



Securities Lending Report

HBCCE - HSBC Gbl Inv Fd - Gbl Hgh Yield Bd (Parent)

Report as at 27/06/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCCE - HSBC Gbl Inv Fd - Gbl Hgh Yield Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0780251400
Total net assets (AuM)	1,017,871,868
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

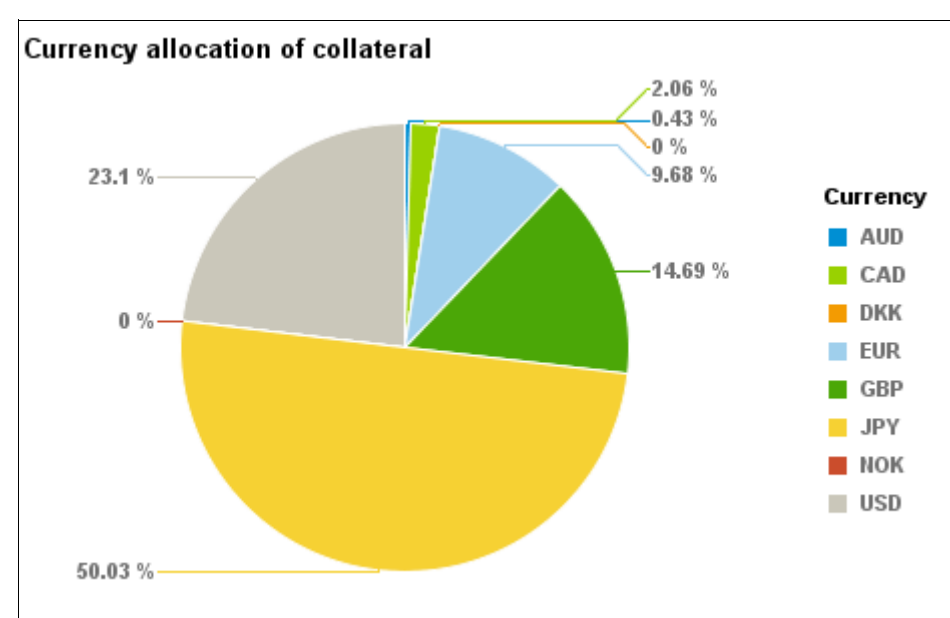
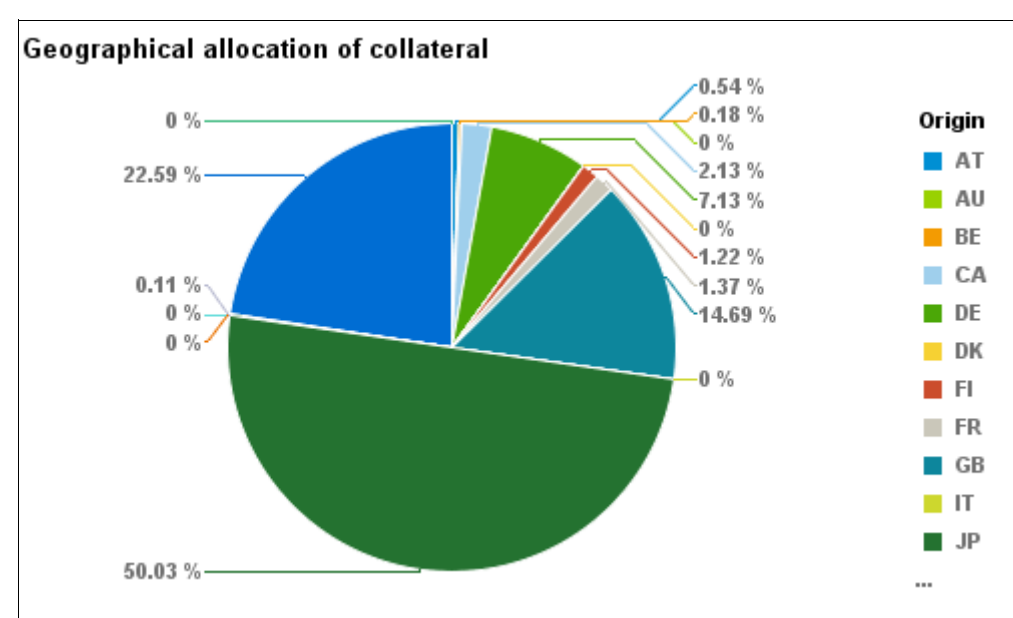
Securities lending data - as at 27/06/2025	
Currently on loan in USD (base currency)	200,407,880.14
Current percentage on loan (in % of the fund AuM)	19.69%
Collateral value (cash and securities) in USD (base currency)	274,675,293.95
Collateral value (cash and securities) in % of loan	137%

Securities lending statistics	
12-month average return on USD (base currency)	#ERROR
12-month average return on assets of the fund AuM	#ERROR
12-month maximum return on USD	N/A
12-month maximum return on assets of the fund AuM	N/A
Gross Return for the fund over the last 12 months (USD (base currency))	N/A
Gross Return for the fund over the last 12 months (in % of the fund AuM)	N/A

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	Aa1	31,027.45	36,326.98	0.01%
AT0000A2NWB3	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	76,692.51	89,791.70	0.03%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	926,705.76	1,084,988.37	0.40%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	86,969.72	101,824.26	0.04%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	Aa1	102.68	120.22	0.00%
AU000000CWHY3	CLEANAWAY WASTE ODSH CLEANAWAY WASTE	COM	AU	AUD	Aaa	2.71	1.77	0.00%
AU3CB0240133	IADB 2.500 04/14/27 MTN IDB	BND	US	AUD	Aa1	1,804,327.28	1,181,562.50	0.43%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	1,049.30	1,228.52	0.00%
BE000033624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	Aa3	84,145.32	98,517.45	0.04%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	646.05	756.40	0.00%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	Aa3	66,213.64	77,523.03	0.03%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	57.89	67.77	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	Aa3	2,977.47	3,486.03	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	734,352.57	538,487.71	0.20%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	Aaa	734,438.39	538,530.64	0.20%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	147,200.40	107,935.44	0.04%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	6,811.49	4,994.56	0.00%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	Aaa	2,221,949.96	1,629,255.97	0.59%
CA135087T461	CAGV 2.500 08/01/27 CANADA	GOV	CA	CAD	Aaa	146,713.92	107,678.72	0.04%
CA135087S05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	41,173.47	30,190.66	0.01%
CA135087YK42	CAGV 2.900 12/01/41 CANADA	GOV	CA	CAD	Aaa	733,991.22	538,202.75	0.20%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	734,752.78	538,761.17	0.20%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	2,221,519.56	1,628,940.38	0.59%
DE0001102341	DEGV 2.500 08/15/46 GERMANY	GOV	DE	EUR	Aaa	1,391,887.15	1,629,623.37	0.59%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	Aaa	0.94	1.10	0.00%
DE0001102523	DEGV 11/15/27 GERMANY	GOV	DE	EUR	Aaa	460,340.77	538,967.60	0.20%
DE0001102598	DEGV 1.900 05/15/38 GERMANY	GOV	DE	EUR	Aaa	851,879.79	997,382.02	0.36%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	Aaa	1,391,886.95	1,629,623.14	0.59%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	Aaa	8,343.04	9,768.05	0.00%
DE000A30VHHY7	NIEDE 1.500 10/17/29 NIEDERSACHSEN	BND	DE	EUR	Aaa	5,842.94	6,840.92	0.00%
DE000A3MQP00	SHAHT 0.350 02/09/32 SACHSEN ANHALT	BND	DE	EUR	Aaa	861,251.09	1,008,353.95	0.37%
DE000A4DEB75	SHAHT 2.850 01/29/35 SACHSEN ANHALT	BND	DE	EUR	Aaa	1,508,553.87	1,766,216.93	0.64%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	Aaa	1,343,026.63	1,572,417.41	0.57%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	408.90	478.74	0.00%
DE000BU2Z031	DEGV 2.800 08/15/34 GERMANY	GOV	DE	EUR	Aaa	4.13	4.83	0.00%
DE000NW82N92	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	Aaa	2,358,860.96	2,761,757.63	1.01%
DE000NW82P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	Aaa	2,335,853.49	2,734,820.45	1.00%
DE000NW82Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	Aaa	2,307,811.00	2,701,988.27	0.98%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	Aaa	5.34	0.84	0.00%
EU000A3K4ED6	EIB 3.000 11/15/28 EIB	GOV	SU	EUR		264,831.72	310,065.34	0.11%
EU000A3K4EU0	EULNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	92,687.49	108,518.64	0.04%
EU000A3K4EW6	EULNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	182,298.21	213,434.99	0.08%
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	Aa1	5,454.11	6,385.68	0.00%
FI4000587415	FIGV 3.000 09/15/35 FINLAND	GOV	FI	EUR	Aa1	2,847,046.25	3,333,325.63	1.21%
FR0000125488	VINCI ODSH VINCI	COM	FR	EUR	Aa3	1,259,906.46	1,475,100.20	0.54%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	0.00	0.00	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	4,017.15	4,703.28	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	164,243.55	192,296.58	0.07%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	Aa3	469,520.78	549,715.57	0.20%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	460,341.27	538,968.19	0.20%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	Aa3	438,774.39	513,717.85	0.19%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	48.69	57.01	0.00%
FR0014008K23	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	Aa3	0.95	1.11	0.00%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	83,887.86	98,216.02	0.04%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	217,672.94	254,851.78	0.09%
FR001400H998	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	Aa3	116,719.01	136,654.78	0.05%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	84.51	98.95	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	Aa3	5,399.51	6,321.75	0.00%
FR001400WY04	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	125.29	146.89	0.00%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	94.27	110.38	0.00%
GB0004893086	UKT 4 1/4 09/07/32 UK TREASURY	GIL	GB	GBP	Aa3	0.43	0.59	0.00%
GB00080CNH209	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	2,579,376.46	3,542,386.66	1.29%
GB000116W962	UKT1 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	5,615,653.08	7,712,257.16	2.81%
GB00083KJDS52	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	Aa3	0.95	1.30	0.00%
GB00083LZBF68	UKT1 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	3,898,880.65	5,354,527.74	1.95%
GB0008421Z266	UKT1 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	Aa3	18,014.71	24,740.50	0.01%
GB00084PTCY75	UKT1 0 3/8 03/22/42 UK TREASURY	GIL	GB	GBP	Aa3	2,579,377.38	3,542,387.92	1.29%
GB0008FMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	2,579,377.34	3,542,387.87	1.29%
GB0008LPK7227	UKT 0 1/2 01/31/29 UK Treasury	GIL	GB	GBP	Aa3	71,735.95	98,518.57	0.04%
GB0008M8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	Aa3	0.46	0.63	0.00%
GB0008MF9L776	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	2,450,830.25	3,365,847.72	1.23%
GB0008MF9LGB3	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	Aa3	13,070.96	17,951.00	0.01%
GB0008MF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	565.87	777.14	0.00%
GB0008MV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	1.89	2.60	0.00%
GB0008MV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	42,528.39	58,406.36	0.02%
GB0008NNGP882	UKT1 0 1/8 03/22/51 UK Treasury	GIL	GB	GBP	Aa3	212,624.39	292,007.71	0.11%
GB0008PCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	1,074,150.37	1,475,184.41	0.54%
GB0008PJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	1,171,303.84	1,608,610.13	0.59%
GB0008PSNB490	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	194,193.02	266,694.98	0.10%
GB0008PSNB836	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	212,624.25	292,007.51	0.11%
GB0008PSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	193,267.98	265,424.58	0.10%
GB0008PSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	400,343.99	549,812.42	0.20%
GB0008QC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	212,624.74	292,008.19	0.11%
GB0008QC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	78,707.82	108,093.38	0.04%
GB0008SQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	1,186,604.32	1,629,623.04	0.59%
GB0008TJJO027	UKT 4 3/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	1,186,604.58	1,629,623.40	0.59%
GB0008TJJO241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	2,579,377.00	3,542,387.40	1.29%
GB0008YMWG366	UKT1 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	212,624.26	292,007.53	0.11%
GB0008Z13D040	UKT1 01/25 08/10/48 UK TREASURY	GIL	GB	GBP	Aa3	212,624.91	292,008.42	0.11%
GB0008Z1NTB69	UKT1 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	400,343.98	549,812.40	0.20%
IE000K9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	Aa1	717,513.66	717,513.66	0.26%
IE00BY7QL819	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	Aa1	1,475,108.71	1,475,108.71	0.54%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		19.58	22.92	0.00%
JP1024621Q270	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	250,607.28	1,735.45	0.00%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	14,316,582.05	99,141.88	0.04%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	445,085,434.45	3,082,202.48	1.12%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	122,194,277.09	846,191.48	0.31%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	16,084,935.46	111,387.67	0.04%
JP1051701Q26	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	14,184,924.28	98,230.15	0.04%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	16,608,113.81	115,010.66	0.04%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	445,574,944.25	3,085,592.32	1.12%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	445,062,885.63	3,082,046.33	1.12%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	2,158,518.44	14,933.82	0.01%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	66,344,110.26	459,430.85	0.17%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	1,113,383,547.24	7,710,214.92	2.81%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	16,877,049.70	116,873.03	0.04%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	22,482,481.30	155,690.47	0.06%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	6,715,474.35	46,504.45	0.02%
JP1201461D98	JPGV 1.700 09/20/33 JAPAN	GOV	JP	JPY	A1	853,212,670.75	5,908,470.62	2.15%
JP1201591G4	JPGV 0.800 12/20/36 JAPAN	GOV	JP	JPY	A1	445,079,292.53	3,082,159.95	1.12%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	426,688.42	2,954.80	0.00%
JP1201651K44	JPGV 0.400 03/20/39 JAPAN	GOV	JP	JPY	A1	14,187,276.34	98,246.44	0.04%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	38,689.98	267.93	0.00%
JP1201831P14	JPGV 1.400 12/20/42 JAPAN	GOV	JP	JPY	A1	1,113,660,382.93	7,712,062.75	2.81%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	15,018,955.14	104,005.79	0.04%
JP1300011W09	JPGV 2.800 09/20/29 JAPAN	GOV	JP	JPY	A1	66,404,216.67	459,847.09	0.17%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	66,408,885.09	459,879.42	0.17%
JP1300031000	JPGV 2.300 05/20/30 JAPAN	GOV	JP	JPY	A1	66,406,023.35	459,859.60	0.17%
JP1300091319	JPGV 1.400 12/20/32 JAPAN	GOV	JP	JPY	A1	66,414,017.57	459,914.96	0.17%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	66,405,283.62	459,854.48	0.17%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	11,630,977,258.49	80,544,147.74	29.32%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	44,225.05	306.26	0.00%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	61,726.66	427.46	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	467,595,537.57	3,238,084.23	1.18%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	128,391,743.25	889,108.74	0.32%
JP3548600000	DISCO ODSH DISCO	COM	JP	JPY	A1	4,201,998.30	29,098.70	0.01%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	2,092,757,423.14	14,492,278.62	5.28%
NL0010071189	NLGV 2.500 01/15/33 NETHERLANDS	GOV	NL	EUR	Aaa	1,141.05	1,335.94	0.00%
NO0010821598	NOGV 2.000 04/28/28 NORWAY	GOV	NO	NOK	Aaa	2,884.91	286.62	0.00%
NO0012837842	NOGV 3.000 08/15/33 NORWAY	GOV	NO	NOK	Aaa	2,903.02	288.42	0.00%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,474,979.30	1,474,979.30	0.54%
US0367521038	ELEVANCE HEALTH ODSH ELEVANCE HEALTH	COM	US	USD	Aa1	4,567,460.18	4,567,460.18	1.66%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	4,566,861.18	4,566,861.18	1.66%
US0926001072	BLACKSTONE DE ODSH BLACKSTONE DE	COM	US	USD	Aa1	203.50	203.50	0.00%
US30034W1062	EVERGY ODSH EVERGY	COM	US	USD	Aa1	2,684,633.97	2,684,633.97	0.98%
US4516801046	IDEXX LABS ODSH IDEXX LABS	COM	US	USD	Aa1	3,952,479.79	3,952,479.79	1.44%
US4812021034	INTUIT ODSH INTUIT	COM	US	USD	Aa1	2,122.81	2,122.81	0.00%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	Aa1	2,598.27	2,598.27	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,474,796.63	1,474,796.63	0.54%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	4,563,595.36	4,563,595.36	1.66%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	Aa1	4,565,246.78	4,565,246.78	1.66%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	4,023,747.95	4,023,747.95	1.46%
US676167CC18	OKB 0.500 02/02/26 OEKB	BND	AT	USD	Aa1	158,155.11	158,155.11	0.06%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	Aa1	4,567,468.97	4,567,468.97	1.66%
US903854KQ02	SASKT 3.250 06/08/27 SASKATCHEWAN	BND	CA	USD	Aaa	38,650.18	38,650.18	0.01%
US903854KW79	SASKT 4.650 01/28/30 SASKATCHEWAN	BND	CA	USD	Aaa	157,291.18	157,291.18	0.06%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	415,246.74	415,246.74	0.15%
US912810QL52	UST 4.250 11/15/40 US TREASURY	GOV	US	USD	Aa1	137,777.00	137,777.00	0.05%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	Aa1	549,751.96	549,751.96	0.20%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	Aa1	63.50	63.50	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	3,082.79	3,082.79	0.00%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	790,464.15	790,464.15	0.29%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	Aa1	148,735.96	148,735.96	0.05%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	54,923.59	54,923.59	0.02%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	71,457.90	71,457.90	0.03%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	21,467.08	21,467.08	0.01%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	Aa1	545,082.48	545,082.48	0.20%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	Aa1	539,327.99	539,327.99	0.20%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	Aa1	7,711,987.21	7,711,987.21	2.81%
US9128286M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	Aa1	197.21	197.21	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	983.68	983.68	0.00%
US91282CAQ42	UST 0.125 10/15/25 US TREASURY	GOV	US	USD	Aa1	108,126.54	108,126.54	0.04%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	107,309.97	107,309.97	0.04%
US91282CB863	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	5,579.19	5,579.19	0.00%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	Aa1	62,421.72	62,421.72	0.02%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	86.89	86.89	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	94.03	94.03	0.00%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	Aa1	178,680.55	178,680.55	0.07%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	108,059.70	108,059.70	0.04%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	Aa1	7,711,945.63	7,711,945.63	2.81%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	379,750.93	379,750.93	0.14%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	Aa1	600.79	600.79	0.00%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	97,269.02	97,269.02	0.04%
US91282CK60	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	Aa1	915.78	915.78	0.00%
US91282CJY84	UST 1.750 01/15/34 US TREASURY	GOV	US	USD	Aa1	312.49	312.49	0.00%
US91282CK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	11,594.82	11,594.82	0.00%
US91282CLL38	UST 3.375 08/15/27 US TREASURY	GOV	US	USD	Aa1	9,838.16	9,838.16	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	2,466,804.54	2,466,804.54	0.90%
XS3058822870	NORDR 4.000 04/25/28 MTN NRW	BND	DE	USD	Aaa	2,228,855.90	2,228,855.90	0.81%
	Unknown Company Description	UNK		GBP		1.00	1.37	0.00%
						Total:	274,675,293.95	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	NOMURA INTERNATIONAL PLC (PARENT)	67,410,218.29

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NOMURA INTERNATIONAL PLC (PARENT)	73,550,967.76
2	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	21,699,815.12
3	JP MORGAN SECS PLC (PARENT)	21,536,483.90
4	BARCLAYS BANK PLC (PARENT)	21,426,048.41
5	BNP PARIBAS LONDON (PARENT)	12,932,166.64