



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)	781,956,197
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

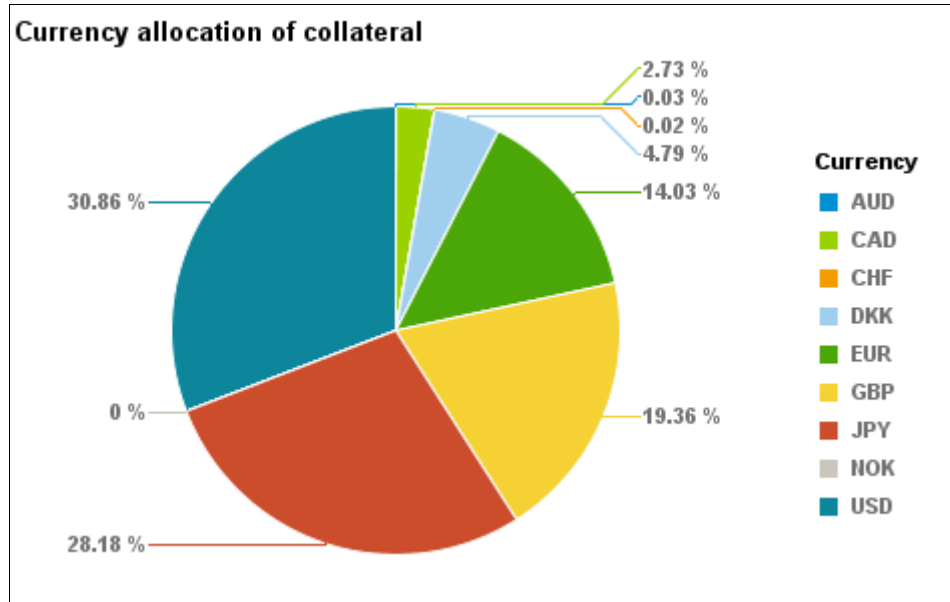
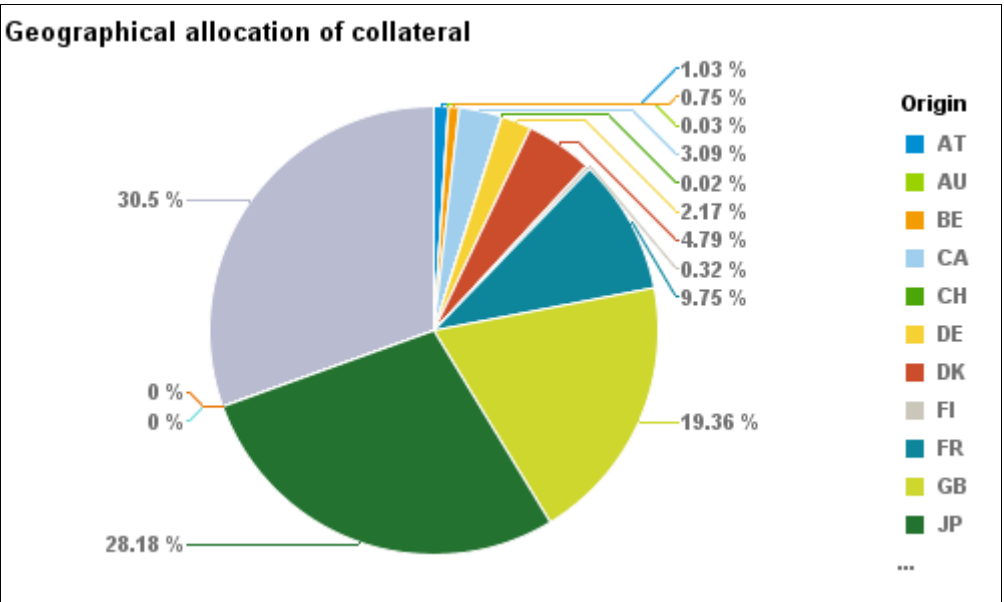
Securities lending data - as at 02/07/2025	
Currently on loan in USD (base currency)	121,339,807.69
Current percentage on loan (in % of the fund AuM)	15.52%
Collateral value (cash and securities) in USD (base currency)	143,194,573.97
Collateral value (cash and securities) in % of loan	118%

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	0.0448%

Collateral data - as at 02/07/2025								
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	18,197.14	21,432.99	0.01%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	424,865.16	500,415.39	0.35%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	79,242.80	93,333.88	0.07%
AT0000A2CQB6	ATGV 0.700 04/20/71 AUSTRIA	GOV	AT	EUR	Aa1	424,688.73	500,207.58	0.35%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	17,801.99	20,967.57	0.01%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	144,072.90	169,692.18	0.12%
AT0000A3HU25	ATGV 2.950 02/20/35 AUSTRIA	GOV	AT	EUR	Aa1	143,992.83	169,597.88	0.12%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	Aaa	25,779.46	16,943.60	0.01%
AU000XCLWAP3	AUGV 3.250 06/21/39 AUSTRALIA	GOV	AU	AUD	Aaa	23,856.49	15,679.72	0.01%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	Aaa	18,281.03	12,015.24	0.01%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	Aa3	586.35	690.62	0.00%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	Aa3	912,739.48	1,075,044.33	0.75%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	Aa3	1.21	1.43	0.00%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	Aa3	77.78	91.61	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	60.41	71.15	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	Aa3	1,511.49	1,780.27	0.00%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	146,397.57	107,210.25	0.07%
CA135087F825	CAGV 1.900 06/01/27 CANADA	GOV	CA	CAD	Aaa	10,693.83	7,831.33	0.01%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	146,813.49	107,514.83	0.08%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	Aaa	412,630.20	302,178.40	0.21%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	Aaa	1,857.72	1,360.45	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	146,714.87	107,442.61	0.08%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	Aaa	146,958.02	107,620.67	0.08%
CA135087P578	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	Aaa	402,741.99	294,937.05	0.21%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	723,474.20	529,816.48	0.37%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	Aaa	2,059.45	1,508.18	0.00%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	Aaa	3,027.16	2,216.86	0.00%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	Aaa	164,046.11	120,134.67	0.08%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	Aaa	525,530.65	384,857.95	0.27%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	Aaa	423,818.32	310,370.25	0.22%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	23,340.01	17,092.42	0.01%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	Aaa	1,001.67	733.54	0.00%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	Aaa	518,499.23	379,708.69	0.27%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	Aaa	65,873.37	48,240.55	0.03%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	640,094.02	468,755.29	0.33%
CA135087XW98	CAGV 5.900 06/01/37 CANADA	GOV	CA	CAD	Aaa	87,456.81	64,046.60	0.04%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	Aaa	146,034.30	106,944.21	0.07%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	146,274.13	107,119.85	0.07%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	Aaa	452,553.92	331,415.44	0.23%
CH0224397346	CHGV 06/22/29 SWITZERLAND	GOV	CH	CHF	Aaa	18,979.10	23,946.45	0.02%
DE0001102580	DEGV 02/15/32 GERMANY	GOV	DE	EUR	Aaa	142,368.75	167,685.00	0.12%
DE0001102608	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	Aaa	55,028.92	64,814.25	0.05%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	Aaa	66,573.72	78,411.97	0.05%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	Aaa	14.41	16.97	0.00%
DE0008U22054	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	Aaa	179,604.18	211,541.70	0.15%
DE0008U22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	Aaa	179,604.53	211,542.11	0.15%
DE0008U22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	79,634.10	93,794.76	0.07%
DE0008U25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	Aaa	384,575.34	452,961.16	0.32%
DE0008U25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	24,499.97	28,856.60	0.02%
DE0008U25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	Aaa	99,372.17	117,042.69	0.08%
DE0008U2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	Aaa	790,409.59	930,961.54	0.65%
DE0008U2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	641,545.74	755,626.47	0.53%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	Aaa	10,148,348.18	1,602,029.62	1.12%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	8,666,412.07	1,399,661.75	0.98%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	6,929,302.11	1,093,867.40	0.76%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	9,405,284.32	1,484,728.73	1.04%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	8,114,213.18	1,290,918.79	0.89%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	Aa1	13,996.83	16,485.77	0.01%
FI4000480488	FIGV 0.125 04/15/52 FINLAND	GOV	FI	EUR	Aa1	1,282.45	1,510.50	0.00%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FI4000507231	FIGV 0.125 09/15/31 FINLAND	GOV	FI	EUR	Aa1	205,155.25	241,636.30	0.17%
FI4000567525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	14,412.02	16,974.79	0.01%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	14,157.00	16,674.42	0.01%
FI4000586284	FIGV 3.200 04/15/45 MTN FINLAND	GOV	FI	EUR	Aa1	143,541.47	169,066.25	0.12%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	1,622,071.89	1,910,511.41	1.33%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	10,403.05	12,282.94	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	482.59	544.85	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,454,039.24	11,135,172.22	7.78%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	92,473.40	108,917.17	0.08%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	173,780.93	204,682.95	0.14%
FR0013154028	FRGV 1.750 05/25/66 FRANCE	GOV	FR	EUR	Aa3	66,719.50	78,583.68	0.05%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	2.42	2.85	0.00%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	Aa3	66,717.97	78,581.86	0.05%
FR0013480613	FRGV 0.750 05/25/32 FRANCE	GOV	FR	EUR	Aa3	66,719.54	78,583.72	0.05%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	Aa3	91,968.80	108,358.18	0.08%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	5,912.88	6,964.32	0.00%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	79,634.02	93,794.67	0.07%
FR001400IH98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	Aa3	26,885.82	31,666.70	0.02%
FR001400WY04	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	89,819.78	105,791.68	0.07%
GB00B50CNH209	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	678,666.72	930,961.07	0.65%
GB00B1L6W962	UKT1 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	3,051,803.06	4,186,310.85	2.92%
GB00B3LZBF68	UKT1 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	3,052,277.86	4,186,962.15	2.92%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	678,667.18	930,961.70	0.65%
GB00B7RNOG65	UKT1 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	47,249.98	64,815.16	0.05%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	366.31	502.49	0.00%
GB00BDX9CX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	678,666.83	930,961.22	0.65%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	678,667.41	930,962.02	0.65%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	5.10	7.00	0.00%
GB00BLH98265	UKT1 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	31,051.84	42,595.36	0.03%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	Aa3	68,375.99	93,794.76	0.07%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	Aa3	196,411.71	269,427.76	0.19%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	678,666.85	930,961.25	0.65%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	Aa3	8,125.37	11,145.98	0.01%
GB00BMY62261	UKT1 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	Aa3	551,298.49	756,243.70	0.53%
GB00BNNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	Aa3	783,125.06	1,074,251.80	0.75%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	33,054.06	45,341.91	0.03%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	1,392,771.77	1,910,534.68	1.33%
GB00BPSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	1,392,772.35	1,910,535.47	1.33%
GB00BPSNB836	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	1,392,771.74	1,910,534.63	1.33%
GB00BPSNB880	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	47,190.72	64,733.87	0.05%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	47,249.40	64,814.36	0.05%
GB00BQC8ZD08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	958,532.39	1,314,866.81	0.92%
GB00BSQNR093	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	241,604.14	331,420.48	0.23%
GB00BSQNR001	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	Aa3	68,375.99	93,794.76	0.07%
GB00BT7J0027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	68,375.99	93,794.76	0.07%
GB00BT7J0027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	240,565.98	329,996.38	0.23%
GB00BYMWG366	UKT1 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	47,249.81	64,814.93	0.05%
GB00BYZVJ3J87	UKT1 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	Aa3	3,052,145.86	4,186,781.08	2.92%
GB00BZ13DV40	UKT1 0125 08/10/48 UK TREASURY	GIL	GB	GBP	Aa3	47,249.15	64,814.02	0.05%
IE00BD68GQ211	WILLIS TOWERS ODSH WILLIS TOWERS	COM	US	USD	Aa1	1,682,370.54	1,682,370.54	1.17%
IE00BY7QL819	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	Aa1	7,307.60	7,307.60	0.01%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	47,443,889.49	330,654.00	0.23%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	53,411,518.14	372,244.61	0.26%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	8,553,503.04	59,612.62	0.04%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	62,423,219.25	435,050.49	0.30%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	50,265.31	350.32	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	514,061,171.29	3,582,682.29	2.50%
JP1051471MA5	JPGV 0.005 03/20/26 JAPAN	GOV	JP	JPY	A1	149,485.07	1,041.82	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	517,021,907.82	3,603,316.75	2.52%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	1,099,477.38	7,662.66	0.01%
JP1103691P11	JPGV 0.500 12/20/32 JAPAN	GOV	JP	JPY	A1	3,766,152.58	26,247.71	0.02%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	46,521,543.32	324,225.83	0.23%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	600,744,448.47	4,186,810.08	2.92%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	6,333,436.80	44,140.06	0.03%
JP1120291Q59	JPGV 0.005 03/10/34 JAPAN	GOV	JP	JPY	A1	154,193,403.55	1,074,630.82	0.75%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	33,973,629.11	236,774.78	0.17%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	11,926,248.58	83,118.43	0.06%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	19,108,603.82	133,174.92	0.09%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	1,886,984.28	13,151.09	0.01%
JP1201481E36	JPGV 1.500 03/20/34 JAPAN	GOV	JP	JPY	A1	10,720,394.88	74,714.39	0.05%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	514,036,518.89	3,582,510.48	2.50%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	5,308,735.43	36,968.54	0.03%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	46,616,704.53	324,889.04	0.23%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	2,020,327.67	14,080.41	0.01%
JP1201801N46	JPGV 0.800 03/20/42 JAPAN	GOV	JP	JPY	A1	1,868,267,291.96	13,020,645.22	9.09%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	125,460.54	874.38	0.00%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	153,451,772.75	1,069,462.12	0.75%
JP1300221E43	JPGV 2.500 03/20/36 JAPAN	GOV	JP	JPY	A1	10,502,386.97	73,195.02	0.05%
JP1300391D69	JPGV 1.900 06/20/43 JAPAN	GOV	JP	JPY	A1	11,239,400.24	78,331.53	0.05%
JP1300631Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	45,111,038.28	314,395.50	0.22%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	4,763,817.99	33,200.81	0.02%
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	492,481,432.53	3,432,285.11	2.40%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	61,942.97	431.70	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	542,746,483.65	3,782,600.83	2.64%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	Aaa	1,227.44	1,445.70	0.00%
NO0012440397	NOGV 2.125 05/18/32 NORWAY	GOV	NO	NOK	Aaa	1,817.93	180.36	0.00%
NO0013238246	NOGV 3.625 05/31/99 NORWAY	GOV	NO	NOK	Aaa	58,371.35	5,791.03	0.00%
US0231351067	AMAZON COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,910,504.99	1,910,504.99	1.33%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	Aa1	849.00	849.00	0.00%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US22160K1051	COSTCO WHOLESALE OOSH COSTCO WHOLESALE	COM	US	USD	Aa1	277,480.39	277,480.39	0.19%
US28178E1062	EDWARDS LIFESCI OOSH EDWARDS LIFESCI	COM	US	USD	Aa1	1,692,887.92	1,692,887.92	1.18%
US31418E7AZ7	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	Aa1	2,473.83	2,473.83	0.00%
US4612021034	INTUIT OOSH INTUIT	COM	US	USD	Aa1	1,692,907.72	1,692,907.72	1.18%
US5324571083	LILLY OOSH LILLY	COM	US	USD	Aa1	585,387.45	585,387.45	0.41%
US56933Y1055	MERCK & CO OOSH MERCK & CO	COM	US	USD	Aa1	1,693,218.62	1,693,218.62	1.18%
US5949181045	MICROSOFT OOSH MICROSOFT	COM	US	USD	Aa1	1,910,259.39	1,910,259.39	1.33%
US5949181045	MICROSOFT OOSH MICROSOFT	COM	US	USD	Aa1	1,687,423.97	1,687,423.97	1.18%
US683234C978	ONTAR 4.850 06/11/35 ONTARIO	BND	CA	USD	Aaa	509,379.50	509,379.50	0.36%
US8725401090	TJX OOSH TJX	COM	US	USD	Aa1	1,692,845.95	1,692,845.95	1.18%
US9078181081	UNION PACIFIC OOSH UNION PACIFIC	COM	US	USD	Aa1	1,693,593.24	1,693,593.24	1.18%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	211.83	211.83	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	14,865.67	14,865.67	0.01%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	Aa1	19,860.47	19,860.47	0.01%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	Aa1	1,074,765.33	1,074,765.33	0.75%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	Aa1	5,019.96	5,019.96	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	Aa1	8,336.54	8,336.54	0.01%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	Aa1	66.32	66.32	0.00%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	Aa1	2,743.01	2,743.01	0.00%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	Aa1	15,979.02	15,979.02	0.01%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	Aa1	21,381.73	21,381.73	0.01%
US912810SF68	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	Aa1	149.49	149.49	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	576.81	576.81	0.00%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	Aa1	71,355.20	71,355.20	0.05%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	59.47	59.47	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	Aa1	99.66	99.66	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	61.81	61.81	0.00%
US912810ST80	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aa1	21,736.34	21,736.34	0.02%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	808.36	808.36	0.00%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	Aa1	202,856.34	202,856.34	0.14%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	1,074,954.77	1,074,954.77	0.75%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	Aa1	1,075,031.87	1,075,031.87	0.75%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	93,058.49	93,058.49	0.06%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	Aa1	476,123.00	476,123.00	0.33%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	1,453.14	1,453.14	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	2,321.82	2,321.82	0.00%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	Aa1	98.15	98.15	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	169,645.28	169,645.28	0.12%
US9128262A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	Aa1	34,751.72	34,751.72	0.02%
US9128263R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	Aa1	756,067.83	756,067.83	0.53%
US9128263W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	Aa1	4,815.89	4,815.89	0.00%
US9128265T35	UST 2.625 12/31/25 US TREASURY	GOV	US	USD	Aa1	485,776.66	485,776.66	0.34%
US912826V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	983.33	983.33	0.00%
US912826X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	756,027.52	756,027.52	0.53%
US912826Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	21,379.23	21,379.23	0.01%
US912826YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	Aa1	6,014.79	6,014.79	0.00%
US912826YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	Aa1	21,361.67	21,361.67	0.01%
US912826ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	Aa1	3,352.69	3,352.69	0.00%
US91282CAD39	UST 0.375 07/31/27 US TREASURY	GOV	US	USD	Aa1	500,498.93	500,498.93	0.35%
US91282CB863	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	1,077,831.40	1,077,831.40	0.75%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	32,204.82	32,204.82	0.02%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	Aa1	127,723.31	127,723.31	0.09%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	Aa1	15,535.47	15,535.47	0.01%
US91282CDF59	UST 1.375 10/31/28 US TREASURY	GOV	US	USD	Aa1	4,443.39	4,443.39	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	209,630.25	209,630.25	0.15%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	1,264.25	1,264.25	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	Aa1	1,145.77	1,145.77	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	199,803.28	199,803.28	0.14%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	4,186,980.62	4,186,980.62	2.92%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	Aa1	987.77	987.77	0.00%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	Aa1	301.00	301.00	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	353,211.25	353,211.25	0.26%
US91282CHRS1	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	Aa1	1,609,418.58	1,609,418.58	1.12%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	Aa1	753,182.81	753,182.81	0.53%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	99,229.10	99,229.10	0.07%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	Aa1	402.55	402.55	0.00%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	Aa1	169,608.66	169,608.66	0.12%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	Aa1	508.58	508.58	0.00%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	Aa1	39,726.02	39,726.02	0.03%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	Aa1	4,185,673.90	4,185,673.90	2.92%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	Aa1	1,188,255.61	1,188,255.61	0.83%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	Aa1	504,283.49	504,283.49	0.35%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	Aa1	850,431.10	850,431.10	0.59%
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	Aa1	232,541.79	232,541.79	0.16%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	Aa1	693,723.89	693,723.89	0.48%
US91282CLG41	UST 3.750 08/15/27 US TREASURY	GOV	US	USD	Aa1	1,314.49	1,314.49	0.00%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	Aa1	2,798.62	2,798.62	0.00%
US91282CLQ23	UST 3.875 10/15/27 US TREASURY	GOV	US	USD	Aa1	2,258,356.99	2,258,356.99	1.58%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	1,357,953.34	1,357,953.34	0.95%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	Aa1	41,808.68	41,808.68	0.03%
						Total:	143,194,673.97	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	31,671,062.19
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	12,453,175.53
3	NOMURA INTERNRNATIONAL PLC (PARENT)	12,134,529.77
4	HSBC BANK PLC (PARENT)	11,838,733.19
5	BARCLAYS BANK PLC (PARENT)	8,656,636.81