



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)	854,192,106
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

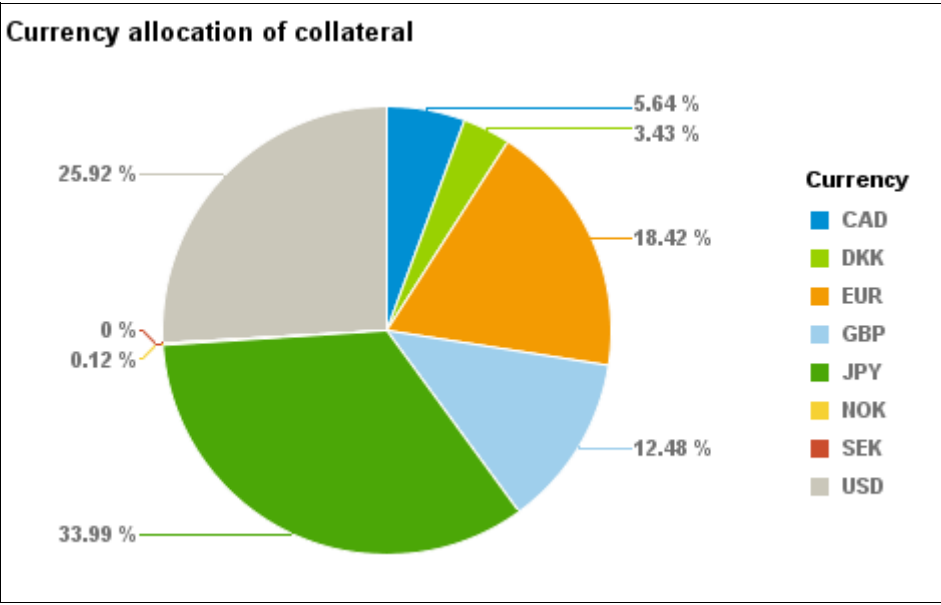
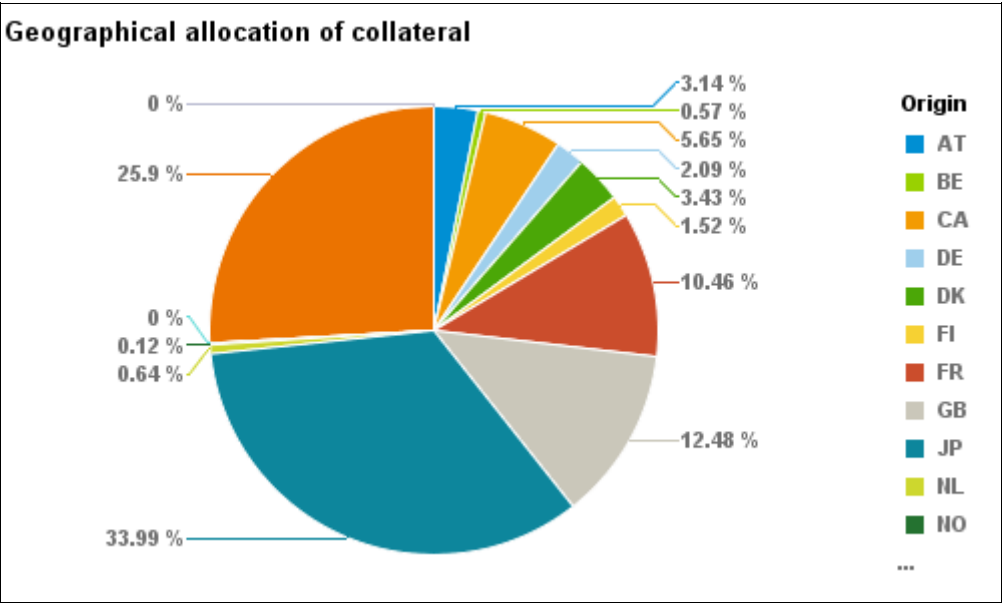
Securities lending data - as at 18/09/2025	
Currently on loan in USD (base currency)	136,319,403.17
Current percentage on loan (in % of the fund AuM)	15.96%
Collateral value (cash and securities) in USD (base currency)	157,378,943.52
Collateral value (cash and securities) in % of loan	115%

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 18/09/2025								
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	2,019.50	2,393.10	0.00%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	142,037.35	168,314.33	0.11%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	6,295.79	7,460.52	0.00%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	2,010,202.15	2,382,090.42	1.51%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	6,101.19	7,229.92	0.00%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	Aa1	2,010,062.25	2,381,924.64	1.51%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	6,945.48	8,230.40	0.01%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	10,893.42	12,908.71	0.01%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	Aa3	527,570.04	625,170.73	0.40%
BE0000359088	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	118,717.41	140,680.19	0.09%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	80,753.07	95,692.42	0.06%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	Aa3	7,769.65	9,207.04	0.01%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	13,784.32	10,014.46	0.01%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	Aaa	99.52	72.30	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	934.58	678.99	0.00%
CA135087R895	CAGV 3.500 09/01/29 CANADA	GOV	CA	CAD	Aaa	1,033.99	751.20	0.00%
CA135087S547	CAGV 3.000 02/01/27 CANADA	GOV	CA	CAD	Aaa	3,404,291.25	2,473,255.66	1.57%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	588,884.26	427,831.00	0.27%
CA135087TS37	CAGV 3.250 12/01/35 CANADA	GOV	CA	CAD	Aaa	3,405,128.76	2,473,864.12	1.57%
CA135087T610	CAGV 2.500 11/01/27 CANADA	GOV	CA	CAD	Aaa	3,404,804.96	2,473,628.88	1.57%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	206,271.58	149,858.61	0.10%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	Aaa	6,986.41	5,075.71	0.00%
CA68323AEE07	ONTAR 2.600 06/02/27 ONTARIO	BND	CA	CAD	Aaa	1,009.15	733.16	0.00%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	588,787.76	427,760.89	0.27%
CA68333ZBF32	ONTAR 4.600 12/02/55 ONTARIO	BND	CA	CAD	Aaa	589,539.18	428,306.80	0.27%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	Aa1	1,448.26	1,448.26	0.00%
DE0001102424	DEGV 0.500 08/15/27 GERMANY	GOV	DE	EUR	Aaa	780,255.82	924,603.48	0.59%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	Aaa	600,852.07	712,009.96	0.45%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	Aaa	63,914.47	75,738.68	0.05%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	Aaa	0.43	0.51	0.00%
DE0001102806	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	Aaa	662,985.35	785,637.93	0.50%
DE000BU22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	Aaa	29,682.97	35,174.33	0.02%
DE000BU22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	Aaa	487,496.64	577,683.74	0.37%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	69.77	82.68	0.00%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	219.44	260.04	0.00%
DE000BU2Z015	DEGV 2.800 08/15/33 GERMANY	GOV	DE	EUR	Aaa	152,825.59	181,098.39	0.12%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	12,126,536.26	1,925,045.00	1.22%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	2,763,573.89	438,707.64	0.28%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	26,462.59	4,200.84	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	9,421,615.80	1,495,648.39	0.95%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	69,232.35	10,990.39	0.01%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	189,621.12	30,101.69	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	9,418,209.16	1,495,107.69	0.95%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	Aa1	3,683.34	4,364.76	0.00%
FI4000587415	FIGV 3.000 09/15/35 FINLAND	GOV	FI	EUR	Aa1	2,010,163.41	2,382,044.51	1.51%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	895,176.38	1,060,784.39	0.67%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	113.77	134.82	0.00%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	Aa3	1,265,489.41	1,499,605.50	0.95%
FR0000571135	FRGV PO STR 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,336.77	11,064.07	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,494,634.75	11,251,146.29	7.15%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	278,241.32	329,716.08	0.21%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	13,053.83	15,468.80	0.01%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	Aa3	88,223.53	104,544.92	0.07%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	Aa3	1,265,489.63	1,499,605.76	0.95%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	Aa3	179.34	212.51	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	174,155.01	206,373.76	0.13%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	Aa3	160.82	190.58	0.00%
FR0013410552	FRGV 0.100 03/01/29 FRANCE	GOV	FR	EUR	Aa3	1,865.78	2,210.95	0.00%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	164,748.06	195,226.52	0.12%

Collateral data - as at 18/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	80,583.92	95,491.98	0.06%
FR001400NB06	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	54.67	64.79	0.00%
FR001400WY04	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	57.23	67.82	0.00%
FR001400XJ3J	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	80,753.48	95,692.91	0.06%
FR0014012I15	FRGV 3.500 11/25/35 FRANCE	GOV	FR	EUR	Aa3	80,752.72	95,692.01	0.06%
GB00B0BYGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	211,994.47	289,573.85	0.18%
GB00B0CNHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	211,994.18	289,573.45	0.18%
GB00B16NNR78	UKT 4 1/4 12/07/27 UK TREASURY	GIL	GB	GBP	Aa3	1,574,998.37	2,151,369.02	1.37%
GB00B1L6W962	UKT1 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	1,116,860.99	1,525,576.27	0.97%
GB00B3DAVD98	UKT1 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	3.78	5.16	0.00%
GB00B3LZBF68	UKT1 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	1,983,327.55	2,708,126.27	1.72%
GB00B3MYD345	UKT1 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	1,983,090.53	2,708,802.51	1.72%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	211,994.76	289,574.24	0.18%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	63,658.52	86,954.36	0.06%
GB00BDX3CX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	207,249.45	283,092.39	0.18%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	6,458.21	8,821.59	0.01%
GB00BMF9LF76	GBGV 4.000 10/22/83 UNITED KINGDOM	GIL	GB	GBP	Aa3	748,486.03	1,022,394.49	0.65%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	298,190.28	407,313.01	0.26%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	1,983,401.89	2,709,227.81	1.72%
GB00BMV77TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	211,994.85	289,574.37	0.18%
GB00BN6SR313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	109,871.99	150,079.64	0.10%
GB00BPJCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	348,095.53	475,481.09	0.30%
GB00BPJCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	109,535.33	149,619.78	0.10%
GB00BPJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	109,871.88	150,079.49	0.10%
GB00BPJKNP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	109,871.81	150,079.40	0.10%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	741,824.77	1,013,295.54	0.64%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	494,723.50	675,767.56	0.43%
GB00BQCAR999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	109,871.58	150,079.08	0.10%
GB00BQC32D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	4,509.69	6,160.01	0.00%
GB00BSGMSPP6	GBGV 11/24/25 UNITED KINGDOM	GOV	GB	GBP	Aa3	27,470.36	37,523.14	0.02%
GB00BTJ30027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	107,017.97	146,181.20	0.09%
GB00B7XS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	1,297,628.26	1,772,495.32	1.13%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	38,100,692.59	260,348.44	0.17%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	104,538,500.44	714,329.17	0.45%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	94,374,945.30	644,879.88	0.41%
JP1024641Q82	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	40,775,110.04	278,623.19	0.18%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,748,168.54	18,778.70	0.01%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	700,281.51	4,785.14	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	800,087,627.84	5,467,133.41	3.47%
JP1024761R96	JPGV 0.900 09/01/27 JAPAN	GOV	JP	JPY	A1	130,661,248.00	892,830.30	0.57%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	107,180,060.34	732,379.39	0.47%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	94,422,999.25	645,208.24	0.41%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	753,054,092.14	5,145,745.34	3.27%
JP1103571L10	JPGV 0.100 12/20/29 JAPAN	GOV	JP	JPY	A1	342,775,744.61	2,342,244.35	1.49%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	2,227,855,663.40	15,223,312.68	9.67%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	29,947,207.41	204,634.31	0.13%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	30,365,847.88	207,494.95	0.13%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	88,654,374.45	605,790.26	0.38%
JP1201591G04	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	872,920,482.97	5,964,812.57	3.79%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	647,412,195.95	4,423,876.49	2.81%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	2,588,510.45	17,687.73	0.01%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	4,113,565.16	28,108.68	0.02%
JP1300371C38	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	13,751,827.21	93,968.55	0.06%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	1,440,189.18	9,841.06	0.01%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	362,262,583.44	2,475,401.20	1.57%
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	693,819,569.05	4,740,985.88	3.01%
JP1400111J52	JPGV 0.800 03/20/58 JAPAN	GOV	JP	JPY	A1	343,376,811.78	2,346,351.54	1.49%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	116,161.86	793.75	0.00%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	Aaa	45,106.26	53,450.93	0.03%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	Aaa	401,250.11	475,481.55	0.30%
NL0015031501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	Aaa	401,246.40	475,477.16	0.30%
NO0010844079	NOGV 1.750 09/06/29 NORWAY	GOV	NO	NOK	Aaa	1,867,125.19	190,342.54	0.12%
SE0000556599	SEGV 3.500 12/01/28 SWEDEN	GOV	SE	SEK	Aaa	36,455.37	3,934.92	0.00%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	Aa1	120,697.81	120,697.81	0.08%
US0079031078	AMD ODSH AMD	COM	US	USD	Aa1	1,936,840.19	1,936,840.19	1.23%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	Aa1	1,936,958.42	1,936,958.42	1.23%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,936,002.46	1,936,002.46	1.23%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,060,790.91	1,060,790.91	0.67%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	1,060,811.10	1,060,811.10	0.67%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	Aaa	20,421.66	20,421.66	0.01%
US2371941053	DARDEN ODSH DARDEN	COM	US	USD	Aa1	837,907.91	837,907.91	0.53%
US3848021040	VWV GRAINGER ODSH VW GRAINGER	COM	US	USD	Aa1	1,750,249.27	1,750,249.27	1.11%
US4581401001	INTEL ODSH INTEL	COM	US	USD	Aa1	1,936,788.15	1,936,788.15	1.23%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,060,440.58	1,060,440.58	0.67%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,933,933.21	1,933,933.21	1.23%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	4,943.67	4,943.67	0.00%
US6795801009	OLD DOMINION ODSH OLD DOMINION	COM	US	USD	Aa1	193.68	193.68	0.00%
US6934751057	PNC FINL.SVC ODSH PNC FINL.SVC	COM	US	USD	Aa1	556.68	556.68	0.00%
US8725401090	TJX ODSH TJX	COM	US	USD	Aa1	1,935,830.90	1,935,830.90	1.23%
US912797Q056	UST BILL 10/23/25 US TREASURY	GOV	US	USD	Aa1	3,088.29	3,088.29	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	36,249.01	36,249.01	0.02%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	Aa1	554.70	554.70	0.00%
US912810RW09	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	Aa1	576,505.21	576,505.21	0.37%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	159,119.08	159,119.08	0.10%
US912810S-J88	UST 2.250 08/15/48 US TREASURY	GOV	US	USD	Aa1	404,781.44	404,781.44	0.26%
US912810SR05	UST 1.125 05/15/40 US TREASURY	GOV	US	USD	Aa1	406,106.24	406,106.24	0.26%
US912810SL34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	Aa1	475,456.15	475,456.15	0.30%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	Aa1	150.87	150.87	0.00%
US912810S221	UST 2.000 06/15/51 US TREASURY	GOV	US	USD	Aa1	407,294.41	407,294.41	0.26%

Collateral data - as at 18/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	Aa1	73.50	73.50	0.00%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	Aa1	223.78	223.78	0.00%
US912810TL26	UST 4.000 11/15/52 US TREASURY	GOV	US	USD	Aa1	91.16	91.16	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	4,559.87	4,559.87	0.00%
US912810TG13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	203,830.39	203,830.39	0.13%
US912810TJ25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	98.09	98.09	0.00%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	2,709,144.34	2,709,144.34	1.72%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	Aa1	2,709,193.69	2,709,193.69	1.72%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	Aa1	1,492.86	1,492.86	0.00%
US912828V999	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	102,937.34	102,937.34	0.07%
US912828V491	UST 0.375 01/15/27 US TREASURY	GOV	US	USD	Aa1	101,797.04	101,797.04	0.06%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	983.58	983.58	0.00%
US912828V388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	203,320.47	203,320.47	0.13%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	Aa1	159,083.14	159,083.14	0.10%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	Aa1	159,103.40	159,103.40	0.10%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	Aa1	475,400.36	475,400.36	0.30%
US91282CAQ42	UST 0.125 10/15/25 US TREASURY	GOV	US	USD	Aa1	124.44	124.44	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	88,881.18	88,881.18	0.06%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	Aa1	267,710.41	267,710.41	0.17%
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	Aa1	1,494,286.41	1,494,286.41	0.95%
US91282CFJ53	UST 3.125 08/31/29 US TREASURY	GOV	US	USD	Aa1	98.65	98.65	0.00%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	Aa1	2,787,978.53	2,787,978.53	1.77%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	Aa1	2,809.17	2,809.17	0.00%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	326,754.31	326,754.31	0.21%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	Aa1	201.31	201.31	0.00%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	Aa1	102.15	102.15	0.00%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	202,787.22	202,787.22	0.13%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	Aa1	102.43	102.43	0.00%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	Aa1	135,198.79	135,198.79	0.09%
US91282CKL45	UST 2.125 04/15/29 US TREASURY	GOV	US	USD	Aa1	406,440.69	406,440.69	0.26%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aa1	105.63	105.63	0.00%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	72,056.14	72,056.14	0.05%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	1,936,902.07	1,936,902.07	1.23%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	27,562.13	27,562.13	0.02%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	407,324.98	407,324.98	0.26%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	Aa1	2,709,295.33	2,709,295.33	1.72%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	Aa1	525,851.64	525,851.64	0.33%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	Aa1	2,283,780.32	2,283,780.32	1.45%
US91282CNE74	UST 3.875 05/31/27 US TREASURY	GOV	US	USD	Aa1	6,409.00	6,409.00	0.00%
US91282CNG23	UST 4.000 05/31/30 US TREASURY	GOV	US	USD	Aa1	618.04	618.04	0.00%
US91282CNH06	UST 3.875 06/15/28 US TREASURY	GOV	US	USD	Aa1	159,076.90	159,076.90	0.10%
US91282CNK35	UST 3.875 06/30/30 US TREASURY	GOV	US	USD	Aa1	21,950.52	21,950.52	0.01%
US91282CNR87	UST 4.000 07/31/32 US TREASURY	GOV	US	USD	Aa1	305.59	305.59	0.00%
US91282CNW72	UST 3.875 08/31/32 US TREASURY	GOV	US	USD	Aa1	87,193.34	87,193.34	0.06%
	Unknown Company Description	UNK		GBP		1.00	1.37	0.00%
						Total:	157,378,943.52	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)	37,055,455.18

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	38,382,366.87
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	22,018,191.68
3	NOMURA INTERNRATIONAL PLC (PARENT)	12,425,891.32
4	DEUTSCHE BANK AG (PARENT)	11,153,778.31
5	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	10,539,675.81