



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)	797,148,247
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 22/07/2025	
Currently on loan in USD (base currency)	138,928,685.91
Current percentage on loan (in % of the fund AuM)	17.43%
Collateral value (cash and securities) in USD (base currency)	163,822,727.27
Collateral value (cash and securities) in % of loan	118%

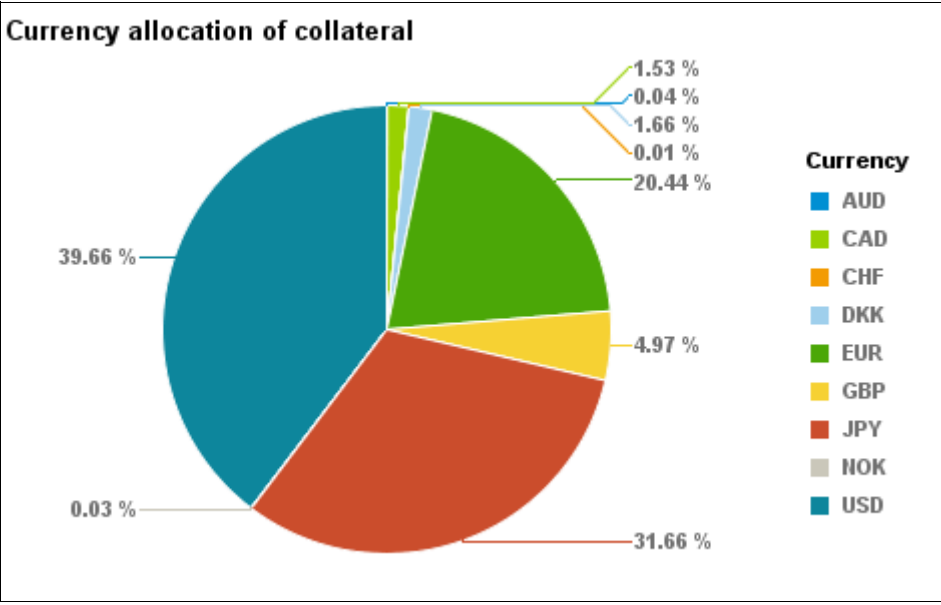
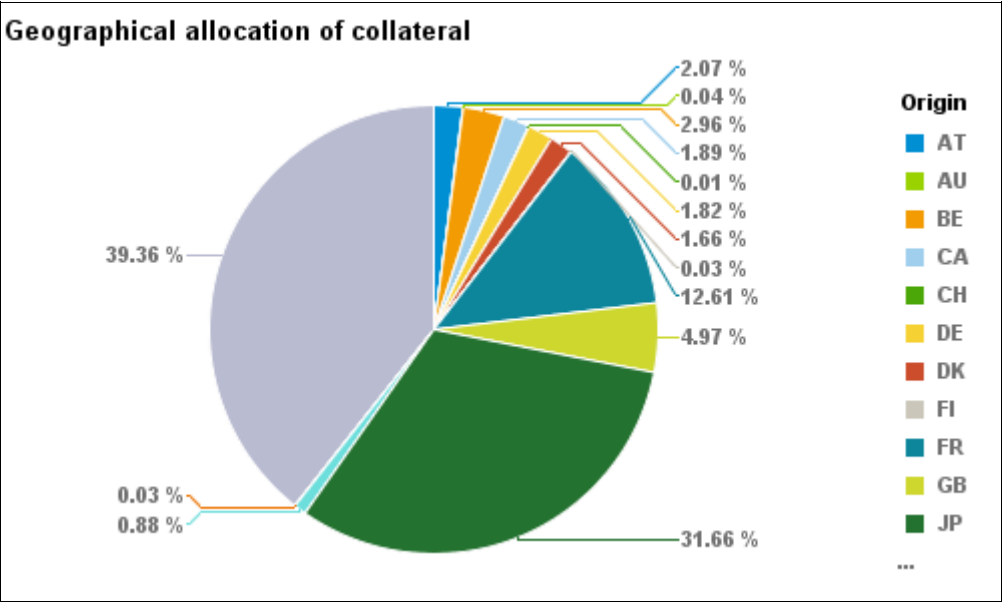
Securities lending statistics	
12-month average on loan in USD (base currency)	36,342,734.52
12-month average on loan as a % of the fund AuM	3.95%
12-month maximum on loan in USD	91,640,273.53
12-month maximum on loan as a % of the fund AuM	1.71%
Gross Return for the fund over the last 12 months in (base currency fund)	412,299.45
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0449%

Collateral data - as at 22/07/2025								
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	770,534.45	901,322.58	0.55%
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	Aa1	156,854.33	183,478.30	0.11%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	Aa1	7,926.37	9,271.76	0.01%
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	Aa1	608.95	712.31	0.00%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	17,559.59	20,540.10	0.01%
AT0000A308C5	ATGV 2.000 07/15/26 AUSTRIA	GOV	AT	EUR	Aa1	378,980.71	443,307.72	0.27%
AT0000A324S8	ATGV 2.900 02/20/33 AUSTRIA	GOV	AT	EUR	Aa1	1,562,842.69	1,828,114.76	1.12%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	Aaa	75,668.88	49,376.79	0.03%
AU0000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	Aaa	20,215.51	13,191.38	0.01%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	Aa3	2,025.65	2,369.47	0.00%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	2,383.58	2,764.76	0.00%
BE0000333428	BEGV 3.000 06/22/34 BELGIUM	GOV	BE	EUR	Aa3	4,776.17	5,586.86	0.00%
BE0000345547	BEGV 0.800 06/22/28 BELGIUM	GOV	BE	EUR	Aa3	1,414.45	1,654.53	0.00%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	Aa3	1,563,064.50	1,828,374.22	1.12%
BE0000352618	BEGV 10/22/31 BELGIUM	GOV	BE	EUR	Aa3	6,894.98	8,065.31	0.00%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	Aa3	67,634.93	79,115.08	0.05%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	675.03	789.61	0.00%
BE0000355645	BEGV 1.400 06/22/53 BELGIUM	GOV	BE	EUR	Aa3	0.57	0.66	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	7,758.05	9,074.88	0.01%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	64,983.66	76,013.78	0.05%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	857,497.77	1,003,046.78	0.61%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	Aa3	1,563,972.04	1,829,435.80	1.12%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	228,782.94	167,025.59	0.10%
CA135087F825	CAGV 1.900 06/01/27 CANADA	GOV	CA	CAD	Aaa	10,648.05	7,773.39	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	Aaa	697.66	509.31	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	Aaa	1,863.84	1,360.66	0.00%
CA135087K940	CAGV 0.500 09/01/25 CANADA	GOV	CA	CAD	Aaa	998.35	728.82	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	99,271.92	72,471.43	0.04%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	Aaa	19,914.97	14,538.52	0.01%
CA135087Q238	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	29,714.30	21,692.31	0.01%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	22,302.80	16,281.70	0.01%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	Aaa	41,614.95	30,380.14	0.02%
CA135087T461	CAGV 2.500 08/01/27 CANADA	GOV	CA	CAD	Aaa	727,999.52	531,461.12	0.32%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	1,965.68	1,435.01	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	Aaa	65,326.36	47,690.17	0.03%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	602,251.00	439,660.99	0.27%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	Aaa	85,546.81	62,451.70	0.04%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	Aaa	228,187.00	166,583.24	0.10%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	58,022.85	42,358.39	0.03%
CA68333ZBE68	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	608,394.22	444,145.72	0.27%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	Aaa	607,871.39	443,764.04	0.27%
CH0440081567	CHGV 1.500 10/26/38 SWITZERLAND	GOV	CH	CHF	Aaa	18,086.79	22,675.29	0.01%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	Aaa	551,977.53	645,068.48	0.39%
DE0001030724	DEGV 08/15/50 GERMANY	GOV	DE	EUR	Aaa	67,588.55	79,060.82	0.05%
DE0001030724	DEGV 08/15/50 GERMANY	GOV	DE	EUR	Aaa	456.14	533.56	0.00%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	Aaa	379,897.58	444,380.22	0.27%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	Aaa	50,354.04	58,900.98	0.04%
DE0001102614	DEGV 1.800 08/15/33 GERMANY	GOV	DE	EUR	Aaa	0.77	0.90	0.00%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	Aaa	797.41	932.77	0.00%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	Aaa	500,902.83	585,924.53	0.36%
DE0008U22031	DEGV 3.100 12/12/25 GERMANY	GOV	DE	EUR	Aaa	129,999.12	152,064.77	0.09%
DE0008U22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	Aaa	415,865.63	486,453.37	0.30%
DE0008U22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	Aaa	1,234.15	1,443.63	0.00%
DE0008U25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	Aaa	54,504.65	63,756.10	0.04%
DE0008U25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	2.09	2.44	0.00%
DE0008U25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	Aaa	396,454.71	463,747.70	0.28%
DE0008U22015	DEGV 2.800 08/15/33 GERMANY	GOV	DE	EUR	Aaa	67.11	78.51	0.00%
DE0008U35025	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	19.14	22.39	0.00%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	5,731,466.87	898,286.75	0.55%

Collateral data - as at 22/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	30,214.26	4,735.45	0.00%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	43,788.01	6,862.85	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	5,753,910.59	901,804.33	0.55%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	5,753,910.07	901,804.24	0.55%
FI4000306758	FIGV 1.125 04/15/34 FINLAND	GOV	FI	EUR	Aa1	866.22	1,013.25	0.00%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	Aa1	13,969.93	16,341.14	0.01%
FI4000415153	FIGV 0.125 04/15/36 FINLAND	GOV	FI	EUR	Aa1	726.82	850.18	0.00%
FI4000567525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	14,386.96	16,828.96	0.01%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	14,173.17	16,578.88	0.01%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	1,350,272.81	1,579,463.93	0.96%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	10,399.80	12,165.02	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	222,826.65	260,048.66	0.16%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,465,150.41	11,071,735.70	6.76%
FR0000578636	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	733,179.49	857,627.11	0.52%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	Aa3	1,289,958.18	1,508,911.68	0.92%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	174,084.48	203,633.04	0.12%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	Aa3	1,563,064.10	1,828,373.76	1.12%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	Aa3	82,362.99	96,343.02	0.06%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	Aa3	304,455.66	356,133.01	0.22%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	0.80	0.93	0.00%
FR0013410552	FRGV 0.100 03/01/29 FRANCE	GOV	FR	EUR	Aa3	82,362.95	96,342.98	0.06%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	413.92	484.17	0.00%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	Aa3	325,382.46	380,611.87	0.23%
FR0014001NN8	FRGV 0.500 05/25/72 FRANCE	GOV	FR	EUR	Aa3	1.05	1.23	0.00%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	1,563,064.40	1,828,374.11	1.12%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	5,872.90	6,869.74	0.00%
FR0014008181	FRGV 0.100 07/25/53 FRANCE	GOV	FR	EUR	Aa3	320,130.80	374,468.81	0.23%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	124,519.40	145,654.94	0.09%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	Aa3	9.24	10.81	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	48.37	56.58	0.00%
FR001400WYQ4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	48,779.49	57,059.17	0.03%
GB00B0CNCNZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	343,663.55	463,722.41	0.28%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	1,011,145.68	1,364,389.42	0.83%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	Aa3	65,821.76	88,816.59	0.05%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	343,664.20	463,723.29	0.28%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	0.45	0.61	0.00%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	343,664.51	463,723.71	0.28%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	258,768.69	349,169.53	0.21%
GB00BLPK7334	UKT 1 1/8 01/31/59 UK Treasury	GIL	GB	GBP	Aa3	47,249.81	63,756.53	0.04%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	Aa3	181,775.99	245,279.43	0.15%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	Aa3	176,501.46	238,162.25	0.15%
GB00MBL1F74	UKT 0 58 10/22/50 UK TREASURY	GIL	GB	GBP	Aa3	128,435.12	173,303.93	0.11%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	390,914.38	527,480.32	0.32%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	71,399.99	96,343.58	0.06%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	123,465.13	166,597.67	0.10%
GB00BNNQF882	UKTI 01/8 03/22/51 UK Treasury	GIL	GB	GBP	Aa3	58,631.99	79,115.08	0.05%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	33,479.92	45,176.13	0.03%
GB00BPJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	123,431.54	166,552.35	0.10%
GB00BPSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	71,399.99	96,343.58	0.06%
GB00BPSNB636	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	123,862.33	167,133.63	0.10%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	Aa3	17.94	24.21	0.00%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	51.83	69.94	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	1,740,749.06	2,348,879.74	1.43%
GB00BSQNRCS3	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	0.79	1.07	0.00%
GB00BSQNRCS3	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	567.42	765.65	0.00%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	Aa3	439.49	593.03	0.00%
GB00BTTJ0027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	326,654.42	440,771.14	0.27%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	1.01	1.36	0.00%
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	Aa3	71,399.99	96,343.58	0.06%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	36,150,360.92	245,228.55	0.15%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	849,422.17	5,762.12	0.00%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	49,971.28	338.98	0.00%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	23,255,428.62	157,754.86	0.10%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	932,590,921.42	6,326,296.94	3.86%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	50,142.34	340.14	0.00%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	5,635,980.94	38,232.08	0.02%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,017,087,295.98	6,899,484.11	4.21%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	11,588,577.90	78,611.94	0.05%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	129,652,588.92	879,507.57	0.54%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	1,098,540.58	7,452.03	0.00%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	3,708,237.83	25,155.10	0.02%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	10,319,776.54	70,004.94	0.04%
JP1103791R75	JPGV 1.500 06/20/35 JAPAN	GOV	JP	JPY	A1	232,284,582.09	1,575,719.01	0.96%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	6,484,155.92	43,985.73	0.03%
JP1200861647	JPGV 2.300 03/20/26 JAPAN	GOV	JP	JPY	A1	663,437.21	4,500.47	0.00%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	53,542,702.07	363,210.73	0.22%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	86,337,211.96	585,674.63	0.36%
JP1201521F37	JPGV 1.200 03/20/35 JAPAN	GOV	JP	JPY	A1	929,721.93	6,306.83	0.00%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	170,094,911.93	1,153,850.95	0.70%
JP1201611H69	JPGV 0.600 06/20/37 JAPAN	GOV	JP	JPY	A1	37,823,618.91	256,579.21	0.16%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	13,219,268.20	89,673.85	0.05%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	927,116,246.14	6,289,159.09	3.84%
JP1201801N46	JPGV 0.800 03/20/42 JAPAN	GOV	JP	JPY	A1	2,352,628.25	15,959.21	0.01%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	649,033.82	4,402.77	0.00%
JP1300531GCO	JPGV 0.600 12/20/46 JAPAN	GOV	JP	JPY	A1	67,221.13	456.00	0.00%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	927,071,605.77	6,288,856.27	3.84%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	2,071,095,412.01	14,049,423.24	8.58%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	117,359.50	796.12	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	929,217,955.80	6,303,416.19	3.85%

Collateral data - as at 22/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	3,900,940.14	26,482.31	0.02%
JP1743071RE3	JPGV 05/20/26 JAPAN	GOV	JP	JPY	A1	11,595,943.70	78,661.91	0.06%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	Aaa	752,156.49	679,625.19	0.54%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	Aaa	12.05	14.10	0.00%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	Aaa	38,877.08	45,475.96	0.03%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	Aaa	378,188.53	442,381.08	0.27%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	Aaa	67,634.86	79,114.99	0.05%
NO0010930522	NOGV 1.250 09/17/31 NORWAY	GOV	NO	NOK	Aaa	481,462.91	47,376.66	0.03%
US01600W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	Aa1	14,930.06	14,930.06	0.01%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	2,723,722.35	2,723,722.35	1.66%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	2,725,177.49	2,725,177.49	1.66%
US0231351067	AMAZON COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,579,338.26	1,579,338.26	0.96%
US135087Q060	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	Aaa	473,892.76	473,892.76	0.29%
US29084Q1004	EMCOR GRP ODSH EMCOR GRP	COM	US	USD	Aa1	660,932.45	660,932.45	0.40%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	Aa1	958,603.88	958,603.88	0.59%
US31418E7A27	FN MA5388 5.5% 01/08/2054 FN MA5388 5.5% 01/08/2054	MIS	US	USD	Aa1	16,980.90	16,980.90	0.01%
US31418FBW69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 01/08/2054	MIS	US	USD	Aa1	16,912.08	16,912.08	0.01%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	Aa1	2,066.93	2,066.93	0.00%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	Aa1	2,725,634.25	2,725,634.25	1.66%
US43358BA417	CAGV 4.625 04/30/29 CANADA	GOV	CA	USD	Aaa	5,191.84	5,191.84	0.00%
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	Aaa	10,188.21	10,188.21	0.01%
US4456581077	JB HUNT TRANS ODSH JB HUNT TRANS	COM	US	USD	Aa1	2,725,560.16	2,725,560.16	1.66%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,579,369.88	1,579,369.88	0.96%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	2,725,467.87	2,725,467.87	1.66%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	Aa1	2,725,254.78	2,725,254.78	1.66%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	2,724,143.88	2,724,143.88	1.66%
US68239P1084	ONE GAS ODSH ONE GAS	COM	US	USD	Aa1	2,907.17	2,907.17	0.00%
US7458671010	PULTEGROUP ODSH PULTEGROUP	COM	US	USD	Aa1	439.82	439.82	0.00%
US8625081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	Aa1	913,467.24	913,467.24	0.56%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	212.63	212.63	0.00%
US912810FPV44	UST 1.750 01/15/28 US TREASURY	GOV	US	USD	Aa1	155.76	155.76	0.00%
US912810FPX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	Aa1	7,049.99	7,049.99	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	14,658.87	14,658.87	0.01%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	Aa1	19,590.20	19,590.20	0.01%
US912810RE01	UST 3.625 02/15/44 US TREASURY	GOV	US	USD	Aa1	2,421,451.90	2,421,451.90	1.48%
US912810RG58	UST 3.375 05/15/44 US TREASURY	GOV	US	USD	Aa1	28,326.65	28,326.65	0.02%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	394.59	394.59	0.00%
US912810RJ67	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	Aa1	5,112.47	5,112.47	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	Aa1	985.03	985.03	0.00%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	Aa1	2,698.58	2,698.58	0.00%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	Aa1	15,726.43	15,726.43	0.01%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	Aa1	878,640.28	878,640.28	0.54%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	Aa1	147.12	147.12	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	567.89	567.89	0.00%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	Aa1	70,057.90	70,057.90	0.04%
US912810SK51	UST 2.375 11/15/49 US TREASURY	GOV	US	USD	Aa1	254.10	254.10	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	58.24	58.24	0.00%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	Aa1	47.19	47.19	0.00%
US912810SR05	UST 1.125 05/15/40 US TREASURY	GOV	US	USD	Aa1	792,418.11	792,418.11	0.48%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aa1	21,517.86	21,517.86	0.01%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aa1	878,750.53	878,750.53	0.54%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aa1	2,421,356.87	2,421,356.87	1.48%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	725.86	725.86	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	6,020.08	6,020.08	0.00%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	Aa1	198,797.14	198,797.14	0.12%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	164.18	164.18	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	511,531.16	511,531.16	0.31%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	Aa1	477,214.02	477,214.02	0.29%
US912810TG13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	467,149.92	467,149.92	0.29%
US912810TG13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	96,276.19	96,276.19	0.06%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	2,419,750.59	2,419,750.59	1.48%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	Aa1	97.25	97.25	0.00%
US912828ZA70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	Aa1	34,928.46	34,928.46	0.02%
US912828ZA70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	Aa1	793,983.85	793,983.85	0.48%
US912828ZL36	UST 0.375 07/15/27 US TREASURY	GOV	US	USD	Aa1	306,003.61	306,003.61	0.19%
US912828ZR06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	Aa1	489.64	489.64	0.00%
US912828ZW81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	Aa1	4,835.07	4,835.07	0.00%
US9128286T26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	Aa1	2,573.26	2,573.26	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	984.30	984.30	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	587.57	587.57	0.00%
US912828Z781	UST 1.500 01/31/27 US TREASURY	GOV	US	USD	Aa1	237,726.97	237,726.97	0.15%
US912828Z995	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	Aa1	3,368.58	3,368.58	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	Aa1	701,010.33	701,010.33	0.43%
US912828ZZ63	UST 0.125 07/15/30 US TREASURY	GOV	US	USD	Aa1	2,144,637.04	2,144,637.04	1.31%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	Aa1	21,005.51	21,005.51	0.01%
US91282CBB83	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	210,772.26	210,772.26	0.13%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	32,197.41	32,197.41	0.02%
US91282CBP99	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	Aa1	354,782.84	354,782.84	0.22%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	Aa1	3,255.71	3,255.71	0.00%
US91282CCE93	UST 1.250 05/31/26 US TREASURY	GOV	US	USD	Aa1	4,016.22	4,016.22	0.00%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	Aa1	21,069.56	21,069.56	0.01%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	Aa1	15,589.57	15,589.57	0.01%
US91282CDF59	UST 1.375 10/31/26 US TREASURY	GOV	US	USD	Aa1	4,458.82	4,458.82	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	208,958.42	208,958.42	0.13%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	42,848.57	42,848.57	0.03%
US91282CEE75	UST 2.375 03/31/26 US TREASURY	GOV	US	USD	Aa1	14,084.39	14,084.39	0.01%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	Aa1	21,024.80	21,024.80	0.01%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	73,470.96	73,470.96	0.04%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	575,828.43	575,828.43	0.35%

Collateral data - as at 22/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	989,519.89	989,519.89	0.60%
US91282CHA27	UST 3.500 04/30/26 US TREASURY	GOV	US	USD	Aa1	2,444,000.26	2,444,000.26	1.49%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	2,444,236.61	2,444,236.61	1.49%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	Aa1	51,467.03	51,467.03	0.03%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	Aa1	2,443,994.68	2,443,994.68	1.49%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	Aa1	2,170,034.51	2,170,034.51	1.32%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	Aa1	288,885.03	288,885.03	0.18%
US91282CJF96	UST 4.875 10/31/26 US TREASURY	GOV	US	USD	Aa1	2,421,286.24	2,421,286.24	1.48%
US91282CJH51	UST 2.375 10/15/26 US TREASURY	GOV	US	USD	Aa1	4,392.69	4,392.69	0.00%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	99.22	99.22	0.00%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aa1	2,421,416.62	2,421,416.62	1.48%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	Aa1	2,421,373.40	2,421,373.40	1.48%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	Aa1	1,578,605.63	1,578,605.63	0.96%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	Aa1	994,603.17	994,603.17	0.61%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	100.63	100.63	0.00%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	Aa1	567,095.87	567,095.87	0.35%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	405,644.28	405,644.28	0.25%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	Aa1	373,701.03	373,701.03	0.23%
US91282CMZ13	UST 3.875 04/30/30 US TREASURY	GOV	US	USD	Aa1	27,743.12	27,743.12	0.02%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	Aa1	99.91	99.91	0.00%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	Aa1	15,504.98	15,504.98	0.01%
XS2351088955	ONTAR 0.250 06/09/31 MTN ONTARIO	BND	CA	EUR	Aaa	86,351.53	101,008.58	0.06%
						Total:	163,822,727.27	100.90%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	JP MORGAN SECS PLC (PARENT)	39,148,520.02

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	31,153,889.38
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	12,249,821.32
3	NOMURA INTERNATIONAL PLC (PARENT)	11,036,378.89
4	HSBC BANK PLC (PARENT)	11,743,779.58
5	BARCLAYS BANK PLC (PARENT)	8,416,911.16