



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Euro High Yield Bond

Report as at 23/07/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCE / HSBC Gbl Inv Fd - Euro High Yield Bond
Replication Mode	Physical replication
ISIN Code	LU0165128348
Total net assets (AuM)	665,776,342
Reference currency of the fund	EUR

* 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 23/07/2025	
Currently on loan in EUR (base currency)	133,616,748.67
Current percentage on loan (in % of the fund AuM)	20.07%
Collateral value (cash and securities) in EUR (base currency)	140,469,903.97
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in EUR (base currency)	130,685,589.45
12-month average on loan as a % of the fund AuM	18.01%
12-month maximum on loan in EUR	171,449,128.26
12-month maximum on loan as a % of the fund AuM	23.37%
Gross Return for the fund over the last 12 months in (base currency fund)	278,081.39
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0383%

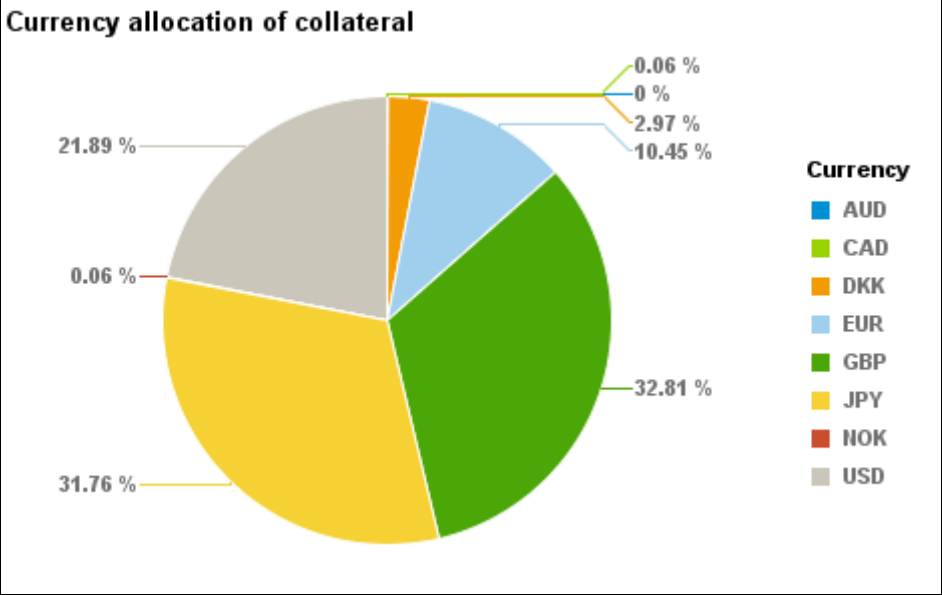
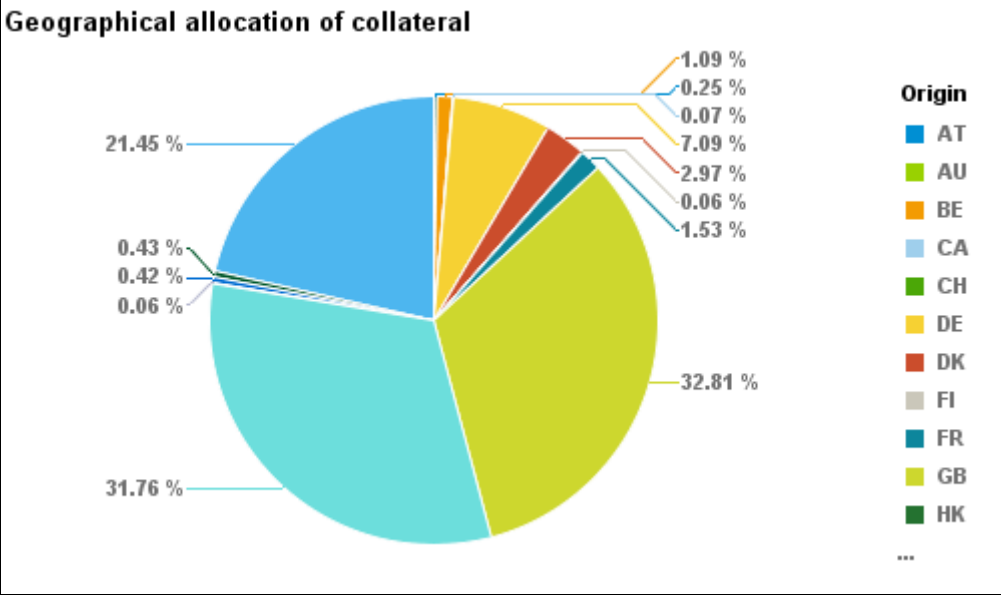
Collateral data - as at 23/07/2025									
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight	
AT0000383864	ATGV 6.250 07/15/27 AUSTRIA	GOV	AT	EUR	AA1	85,717.83	85,717.83	0.06%	
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	179,221.25	179,221.25	0.13%	
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	85,289.00	85,289.00	0.06%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	305.44	305.44	0.00%	
AU3CB0240133	IADB 2.500 04/14/27 MTN IDB	BND	US	AUD	AAA	984.23	549.60	0.00%	
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	7,035.96	7,035.96	0.01%	
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	409.49	409.49	0.00%	
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	1,058.67	1,058.67	0.00%	
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	956.41	956.41	0.00%	
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	995,150.78	995,150.78	0.71%	

Collateral data - as at 23/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	261.19	261.19	0.00%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	62,403.41	39,026.48	0.03%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	75,560.17	47,254.60	0.03%
CA683234ZP62	ONTAR 4.600 06/02/39 MTN ONTARIO	BND	CA	CAD	AAA	1,026.15	641.74	0.00%
DE0001102390	DEGV 0.500 02/15/26 GERMANY	GOV	DE	EUR	AAA	108,034.52	108,034.52	0.08%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	AAA	471,641.23	471,641.23	0.34%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	0.47	0.47	0.00%
DE0001102549	DEGV 05/15/36 GERMANY	GOV	DE	EUR	AAA	330,014.59	330,014.59	0.23%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	374,003.33	374,003.33	0.27%
DE0001102580	DEGV 02/15/32 GERMANY	GOV	DE	EUR	AAA	114,676.71	114,676.71	0.08%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	0.81	0.81	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,181,824.47	1,181,824.47	0.84%
DE0001141836	DEGV 04/10/26 GERMANY	GOV	DE	EUR	AAA	210,271.30	210,271.30	0.15%
DE0001141851	DEGV 04/16/27 GERMANY	GOV	DE	EUR	AAA	660.86	660.86	0.00%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	1,028,660.82	1,028,660.82	0.73%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	1,593,064.62	1,593,064.62	1.13%
DE000BU22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	AAA	1,181,183.96	1,181,183.96	0.84%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	150,161.25	150,161.25	0.11%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	AAA	231,833.57	231,833.57	0.17%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	2,389,589.49	2,389,589.49	1.70%
DE000NRW0L10	NORDR 1.375 01/15/20 NRW	BND	DE	EUR	AAA	595,426.01	595,426.01	0.42%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	16,250,909.81	2,176,975.86	1.55%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	19,511.28	2,613.74	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	7,444,146.08	997,219.63	0.71%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	14,079.59	1,886.11	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	3,191.55	427.54	0.00%
DK0009924375	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	8,426.52	1,128.82	0.00%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	AAA	35,253.15	4,722.52	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	11,478.19	1,537.62	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	22,835.66	3,059.07	0.00%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	65,811.35	8,816.10	0.01%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	7,260,063.82	972,559.93	0.69%
EU000A285VM2	EUUNI 07/04/35 MTN EU	BND	BE	EUR	AA3	213,959.01	213,959.01	0.15%
EU000A3K4EU0	EUUNI 3.250 02/04/50 MTN EU	BND	BE	EUR	AA3	55,949.96	55,949.96	0.04%
EU000A3K4EY2	EUUNI 3.375 10/05/54 MTN EU	BND	BE	EUR	AA3	2,245.90	2,245.90	0.00%
EU000A3LZ0X9	EUUNI 3.375 10/04/39 MTN EU	BND	BE	EUR	AA3	29.47	29.47	0.00%
EU000A4EA8Y7	EUUNI 3.750 10/12/45 MTN EU	BND	BE	EUR	AA3	3,628.61	3,628.61	0.00%
EU000A4ED0K0	EUUNI 2.750 12/13/32 MTN EU	BND	BE	EUR	AA3	250,453.53	250,453.53	0.18%
FI4000566294	FIGV 2.950 04/15/55 FINLAND	GOV	FI	EUR	AA1	88,620.47	88,620.47	0.06%

Collateral data - as at 23/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	975,676.38	975,676.38	0.69%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	765,707.41	765,707.41	0.55%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	0.00	0.00	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	249,021.50	249,021.50	0.18%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	6,506.78	6,506.78	0.00%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	2.15	2.15	0.00%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	4,851.72	4,851.72	0.00%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	153,475.96	153,475.96	0.11%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	393.09	393.09	0.00%
FR001400Z2L7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	AA2	178.15	178.15	0.00%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	0.84	0.97	0.00%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	2,219,678.37	2,556,514.56	1.82%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	2,142,555.20	2,467,687.95	1.76%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	AA3	155,903.99	179,562.42	0.13%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	23,220.48	26,744.19	0.02%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	2,139,688.92	2,464,386.71	1.75%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	728,039.20	838,519.15	0.60%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	2,078,743.39	2,394,192.70	1.70%
GB00B6RNH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	AA3	409,499.11	471,640.60	0.34%
GB00B73ZYW09	UKTI 0 1/4 03/22/52 UK TREASURY	GIL	GB	GBP	AA3	2,142,404.71	2,467,514.62	1.76%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	155,903.99	179,562.42	0.13%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	0.70	0.81	0.00%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	1.36	1.57	0.00%
GB00BD9MZZ71	UKTI 018 11/22/65 UK TREASURY	GIL	GB	GBP	AA3	2,142,349.90	2,467,451.50	1.76%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	2,074,747.00	2,389,589.86	1.70%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	2,074,747.23	2,389,590.12	1.70%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	2,142,528.55	2,467,657.26	1.76%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	297,390.22	342,519.19	0.24%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	0.64	0.74	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	2,484,246.24	2,861,230.61	2.04%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	2,142,536.83	2,467,666.79	1.76%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	230,287.15	265,233.23	0.19%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	227,231.40	261,713.76	0.19%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	155,903.99	179,562.42	0.13%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	844,986.92	973,213.69	0.69%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	AA3	1,026,111.65	1,181,824.09	0.84%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	3,858,748.82	4,444,313.95	3.16%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	39,297.72	45,261.15	0.03%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	4,325,868.15	4,982,318.64	3.55%

Collateral data - as at 23/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BSQNR93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	697,948.71	803,862.43	0.57%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	149,657.08	172,367.54	0.12%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	847,117.65	975,667.75	0.69%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	1,208,486.62	1,391,874.46	0.99%
GB00BYMWG366	UKT1 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	544,709.62	627,369.30	0.45%
GB00BZ1NTB69	UKT1 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	299,798.92	345,293.41	0.25%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	908,938,531.51	5,294,606.36	3.77%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,465,117,734.62	8,534,374.33	6.08%
JP1103571L10	JPGV 0.100 12/20/29 JAPAN	GOV	JP	JPY	A1	684,071,200.81	3,984,744.41	2.84%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	231,866,082.73	1,350,629.99	0.96%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	1,456,334,710.70	8,483,212.84	6.04%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	1,456,310,550.83	8,483,072.11	6.04%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	1,456,307,515.76	8,483,054.43	6.04%
NO0010821598	NOGV 2.000 04/26/28 NORWAY	GOV	NO	NOK	AAA	964.67	81.42	0.00%
NO0010930522	NOGV 1.250 09/17/31 NORWAY	GOV	NO	NOK	AAA	1,031,754.86	87,079.33	0.06%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,143,762.26	975,617.99	0.69%
US045167GJ64	ADB 4.375 01/14/28 MTN ADB	BND	PH	USD		697,689.99	595,122.71	0.42%
US298785KJ40	EIB 3.875 06/15/28 EIB	GOV	SU	USD		697,458.89	594,925.59	0.42%
US4581X0DU94	IADB 4.609 03/20/28 FRN MTN IDB	BND	US	USD	AAA	181,630.92	154,929.39	0.11%
US459058KT95	IBRD 3.500 07/12/28 MTN IBRD	GOV	SU	USD		6,947.67	5,926.30	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,143,823.47	975,670.20	0.69%
US683234AU21	ONTAR 2.125 01/21/32 ONTARIO	BND	CA	USD	AAA	4,386.79	3,741.89	0.00%
US683234ET12	ONTAR 4.700 01/15/30 ONTARIO	BND	CA	USD	AAA	12,359.31	10,542.37	0.01%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	48,875.23	41,690.09	0.03%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	735,605.20	627,464.01	0.45%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	184,391.52	157,284.15	0.11%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	100,454.97	85,687.10	0.06%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	735,254.28	627,164.68	0.45%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	AAA	735,642.37	627,495.72	0.45%
US912810TD00	UST 2.250 02/15/52 US TREASURY	GOV	US	USD	AAA	182.51	155.68	0.00%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	735,132.00	627,060.38	0.45%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	2,598.08	2,216.14	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	735,616.31	627,473.49	0.45%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	347,038.22	296,020.19	0.21%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	210,474.99	179,533.10	0.13%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	96.00	81.89	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	567.43	484.01	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	100,449.32	85,682.29	0.06%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	25,838.11	22,039.66	0.02%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	AAA	100,411.23	85,649.80	0.06%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	5,210,259.55	4,444,300.27	3.16%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	118,294.35	100,903.92	0.07%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	5,210,275.24	4,444,313.65	3.16%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	5,210,246.97	4,444,289.54	3.16%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	5,210,276.89	4,444,315.06	3.16%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	1,755,413.90	1,497,350.83	1.07%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	184.82	157.65	0.00%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	98,092.71	83,672.12	0.06%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	26,367.84	22,491.51	0.02%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	9,341.11	7,967.88	0.01%
US91282CHA27	UST 3.500 04/30/28 US TREASURY	GOV	US	USD	AAA	188,973.00	161,192.11	0.11%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	496.82	423.79	0.00%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	4,014.77	3,424.56	0.00%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	513.26	437.80	0.00%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	198.69	169.48	0.00%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	576,217.57	491,507.93	0.35%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	459,223.66	391,713.27	0.28%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	20,998.51	17,911.52	0.01%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	13,739.27	11,719.46	0.01%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	117,939.42	100,601.17	0.07%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	100.46	85.69	0.00%
US91282CLQ23	UST 3.875 10/15/27 US TREASURY	GOV	US	USD	AAA	607.96	518.59	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	1,443,341.08	1,231,155.78	0.88%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	AAA	909.33	775.65	0.00%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	AAA	83,164.64	70,938.62	0.05%
US91282CNK35	UST 3.875 06/30/30 US TREASURY	GOV	US	USD	AAA	896,930.80	765,073.17	0.54%
US91282CNL18	UST 3.750 06/30/27 US TREASURY	GOV	US	USD	AAA	3,306.09	2,820.06	0.00%
XS3091296528	IDA 3.500 06/12/45 MTN INTERNATIONAL DE	BND	US	EUR	AAA	594,774.96	594,774.96	0.42%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	AAA	699,773.37	596,899.82	0.42%
						Total:	140,469,903.97	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)	42,522,174.87
2	MERRILL LYNCH INTERNATIONAL (PAF	28,101,278.76

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	41,155,552.22
2	MERRILL LYNCH INTERNATIONAL (PARENT)	22,639,941.53
3	GOLDMAN SACHS INTERNATIONAL (PARENT)	18,758,496.86
4	BARCLAYS BANK PLC (PARENT)	16,417,658.54
5	BNP PARIBAS LONDON (PARENT)	10,021,739.91