	1,852,212.83	1.59%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aaa	2,123,975.89	2,123,975.89	1.82%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aaa	1,849,322.29	1,849,322.29	1.58%
US65473P1057	NISOURCE ODSH NISOURCE	COM	US	USD	Aaa	628,516.68	628,516.68	0.54%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	Aaa	1,850,332.77	1,850,332.77	1.58%
US912810QU51	UST 3.125 02/15/42 US TREASURY	GOV	US	USD	Aaa	451,059.54	451,059.54	0.39%
US912810QW18	UST 3.000 05/15/42 US TREASURY	GOV	US	USD	Aaa	113,171.44	113,171.44	0.10%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	Aaa	438.37	438.37	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aaa	60.33	60.33	0.00%
US912810S887	UST 1.625 11/15/80 US TREASURY	GOV	US	USD	Aaa	54.59	54.59	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aaa	451,189.98	451,189.98	0.39%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aaa	697.18	697.18	0.00%
US912810TP30	UST 1.500 02/15/53 US TREASURY	GOV	US	USD	Aaa	451,080.25	451,080.25	0.39%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aaa	1,009.83	1,009.83	0.00%
US912810TT51	UST 4.125 08/15/53 US TREASURY	GOV	US	USD	Aaa	534,288.06	534,288.06	0.46%
US912810TY47	UST 2.125 02/15/54 US TREASURY	GOV	US	USD	Aaa	96.97	96.97	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aaa	980.56	980.56	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aaa	843,070.80	843,070.80	0.72%
US91282CBB83	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aaa	582,622.96	582,622.96	0.50%
US91282CBJ99	UST 0.750 01/31/26 US TREASURY	GOV	US	USD	Aaa	843,091.28	843,091.28	0.72%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aaa	541,572.02	541,572.02	0.46%
US91282CCR07	UST 1.000 07/31/28 US TREASURY	GOV	US	USD	Aaa	93,131.79	93,131.79	0.08%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aaa	450,921.12	450,921.12	0.39%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aaa	802,172.63	802,172.63	0.69%
US91282CFB28	UST 2.750 07/31/27 US TREASURY	GOV	US	USD	Aaa	22,266.03	22,266.03	0.02%
US91282CFH97	UST 3.125 06/31/27 US TREASURY	GOV	US	USD	Aaa	497.87	497.87	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aaa	1,995,847.76	1,995,847.76	1.71%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	Aaa	2,124,021.15	2,124,021.15	1.82%
US91282CHU90	UST 4.375 06/15/26 US TREASURY	GOV	US	USD	Aaa	2,123,986.79	2,123,986.79	1.82%

Collateral data - as at 01/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	Aaa	799,845.75	799,845.75	0.68%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	Aaa	574,573.68	574,573.68	0.49%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	Aaa	610.06	610.06	0.00%
US91282CJS17	UST 4.250 12/31/25 US TREASURY	GOV	US	USD	Aaa	916.08	916.08	0.00%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aaa	802,502.14	802,502.14	0.69%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	Aaa	215,951.95	215,951.95	0.18%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aaa	1,968,502.59	1,968,502.59	1.68%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	Aaa	104.80	104.80	0.00%
	Unknown Company Description	UNK		GBP		2,584.66	3,459.09	0.00%
						Total:	116,838,438.96	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)	35,011,530.28

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	31,583,322.12
2	HSBC BANK PLC (PARENT)	13,488,146.70
3	BARCLAYS BANK PLC (PARENT)	9,992,641.27
4	MERRILL LYNCH INTERNATIONAL (PARENT)	9,623,901.07
5	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	9,298,206.62