



Securities Lending Report

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

Report as at 28/04/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
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)	1,252,974,977
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 28/04/2025	
Currently on loan in USD (base currency)	182,248,972.60
Current percentage on loan (in % of the fund AuM)	14.55%
Collateral value (cash and securities) in USD (base currency)	224,360,213.63
Collateral value (cash and securities) in % of loan	123%

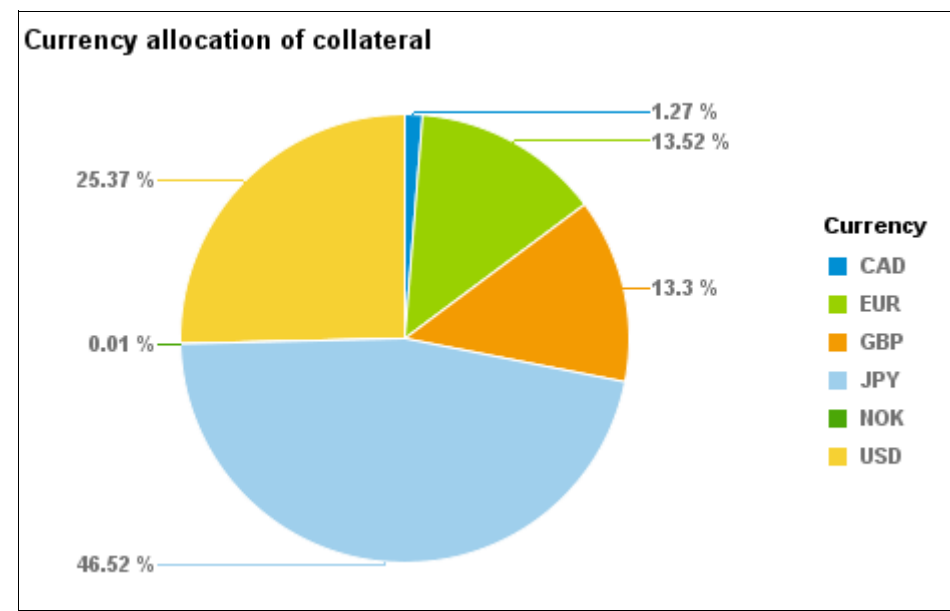
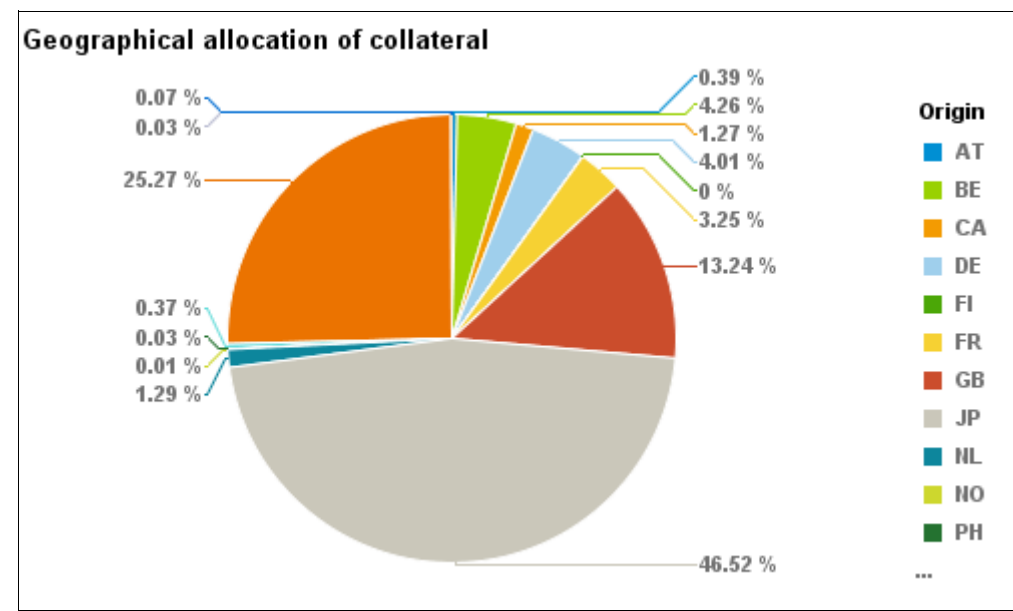
Securities lending statistics	
12-month average return on loan in USD (base currency)	#ERROR
12-month average return on loan as a % of the fund AuM	#ERROR
12-month maximum return on loan in USD	N/A
12-month maximum return on loan as a % of the fund AuM	N/A
Gross Return on the fund over the last 12 months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

Collateral data - as at 28/04/2025								
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	175,466.65	199,610.86	0.09%
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	Aa1	79,376.50	90,298.71	0.04%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	Aa1	79,936.09	90,935.30	0.04%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	Aa1	424,867.28	483,329.03	0.22%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	344.98	392.45	0.00%
BE0000334434	BEGV 0.800 06/22/25 BELGIUM	GOV	BE	EUR	Aa3	1,680,368.17	1,911,585.88	0.85%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	Aa3	0.87	0.98	0.00%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	Aa3	11,015.84	12,531.62	0.01%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	79,946.85	90,947.54	0.04%
BE0000356650	BEGV 2.750 04/22/39 BELGIUM	GOV	BE	EUR	Aa3	960,476.37	1,092,637.95	0.49%
BE0000360694	BEGV 2.850 10/22/34 BELGIUM	GOV	BE	EUR	Aa3	716,218.90	814,770.64	0.36%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	Aa3	704.19	801.08	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	2,169,388.50	2,467,896.42	1.10%
BE0008524683	BEGV 06/22/71 BELGIUM	GOV	BE	EUR	Aa3	0.27	0.31	0.00%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	1,873,564.66	1,351,089.16	0.60%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	111,515.69	80,417.63	0.04%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	221,515.93	159,742.43	0.07%
CA683234SL32	ONTAR 9.850 03/08/33 MTN ONTARIO	BND	CA	CAD	Aaa	33,554.82	24,197.48	0.01%
CA683234ZP62	ONTAR 4.600 06/02/39 MTN ONTARIO	BND	CA	CAD	Aaa	171,310.27	123,537.48	0.06%
CA68333ZAR88	ONTAR 1.550 11/01/29 MTN ONTARIO	BND	CA	CAD	Aaa	1,516,984.15	1,093,947.21	0.49%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	34,486.18	24,869.12	0.01%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	Aaa	596,217.32	678,256.84	0.30%
DE0001102416	DEGV 0.250 02/15/27 GERMANY	GOV	DE	EUR	Aaa	712,150.14	810,142.02	0.36%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	Aaa	2,064,738.79	2,348,844.63	1.05%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	Aaa	1,680,367.38	1,911,585.98	0.85%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	Aaa	427.84	486.71	0.00%
DE0001141851	DEGV 04/16/27 GERMANY	GOV	DE	EUR	Aaa	1,567,309.47	1,762,971.30	0.79%
DE000A30VHW7	NIEDE 1.500 10/17/29 NIEDERSACHSEN	BND	DE	EUR	Aaa	37,761.93	42,957.97	0.02%
DE000BLJ22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	Aaa	6,614.87	7,525.07	0.00%
DE000BLJ22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	402.85	458.29	0.00%
DE000BLJ25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	7.03	8.00	0.00%
DE000BLJ25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	79,785.83	90,764.37	0.04%
DE000BLJ2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	Aaa	0.96	1.09	0.00%
DE000BLJ2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	196,281.56	223,289.91	0.10%
DE000BLJ2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	886,009.13	1,007,624.01	0.45%
DE000BLJ2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	Aaa	77,405.13	88,056.08	0.04%
EU000A1GVVF8	EULNI 3.000 09/04/26 MTN EU	BND	BE	EUR	Aa3	30,983.38	35,246.69	0.02%
EU000A285VM2	EULNI 07/04/35 MTN EU	BND	BE	EUR	Aa3	181,312.68	206,261.31	0.09%
EU000A287074	EULNI 06/02/28 MTN EU	BND	BE	EUR	Aa3	698,409.25	794,510.38	0.35%
EU000A3K4D74	EULNI 2.500 10/04/52 MTN EU	BND	BE	EUR	Aa3	9,993.86	11,369.01	0.01%
EU000A3K4EU0	EULNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	691,305.82	786,429.52	0.35%
EU000A3KTGV8	EULNI 07/05/26 MTN EU	BND	BE	EUR	Aa3	690,823.05	785,880.32	0.35%
EU000A3L1DJ0	EULNI 2.500 12/04/31 MTN EU	BND	BE	EUR	Aa3	37.13	42.24	0.00%
EU000A3L2D09	EULNI 3.375 10/04/39 MTN EU	BND	BE	EUR	Aa3	74,721.88	85,003.61	0.04%
EU000A4D8KD2	EULNI 3.375 12/12/35 MTN EU	BND	BE	EUR	Aa3	398,763.97	453,633.91	0.20%
FI4000037635	FIGV 2.750 07/04/28 FINLAND	GOV	FI	EUR	Aa1	2,083.29	2,369.95	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	2,745,018.86	3,122,733.53	1.39%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	Aa3	2,361,546.98	2,686,495.91	1.20%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	1,296,460.01	1,474,852.95	0.68%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	Aa3	14,489.94	19,279.25	0.01%
GB00080CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	2,464,129.42	3,278,589.00	1.46%
GB000116W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	2,018,421.55	2,685,562.96	1.20%
GB0003D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	343,021.48	456,399.10	0.20%
GB0003LZBF66	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	4,388.16	5,838.56	0.00%
GB0003Y1JG82	UKTI 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	Aa3	2,265,307.47	3,014,051.17	1.34%
GB0004PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	2,451,644.09	3,261,976.94	1.45%
GB0006460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	Aa3	221,087.99	294,163.39	0.13%
GB0006RHH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	Aa3	221,087.98	294,163.37	0.13%
GB00084ZV04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	221,087.99	294,163.39	0.13%

Collateral data - as at 28/04/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00DRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	Aa3	221,087.99	294,163.39	0.13%
GB00BDX8CX86	UKT1 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	Aa3	4,235,174.30	5,635,010.79	2.51%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	2,451,644.63	3,261,977.66	1.45%
GB00BJLRJ16	UKT 158 10/22/54 UK Treasury	GIL	GB	GBP	Aa3	221,087.99	294,163.39	0.13%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	100.52	133.74	0.00%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	221,087.99	294,163.39	0.13%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	55,272.02	73,540.88	0.03%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	91,668.19	121,966.94	0.05%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	Aa3	0.44	0.59	0.00%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	Aa3	0.46	0.61	0.00%
GB00BM9LF76	GOV 4.000 10/22/83 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,531,686.55	2,037,949.24	0.91%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	150,023.41	199,610.09	0.09%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	169,131.27	225,033.60	0.10%
GB00BPJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	150,023.99	199,610.86	0.09%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	409,109.21	544,330.56	0.24%
GB00BPSNB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	94,499.98	125,734.71	0.06%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	94,499.07	125,733.50	0.06%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	94,499.37	125,733.90	0.06%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	71,276.01	94,834.61	0.04%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	Aa3	48,862.35	65,012.64	0.03%
GB00BTJJO027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	1,783,529.21	2,373,032.52	1.06%
IE00B8KQ827	EATON CORP ODSH EATON CORP	COM	US	USD	Aaa	896,147.04	896,147.04	0.40%
JP1024621Q20	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	501,586.77	3,483.00	0.00%
JP1024661Q81	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	50,226.51	348.77	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	572,699,781.76	3,976,804.46	1.77%
JP1051531N75	JPGV 0.005 06/20/27 JAPAN	GOV	JP	JPY	A1	918,480,759.83	6,377,893.79	2.84%
JP1051681Q54	JPGV 0.600 03/20/29 JAPAN	GOV	JP	JPY	A1	6,713,818,076.99	46,620,485.11	20.78%
JP1051741Q87	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	13,710,575.48	95,205.69	0.04%
JP1103531K10	JPGV 0.100 12/20/28 JAPAN	GOV	JP	JPY	A1	555,039,279.45	3,854,170.63	1.72%
JP1103661N43	JPGV 0.200 03/20/32 JAPAN	GOV	JP	JPY	A1	1,073,138,951.33	7,451,634.10	3.32%
JP1103681NA2	JPGV 0.200 09/20/32 JAPAN	GOV	JP	JPY	A1	138,413,050.41	961,134.70	0.43%
JP1103691P11	JPGV 0.500 12/20/32 JAPAN	GOV	JP	JPY	A1	1,021,752,101.98	7,095,005.87	3.16%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	49,931.43	346.72	0.00%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	135,757,546.87	942,694.99	0.42%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	117,343.36	814.83	0.00%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	32,216,997.70	223,713.55	0.10%
JP1200851630	JPGV 2.100 03/20/26 JAPAN	GOV	JP	JPY	A1	32,213,899.38	223,692.03	0.10%
JP1201491E67	JPGV 1.500 06/20/34 JAPAN	GOV	JP	JPY	A1	1,344,846,740.64	9,338,562.16	4.16%
JP1201591G4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	572,792,873.15	3,977,450.88	1.77%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	79,312,388.41	550,742.06	0.25%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	433,047,493.42	3,007,064.53	1.34%
JP1201761M45	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	532,408,504.78	3,697,023.44	1.65%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	13,726,561.43	95,316.70	0.04%
JP1300211610	JPGV 2.300 12/20/35 JAPAN	GOV	JP	JPY	A1	32,192,757.22	223,545.22	0.10%
JP1300221643	JPGV 2.500 03/20/36 JAPAN	GOV	JP	JPY	A1	8,202,638.26	56,958.79	0.03%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	13,734,346.51	95,370.75	0.04%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	13,715,814.08	95,242.07	0.04%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	572,806,270.46	3,977,543.91	1.77%
JP1400161P93	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	94,454,061.98	655,885.24	0.29%
JP1742701Q86	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	32,218,925.29	223,726.93	0.10%
JP1742841R21	JPGV 05/07/25 JAPAN	GOV	JP	JPY	A1	249,980.96	1,735.86	0.00%
JP1742891R20	JPGV 05/26/25 JAPAN	GOV	JP	JPY	A1	13,696,409.82	95,107.32	0.04%
JP1742951R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	32,191,626.73	223,537.37	0.10%
JP1742991R45	JPGV 07/14/25 JAPAN	GOV	JP	JPY	A1	32,174,560.10	223,418.86	0.10%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	1,143,498.50	7,940.41	0.00%
NL0000102234	NLGV 4.600 01/15/37 NETHERLANDS	GOV	NL	EUR	Aaa	2,361,560.71	2,686,511.53	1.20%
NL0015001X26	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	Aaa	104,307.45	118,660.15	0.05%
NL0015001501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	Aaa	77,757.82	88,457.30	0.04%
NO0013148338	NOGV 3.625 04/13/34 NORWAY	GOV	NO	NOK	Aaa	167,327.88	16,070.72	0.01%
US00828EF25	AFDB 8.875 07/22/26 MTN AFRCN DVLPMINT	BND	XO	USD	Aaa	75,271.85	75,271.85	0.03%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	Aaa	163.00	163.00	0.00%
US01609W1027	ALIBABA DPRC ALIBABA	COM	US	USD	Aaa	7,934.09	7,934.09	0.00%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aaa	4,014,185.71	4,014,185.71	1.79%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aaa	4,014,171.88	4,014,171.88	1.79%
US045167DN04	ADB 2.000 04/24/26 MTN ADB	BND	PH	USD	Aaa	67,623.32	67,623.32	0.03%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	Aaa	4,014,271.29	4,014,271.29	1.79%
US1264081035	CSX ODSH CSX	COM	US	USD	Aaa	296.33	296.33	0.00%
US2199491068	CORPAY ODSH CORPAY	COM	US	USD	Aaa	321.85	321.85	0.00%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	Aaa	4,012,145.78	4,012,145.78	1.79%
US3696043013	GE ODSH GE	COM	US	USD	Aaa	3,990,078.85	3,990,078.85	1.78%
US459058J093	IBRD 0.750 06/26/30 MTN IBRD	GOV	SU	USD	Aaa	85,164.13	85,164.13	0.04%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aaa	2,372,906.27	2,372,906.27	1.06%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aaa	72,893.24	72,893.24	0.03%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aaa	4,012,760.45	4,012,760.45	1.79%
US9128100Q40	UST 4.375 05/15/41 US TREASURY	GOV	US	USD	Aaa	2,686,798.26	2,686,798.26	1.20%
US9128100Q90	UST 2.750 06/15/42 US TREASURY	GOV	US	USD	Aaa	88,123.05	88,123.05	0.04%
US912810RE01	UST 3.625 02/15/44 US TREASURY	GOV	US	USD	Aaa	41,528.04	41,528.04	0.02%
US912810SA79	UST 3.000 02/15/48 US TREASURY	GOV	US	USD	Aaa	657,293.02	657,293.02	0.29%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	Aaa	3,201.41	3,201.41	0.00%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aaa	692.15	692.15	0.00%
US912810TK43	UST 3.375 06/15/42 US TREASURY	GOV	US	USD	Aaa	112.75	112.75	0.00%
US912810TP30	UST 1.500 02/15/53 US TREASURY	GOV	US	USD	Aaa	657,316.12	657,316.12	0.29%
US912810TL25	UST 4.375 06/15/43 US TREASURY	GOV	US	USD	Aaa	2,683,728.24	2,683,728.24	1.20%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	Aaa	2,372,948.09	2,372,948.09	1.06%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	Aaa	2,372,993.19	2,372,993.19	1.06%
US912810UR25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	Aaa	200.82	200.82	0.00%
US9128282A70	UST 1.500 06/15/26 US TREASURY	GOV	US	USD	Aaa	194,133.13	194,133.13	0.09%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aaa	977.38	977.38	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aaa	199,596.40	199,596.40	0.09%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	Aaa	60,496.53	60,496.53	0.03%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aaa	44,634.45	44,634.45	0.02%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	Aaa	199,582.30	199,582.30	0.09%
US91282CC223	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	Aaa	22,440.88	22,440.88	0.01%
US91282COC29	UST 0.125 10/15/26 US TREASURY	GOV	US	USD	Aaa	657,304.41	657,304.41	0.29%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aaa	190,510.40	190,510.40	0.08%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	Aaa	711.75	711.75	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aaa	129,257.18	129,257.18	0.06%
US91282CHK20	UST 4.375 08/31/28 US TREASURY	GOV	US	USD	Aaa	942,981.28	942,981.28	0.42%
US91282CIB81	UST 5.000 09/30/25 US TREASURY	GOV	US	USD	Aaa	164,855.47	164,855.47	0.07%
US91282CIN20	UST 4.375 11/30/28 US TREASURY	GOV	US	USD	Aaa	4,281,666.83	4,281,666.83	1.91%
US91282CJR34	UST 3.750 12/31/26 US TREASURY	GOV	US	USD	Aaa	942,995.35	942,995.35	0.42%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	Aaa	2,372,976.63	2,372,976.63	1.06%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	Aaa	820,111.42	820,111.42	0.37%
US91282CKE02	UST 4.250 03/15/27 US TREASURY	GOV	US	USD	Aaa	942,977.64	942,977.64	0.42%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	Aaa	943,007.68	943,007.68	0.42%
US91282CKJ98	UST 4.500 04/15/27 US TREASURY	GOV	US	USD	Aaa	657,074.53	657,074.53	0.29%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	Aaa	184,834.66	184,834.66	0.08%
US91282CLE92	UST 1.875 07/15/34 US TREASURY	GOV	US	USD	Aaa	81,030.74	81,030.74	0.04%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aaa	333,702.54	333,702.54	0.15%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	Aaa	10,705.53	10,705.53	0.00%
US91282CMJ26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	Aaa	2,686,723.14	2,686,723.14	1.20%
US91282CMW81	UST 3.750 04/15/28 US TREASURY	GOV	US	USD	Aaa	657,278.30	657,278.30	0.29%
XS1791485011	EIB 0.875 01/14/28 EIB	GOV	SU	EUR		307,294.60	349,678.34	0.16%
XS1980857319	EIB 1.000 11/14/42 MTN EIB	GOV	SU	EUR		354,494.24	403,272.66	0.18%
XS2749537461	IDA 3.200 01/18/44 MTN INTERNATIONAL DE	BND	US	EUR	Aaa	2,943.05	3,346.02	0.00%
	Unknown Company Description	UNK		GBP		112,053.99	149,090.78	0.07%
						Total:	224,360,213.63	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)	58,366,141.47

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NOMURA INTERNATIONAL PLC (PARENT)	36,785,464.23
2	JP MORGAN SECS PLC (PARENT)	21,167,113.25
3	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	20,609,544.19
4	HSBC BANK PLC (PARENT)	16,095,316.56
5	BNP PARIBAS LONDON (PARENT)	12,222,147.48