



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)	771,687,181
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

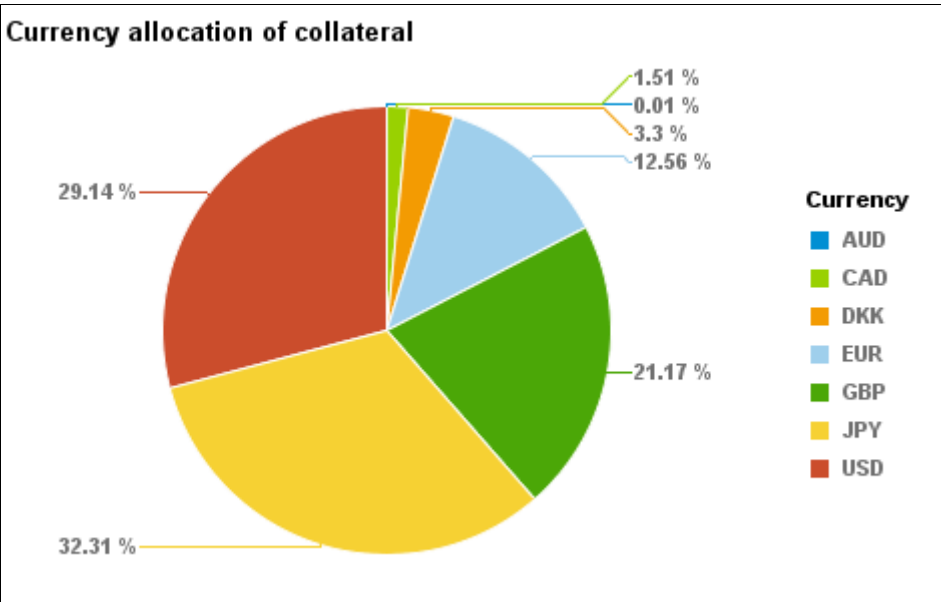
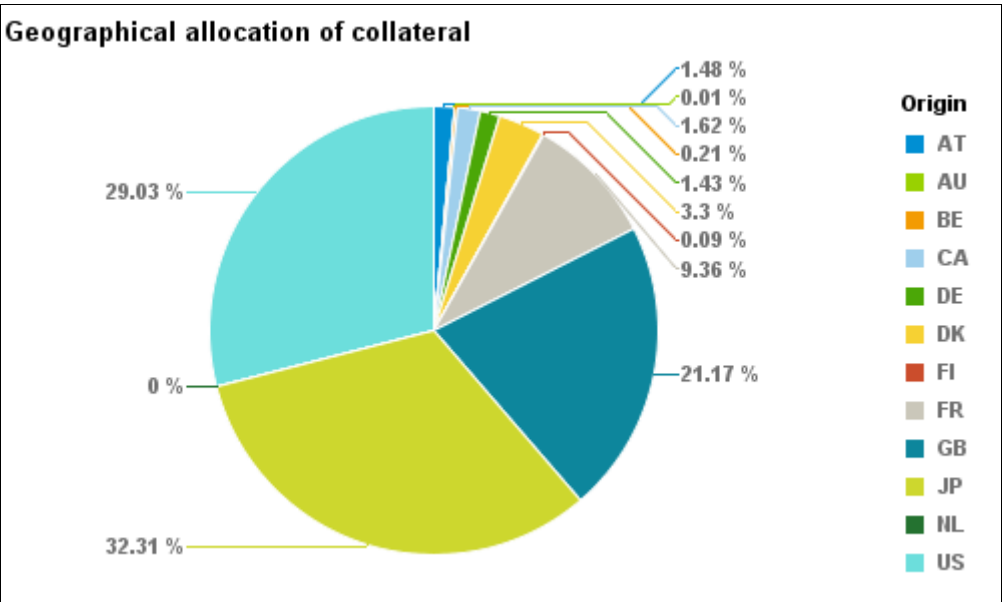
Securities lending data - as at 23/06/2025	
Currently on loan in USD (base currency)	112,056,841.32
Current percentage on loan (in % of the fund AuM)	14.52%
Collateral value (cash and securities) in USD (base currency)	127,956,891.63
Collateral value (cash and securities) in % of loan	114%

Securities lending statistics	
12-month average on loan in USD (base currency)	37,193,705.15
12-month average on loan as a % of the fund AuM	4.02%
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)	424,139.56
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0458%

Collateral data - as at 23/06/2025								
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	152,642.26	175,766.71	0.14%
AT0000A00XC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	Aa1	2,065.77	2,378.73	0.00%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	82,631.00	95,149.13	0.07%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	Aa1	626,612.86	721,541.21	0.56%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	Aa1	627,007.69	721,995.86	0.56%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	152,051.40	175,086.34	0.14%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	202.60	233.29	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	Aaa	21,020.71	13,592.85	0.01%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	Aa3	232,230.22	267,411.80	0.21%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	3,384.95	3,897.75	0.00%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	Aa3	187.62	216.05	0.00%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	Aa3	77.57	89.33	0.00%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	Aaa	9,882.32	7,197.78	0.01%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	Aaa	413,635.11	301,270.99	0.24%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	Aaa	1,841.75	1,341.44	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	3,658.13	2,664.40	0.00%
CA135087P246	CAGV 3.000 10/01/25 CANADA	GOV	CA	CAD	Aaa	150,760.45	109,806.32	0.09%
CA135087P578	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	Aaa	99,803.86	72,692.11	0.06%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	28,011.87	20,402.44	0.02%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	Aaa	2,044.72	1,489.27	0.00%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	Aaa	2,996.56	2,162.54	0.00%
CA135087H978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	Aaa	7,204.16	5,247.15	0.00%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	Aaa	44,750.76	32,594.20	0.03%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	23,264.19	16,944.46	0.01%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	Aaa	279,216.37	203,367.15	0.16%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	Aaa	65,370.59	47,612.64	0.04%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	777,023.47	565,944.78	0.44%
CA135087XV98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	Aaa	5,772.62	4,204.49	0.00%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	Aaa	4,627.67	3,370.56	0.00%
CA683332BE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	365,646.00	266,318.14	0.21%
CA683332BM62	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	Aaa	365,403.50	266,141.51	0.21%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	Aaa	82,877.04	95,432.45	0.07%
DE0001102572	DEGV 08/15/92 GERMANY	GOV	DE	EUR	Aaa	0.46	0.53	0.00%
DE000BU22056	DEGV 2.900 06/18/26 GERMANY	GOV	DE	EUR	Aaa	3,412.58	3,929.57	0.00%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	Aaa	627,070.03	722,067.64	0.56%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	Aaa	627,070.81	722,068.54	0.56%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	1,572.00	1,810.15	0.00%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	82,750.29	95,286.50	0.07%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	10.44	12.02	0.00%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	160,429.38	184,733.54	0.14%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	Aaa	7,161,876.74	1,105,667.61	0.86%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	5,879,490.14	907,689.71	0.71%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	7,161,876.83	1,105,667.62	0.86%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	7,161,876.57	1,105,667.58	0.86%
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	Aa1	53,438.43	61,534.05	0.05%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	Aa1	13,911.13	16,016.68	0.01%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	14,367.34	16,543.91	0.01%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	14,112.25	16,250.18	0.01%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	29,279.78	33,715.50	0.03%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	10,403.24	11,979.27	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,446,205.44	10,877,252.85	8.50%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	Aa3	192,401.79	221,549.68	0.17%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	173,494.64	199,778.10	0.16%
FR0011451037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	Aa3	1,139.94	1,312.64	0.00%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	Aa3	82,779.83	95,320.51	0.07%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	2.47	2.84	0.00%
FR0013250660	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	18,704.58	21,538.22	0.02%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	Aa3	718.80	827.69	0.00%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	1.92	2.21	0.00%

Collateral data - as at 23/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	Aa3	78,632.17	90,544.50	0.07%
FR0014001NN8	FRGV 0.500 05/25/72 FRANCE	GOV	FR	EUR	Aa3	0.28	0.32	0.00%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	80,723.97	92,953.20	0.07%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	1,599.17	1,841.43	0.00%
FR001400H1V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	548.51	631.60	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	94,296.62	108,582.03	0.08%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	189,084.04	217,729.21	0.17%
GB0002404191	UKT 6 12/07/28 UK TREASURY	GIL	GB	GBP	Aa3	245,541.88	330,622.14	0.26%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	Aa3	160.45	216.05	0.00%
GB0050CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	889,399.98	1,197,577.07	0.94%
GB00824FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	Aa3	175.19	235.89	0.00%
GB0084PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	842,151.69	1,133,957.25	0.89%
GB0086RNH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	Aa3	6.42	8.64	0.00%
GB0086RNH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	Aa3	275,351.99	370,761.45	0.29%
GB0087RNOG65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	616.50	830.12	0.00%
GB00884Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	275,351.99	370,761.45	0.29%
GB008BJNQY21	UKT 3 1/2 07/22/66 UK TREASURY	GIL	GB	GBP	Aa3	953,377.23	1,283,722.44	1.00%
GB008D0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	47,249.63	63,621.63	0.05%
GB008DCHBW80	UKT 1 1/2 07/22/47 UK TREASURY	GIL	GB	GBP	Aa3	275,351.99	370,761.45	0.29%
GB008DRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	Aa3	293,594.63	395,325.17	0.31%
GB008DXCXB6	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	842,151.83	1,133,957.44	0.89%
GB008FMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	842,152.12	1,133,957.83	0.89%
GB008JLR0J16	UKT 158 10/22/54 UK Treasury	GIL	GB	GBP	Aa3	275,351.99	370,761.45	0.29%
GB008JQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	31,008.69	41,753.20	0.03%
GB008JQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	68,838.02	92,690.39	0.07%
GB008L6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	428.23	576.61	0.00%
GB008LH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	47,152.06	63,490.25	0.05%
GB008LKP7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	Aa3	561,439.43	755,978.19	0.59%
GB008M822T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	Aa3	71,557.35	96,351.97	0.06%
GB008MFM9LF6	GBOV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,040,129.34	1,400,534.16	1.09%
GB008MY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	Aa3	629,999.56	848,294.41	0.66%
GB008PCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	130,498.24	175,715.88	0.14%
GB008PCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	73.72	99.26	0.00%
GB008PJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	1,532,159.42	2,063,052.66	1.61%
GB008PSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	1,532,159.95	2,063,053.37	1.61%
GB008PSNB836	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	1,551,512.83	2,089,112.03	1.63%
GB008PSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	169,617.49	228,389.95	0.18%
GB008PSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	47,249.29	63,621.17	0.05%
GB008PSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	677,547.40	912,317.57	0.71%
GB008QCR82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	1,051.23	1,415.48	0.00%
GB008QCS82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	2,289,580.41	3,082,920.02	2.41%
GB008SQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	245,542.41	330,622.86	0.26%
GB008TJ30027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	984,660.32	1,325,845.12	1.04%
GB008TJ30134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	197,424.89	265,932.61	0.21%
GB008TJ30134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	678,047.99	912,991.62	0.71%
GB008TJ30241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	842,152.44	1,133,958.26	0.89%
GB008YMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	47,249.54	63,621.51	0.05%
GB008Z12DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	Aa3	678,047.99	912,991.62	0.71%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	51,714,549.63	354,415.58	0.28%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	51,690,398.98	354,250.07	0.28%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	644,618,092.03	4,417,764.34	3.45%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	43,251,143.15	296,413.27	0.23%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	738,789.39	5,049.44	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	631,903,335.83	4,330,626.24	3.38%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	644,622,212.10	4,417,792.58	3.45%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	11,271,797.98	77,249.07	0.06%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	51,709,785.13	354,382.92	0.28%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	6,301,457.51	43,185.81	0.03%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	133,157,068.11	912,565.99	0.71%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	2,290,024.84	15,694.24	0.01%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	33,918,706.16	232,455.24	0.18%
JP1200901690	JPGV 2.200 09/20/26 JAPAN	GOV	JP	JPY	A1	97,965,572.31	671,387.94	0.52%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	2,837,583.69	19,446.83	0.02%
JP1201581G90	JPGV 0.500 09/20/36 JAPAN	GOV	JP	JPY	A1	133,368.89	914.02	0.00%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	637,125,855.32	4,368,417.76	3.41%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	42,432.61	260.80	0.00%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	2,391,313.36	16,388.40	0.01%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	11,353,543.18	77,809.29	0.06%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	10,204,129.74	69,932.01	0.05%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	197,539.44	1,353.80	0.00%
JP1201731L78	JPGV 0.400 06/20/40 JAPAN	GOV	JP	JPY	A1	11,358,724.22	77,844.80	0.06%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	43,554,900.66	298,495.01	0.23%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	2,007,284.20	13,756.53	0.01%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	133,198,454.94	912,849.83	0.71%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	16,387,838.08	112,310.85	0.09%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	569,790,152.55	3,904,945.66	3.05%
JP1300611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	977,991.37	6,702.47	0.01%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	11,171,695.16	76,563.04	0.06%
JP1300601JA9	JPGV 0.900 09/20/48 JAPAN	GOV	JP	JPY	A1	394,298.88	2,702.25	0.00%
JP1300691M16	JPGV 0.700 12/20/50 JAPAN	GOV	JP	JPY	A1	5,829,388.11	39,950.57	0.03%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	51,730,043.62	354,521.76	0.28%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	1,854,460,065.69	12,709,180.29	9.93%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	242,153,185.33	1,659,549.62	1.30%
JP1743001R41	JPGV 04/20/26 JAPAN	GOV	JP	JPY	A1	8,662,692.58	59,368.07	0.05%
JP1743081R51	JPGV 08/25/25 JAPAN	GOV	JP	JPY	A1	11,293,162.62	77,395.49	0.06%
NL0013332430	NLDV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	0.92	1.06	0.00%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	2,062,918.39	2,062,918.39	1.61%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	Aa1	1,508,895.98	1,508,895.98	1.18%
US135087Q660	CAOV 3.750 04/20/28 CANADA	GOV	CA	USD	Aaa	30,004.73	30,004.73	0.02%

Collateral data - as at 23/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	Aa1	1,509,030.20	1,509,030.20	1.18%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	Aa1	1,507,303.07	1,507,303.07	1.18%
US2435371073	DECKERS OUTDOOR ODSH DECKERS OUTDOOR	COM	US	USD	Aa1	1,509,056.87	1,509,056.87	1.18%
US28178E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	Aa1	1,509,075.60	1,509,075.60	1.18%
US31418E7A27	FN MA5388 5.5% 01/08/2054 FN MA5388 5.5% 01/08/2054	MIS	US	USD	Aa1	16,538.52	16,538.52	0.01%
US331418FAW77	FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	Aa1	16,362.36	16,362.36	0.01%
US331418FBN89	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	Aa1	1,932.78	1,932.78	0.00%
US43358BA899	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	Aaa	115,968.11	115,968.11	0.09%
US56555A1025	MARATHON PTRLUM ODSH MARATHON PTRLUM	COM	US	USD	Aa1	510,082.88	510,082.88	0.40%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	2,062,611.17	2,062,611.17	1.61%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,508,767.97	1,508,767.97	1.18%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	1,508,939.51	1,508,939.51	1.18%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	210.86	210.86	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	11,757.34	11,757.34	0.01%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	Aa1	19,450.81	19,450.81	0.02%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	Aa1	8,170.67	8,170.67	0.01%
US912810SC38	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	Aa1	2,679.72	2,679.72	0.00%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	Aa1	146.31	146.31	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	58.11	58.11	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	60.70	60.70	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aa1	21,389.88	21,389.88	0.02%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	Aa1	359,227.04	359,227.04	0.28%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	Aa1	92,571.48	92,571.48	0.07%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	719.73	719.73	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	175,695.52	175,695.52	0.14%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	Aa1	198,029.65	198,029.65	0.15%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	91,567.12	91,567.12	0.07%
US912810TO13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	287.84	287.84	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	Aa1	721,998.04	721,998.04	0.56%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	2,379.25	2,379.25	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	42,742.49	42,742.49	0.03%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	Aa1	264,595.15	264,595.15	0.21%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	398,148.30	398,148.30	0.31%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	Aa1	780,122.89	780,122.89	0.61%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	Aa1	34,120.77	34,120.77	0.03%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	980.64	980.64	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	291.56	291.56	0.00%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	Aa1	3,345.38	3,345.38	0.00%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	Aa1	175,750.07	175,750.07	0.14%
US91282CAU53	UST 0.500 10/31/27 US TREASURY	GOV	US	USD	Aa1	58,533.84	58,533.84	0.05%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	848,285.05	848,285.05	0.66%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	34,258.38	34,258.38	0.03%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	1,905,982.60	1,905,982.60	1.49%
US91282CBB99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	Aa1	848,227.15	848,227.15	0.66%
US91282CBL48	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	880,122.21	880,122.21	0.69%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	Aa1	16,773.14	16,773.14	0.01%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	Aa1	1,191,566.07	1,191,566.07	0.93%
US91282CBZ32	UST 1.250 04/30/28 US TREASURY	GOV	US	USD	Aa1	846,428.12	846,428.12	0.68%
US91282CCF88	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	Aa1	386.70	386.70	0.00%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	Aa1	168,222.95	168,222.95	0.13%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	Aa1	15,454.72	15,454.72	0.01%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	207,691.88	207,691.88	0.16%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	Aa1	5,349.16	5,349.16	0.00%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	1,260.23	1,260.23	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	Aa1	1,139.91	1,139.91	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	197,674.27	197,674.27	0.15%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	296.51	296.51	0.00%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	Aa1	175,684.14	175,684.14	0.14%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	Aa1	299.19	299.19	0.00%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	Aa1	8,207.05	8,207.05	0.01%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	Aa1	1,191,304.58	1,191,304.58	0.93%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	905,335.59	905,335.59	0.71%
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	Aa1	883.63	883.63	0.00%
US91282CHM48	UST 4.750 07/31/25 US TREASURY	GOV	US	USD	Aa1	2,100.84	2,100.84	0.00%
US91282CHRS1	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	Aa1	1,105,650.43	1,105,650.43	0.86%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	Aa1	1,191,505.09	1,191,505.09	0.93%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	108,027.06	108,027.06	0.08%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	108,554.98	108,554.98	0.08%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	Aa1	507.54	507.54	0.00%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	Aa1	415,695.47	415,695.47	0.32%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	Aa1	875,545.64	875,545.64	0.68%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aa1	1,191,459.25	1,191,459.25	0.93%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	Aa1	201.52	201.52	0.00%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	47,767.80	47,767.80	0.04%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	Aa1	4,222.75	4,222.75	0.00%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	Aa1	990.63	990.63	0.00%
US91282CLK32	UST 3.625 06/31/29 US TREASURY	GOV	US	USD	Aa1	1,595.91	1,595.91	0.00%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	Aa1	17,625.20	17,625.20	0.01%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	Aa1	603.16	603.16	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	1,188,451.95	1,188,451.95	0.93%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	Aa1	358,072.94	358,072.94	0.28%
US91282CMK44	UST 4.375 01/31/32 US TREASURY	GOV	US	USD	Aa1	1,191,098.86	1,191,098.86	0.93%
US91282CNA52	UST 4.000 04/30/32 US TREASURY	GOV	US	USD	Aa1	1,191,547.97	1,191,547.97	0.93%
						Total:	127,856,891.63	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)	32,543,183.92

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	34,620,670.11
2	NOMURA INTERNATIONAL PLC (PARENT)	12,632,802.49
3	HSBC BANK PLC (PARENT)	10,625,915.40
4	BARCLAYS BANK PLC (PARENT)	8,386,493.78
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	7,878,967.71