



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 - Gbl Hgh Yield Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0780251400
Total net assets (AuM)	967,165,048
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

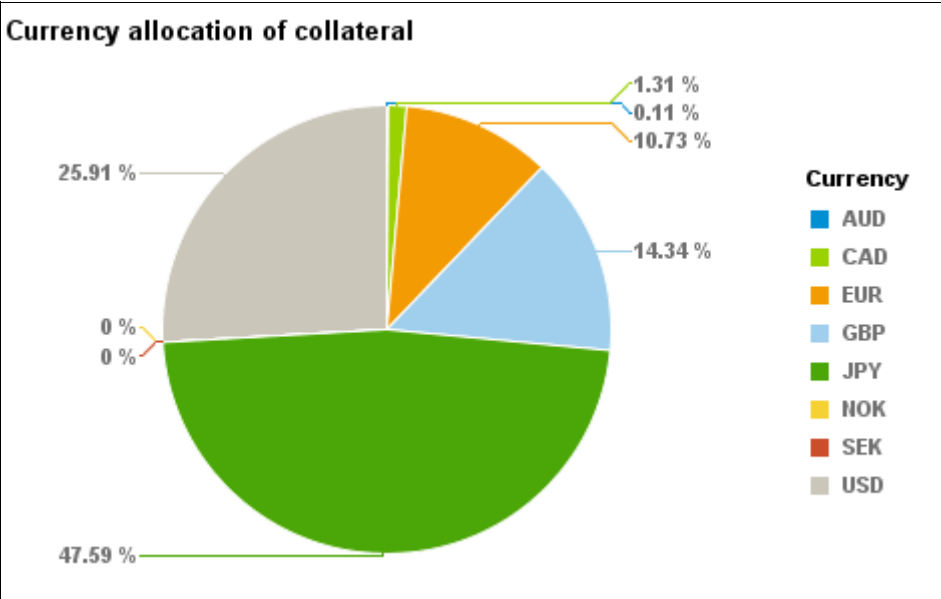
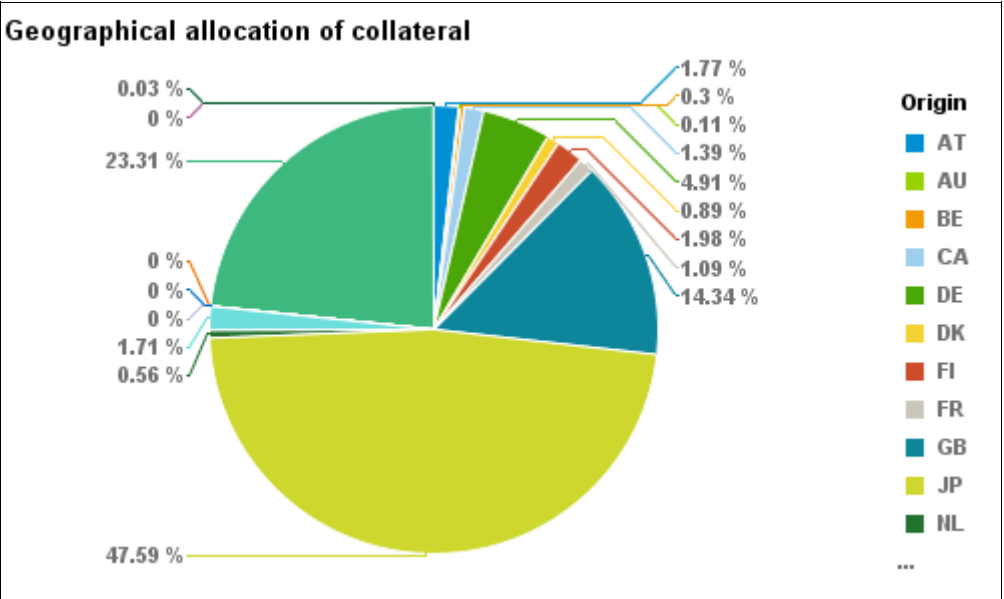
Securities lending data - as at 11/07/2025	
Currently on loan in USD (base currency)	202,872,021.68
Current percentage on loan (in % of the fund AuM)	20.96%
Collateral value (cash and securities) in USD (base currency)	255,623,311.95
Collateral value (cash and securities) in % of loan	126%

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

Collateral data - as at 11/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	1,226,880.04	1,433,033.95	0.56%
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	Aa1	1,226,842.62	1,432,990.23	0.56%
AT0000A33SH3	ATGV 2.900 05/23/29 AUSTRIA	GOV	AT	EUR	Aa1	1,427,650.09	1,667,539.60	0.65%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	201.90	235.83	0.00%
AU000000AZJ1	AURIZON ODSH AURIZON	COM	AU	AUD	Aaa	6.35	4.16	0.00%
AU000000IEL5	IDP EDUCATION ODSH IDP EDUCATION	COM	AU	AUD	Aaa	3.82	2.51	0.00%
AU0000047003	AUGV 1.500 06/21/31 AUSTRALIA	GOV	AU	AUD	Aaa	434,214.55	284,777.35	0.11%
AU000XCLWAF4	AUGV 2.000 08/21/35 AUSTRALIA	GOV	AU	AUD	Aaa	9,414.25	6,174.29	0.00%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	Aa3	87,011.45	101,632.07	0.04%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	1,045.98	1,221.74	0.00%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	874.75	1,021.74	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	642.02	749.90	0.00%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	Aa3	940.34	1,098.35	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	56.92	66.49	0.00%
BMG0112X1056	AEGON BM ODSH AEGON BM	COM	NL	EUR	Aaa	6.08	7.10	0.00%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	884,390.66	645,987.63	0.25%
CA135087C997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	8,386.08	6,125.46	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	Aaa	219,039.33	159,993.43	0.06%
CA135087T461	CAGV 2.500 08/01/27 CANADA	GOV	CA	CAD	Aaa	584,532.28	426,961.34	0.17%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	1,962.88	1,433.75	0.00%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	928,467.10	678,162.49	0.27%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	Aaa	176.72	129.08	0.00%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	1,962,003.04	1,433,110.67	0.56%
DE0001102580	DEGV 02/15/32 GERMANY	GOV	DE	EUR	Aaa	2,807,481.46	3,279,225.44	1.28%
DE000BUZ2072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	Aaa	444,007.81	518,614.90	0.20%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	Aaa	2,498,306.05	2,918,098.97	1.14%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 28/05/36	MIS	DE	EUR	Aaa	2,478,101.46	2,894,499.38	1.13%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	Aaa	2,524,644.46	2,948,863.05	1.15%
EU000A285VM2	EULNI 07/04/35 MTN EU	BND	BE	EUR	Aa3	168,281.80	196,558.36	0.08%
EU000A3K4DT4	EULNI 2.500 10/04/52 MTN EU	BND	BE	EUR	Aa3	70.63	82.50	0.00%
EU000A3K4EU0	EULNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	102,839.62	120,119.87	0.05%
EU000A3K4EW6	EULNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	305,207.23	356,491.51	0.14%
EU000A4EBBP0	EIB 2.250 08/14/28 MTN EIB	GOV	SU	EUR		3,020.25	3,527.74	0.00%
FI4000348727	FIGV 0.500 09/15/28 FINLAND	GOV	FI	EUR	Aa1	25,767.30	30,097.01	0.01%
FI4000517877	FIGV 0.500 04/15/43 FINLAND	GOV	FI	EUR	Aa1	608.98	711.31	0.00%
FI4000527551	FIGV 1.375 04/15/27 FINLAND	GOV	FI	EUR	Aa1	1,231,353.13	1,438,258.66	0.56%
FI4000546528	FIGV 2.750 04/15/38 FINLAND	GOV	FI	EUR	Aa1	1,226,701.57	1,432,825.49	0.56%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	941,651.39	1,099,878.03	0.43%
FI4000586284	FIGV 3.200 04/15/45 FINLAND	GOV	FI	EUR	Aa1	97,362.02	113,721.85	0.04%
FI4000587415	FIGV 3.000 09/15/35 FINLAND	GOV	FI	EUR	Aa1	804,312.33	939,461.75	0.37%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	2,266,016.43	2,646,777.48	1.04%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	0.00	0.00	0.00%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	Aa3	111,286.99	129,986.66	0.05%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	1,008.01	1,177.39	0.00%
FR001400BKZ3	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	75.97	88.73	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	47.41	55.37	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	Aa3	8,556.54	9,994.30	0.00%
FR001400WYY4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	970.06	1,133.06	0.00%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	38.90	45.44	0.00%
GB0007099541	ORD GBPO.05 PRUDENTIAL PLC	CST	GB	GBP	Aa3	9.24	12.52	0.00%
GB0007669376	ORD GBPO.15 ST.JAMES PLACE CAP	CST	GB	GBP	Aa3	12.25	16.60	0.00%
GB0080C0NHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	2,420,156.91	3,280,522.69	1.28%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	Aa3	0.87	1.18	0.00%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	217,064.68	294,231.17	0.12%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	3,583,881.31	4,857,951.12	1.90%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	Aa3	1,287.92	1,745.78	0.00%
GB00B3D4V098	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	525.37	713.49	0.00%
GB00B3LZBF08	UKTI 0 5/8 03/22/42 UK TREASURY	GIL	GB	GBP	Aa3	2,019,891.99	2,737,963.59	1.07%

Collateral data - as at 11/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0084PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	2,419,199.60	3,279,225.06	1.28%
GB0084PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	343,559.99	465,695.57	0.18%
GB0084Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	71,696.64	97,184.80	0.04%
GB008BJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	Aa3	1,363.70	1,848.50	0.00%
GB008D0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	17,933.09	24,368.30	0.01%
GB008DRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	Aa3	476,783.70	646,280.31	0.25%
GB008DX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	2,419,199.93	3,279,225.51	1.28%
GB008FMCN652	UKT 158 10/23/71 UK Treasury	GIL	GB	GBP	Aa3	2,419,199.95	3,279,225.53	1.28%
GB008GDYHF49	GBOV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	1.06	1.44	0.00%
GB008LH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	2,058.98	2,790.95	0.00%
GB008LPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	Aa3	220,500.10	298,887.89	0.12%
GB008M82ZT38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	Aa3	1,114.00	1,510.03	0.00%
GB008M8ZZV59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	Aa3	12.34	16.73	0.00%
GB008M9L7F6	GBOV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	2,838,091.99	3,847,033.69	1.50%
GB008MGR2809	UKT 0 1/4 07/31/31 UK Treasury	GIL	GB	GBP	Aa3	1.58	2.14	0.00%
GB008MV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	0.94	1.27	0.00%
GB008PJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	220,498.98	298,886.37	0.12%
GB008PJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	2,173,136.54	2,945,086.68	1.15%
GB008PSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	1,952,684.85	2,646,864.31	1.04%
GB008PSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	2,173,183.43	2,945,750.14	1.15%
GB008QC82C30	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	Aa3	310.67	421.11	0.00%
GB008QC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	1,048,235.41	1,420,883.10	0.56%
GB008YMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	1.00	1.36	0.00%
GB008YZV3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	Aa3	58.62	79.46	0.00%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	16,082,741.82	109,776.05	0.04%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	22,711,206.99	155,020.00	0.06%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	16,536,166.84	112,870.99	0.04%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	711,855,629.00	4,658,916.41	1.90%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	513,622,398.16	3,505,152.32	1.37%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	22,692,428.55	154,891.82	0.06%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	61,617,262.45	420,581.25	0.16%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	22,727,469.33	155,131.00	0.06%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	428,010,533.59	2,821,473.57	1.14%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	513,562,288.44	3,505,424.59	1.37%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	399,025.94	2,723.63	0.00%
JP1103611M11	JPGV 0.100 12/20/30 JAPAN	GOV	JP	JPY	A1	250,858,402.60	1,712,285.41	0.67%
JP1103681NA2	JPGV 0.200 09/20/32 JAPAN	GOV	JP	JPY	A1	1,009,754,955.96	6,892,289.28	2.70%
JP1103711R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	1,813,074.54	12,375.51	0.00%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	30,243,454.03	206,432.89	0.08%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	61,580,986.46	420,333.64	0.16%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	711,642,870.24	4,857,464.18	1.90%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	14,223,259.35	97,083.77	0.04%
JP1201491E67	JPGV 1.500 06/20/34 JAPAN	GOV	JP	JPY	A1	1,368,023,613.26	9,337,725.39	3.65%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	177,610.75	1,212.32	0.00%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	416,478,723.36	2,842,760.84	1.11%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	100,690,832.46	687,285.90	0.27%
JP1201761MA5	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	527,100,839.76	3,597,834.75	1.41%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	9,872,301.45	67,385.42	0.03%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	183,745.12	1,254.19	0.00%
JP1300141445	JPGV 2.400 03/20/34 JAPAN	GOV	JP	JPY	A1	15,553,458.34	106,163.32	0.04%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	14,221,605.12	97,072.48	0.04%
JP1300601JA9	JPGV 0.900 09/20/48 JAPAN	GOV	JP	JPY	A1	34,661.47	236.59	0.00%
JP1300701MA8	JPGV 0.700 03/20/51 JAPAN	GOV	JP	JPY	A1	3,220,999,560.68	21,985,592.27	8.60%
JP1300741NA9	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	4,945,330,115.90	33,755,363.68	13.21%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	5,584,422.90	38,117.62	0.01%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	430,024,121.98	2,935,217.73	1.15%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	61,609,547.32	420,528.68	0.16%
JP1742841R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	61,583,389.37	420,350.04	0.16%
JP1742961R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	61,587,116.86	420,375.48	0.16%
JP1743021R47	JPGV 07/28/25 JAPAN	GOV	JP	JPY	A1	68,188,814.41	465,436.72	0.18%
JP1743061R55	JPGV 08/18/25 JAPAN	GOV	JP	JPY	A1	14,194,319.19	96,886.23	0.04%
JP1743081R51	JPGV 08/25/25 JAPAN	GOV	JP	JPY	A1	14,193,238.87	96,878.86	0.04%
JP1743171R78	JPGV 01/13/26 JAPAN	GOV	JP	JPY	A1	61,619,707.06	420,597.93	0.16%
JP3126400005	ALPS ALPINE ODSH ALPS ALPINE	COM	JP	JPY	A1	154,749.35	1,056.27	0.00%
JP3496400007	KDOI ODSH KDOI	COM	JP	JPY	A1	2,017,023,307.84	13,767,605.74	5.39%
NLD009444418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	Aaa	18,013.52	21,040.36	0.01%
NLD011819040	NLGV 0.500 07/15/26 NETHERLANDS	GOV	NL	EUR	Aaa	553,291.27	646,261.37	0.25%
NLD012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	Aaa	548,130.62	640,233.57	0.25%
NLD0150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	Aaa	95,950.35	112,072.98	0.04%
NOR0012440397	NOGV 2.125 05/18/32 NORWAY	GOV	NO	NOK	Aaa	8,131.71	805.21	0.00%
SE0000667925	TELIA COMPANY ODSH TELIA COMPANY	COM	SE	SEK	Aaa	33.36	3.50	0.00%
US00828EF25	AFDB 0.875 07/22/26 MTN AFRCN DVLPMINT	BND	XO	USD		4,853.38	4,853.38	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	3,957,034.16	3,957,034.16	1.55%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	2,646,810.15	2,646,810.15	1.04%
US045167FU29	ADB 4.250 01/09/26 MTN ADB	BND	PH	USD		5,989.21	5,989.21	0.00%
US04517PBE16	ADB 5.338 06/16/26 FRN MTN ADB	BND	PH	USD		6,060.32	6,060.32	0.00%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	Aa1	93.20	93.20	0.00%
US1941621039	COLGATE ODSH COLGATE	COM	US	USD	Aa1	3,957,511.24	3,957,511.24	1.55%
US2548871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	Aa1	344,299.53	344,299.53	0.13%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	Aa1	3,954,924.57	3,954,924.57	1.55%
US37045V1008	GM ODSH GM	COM	US	USD	Aa1	1,382,900.42	1,382,900.42	0.54%
US500769KL78	KFW 4.000 06/28/27 KFW	GOV	DE	USD	Aaa	1,003.21	1,003.21	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	2,646,402.75	2,646,402.75	1.04%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	3,956,180.73	3,956,180.73	1.55%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	3,957,608.89	3,957,608.89	1.55%
US8725901040	T-MOBILE US ODSH T-MOBILE US	COM	US	USD	Aa1	3,955,401.19	3,955,401.19	1.55%
US8760301072	TAPESTRY ODSH TAPESTRY	COM	US	USD	Aa1	3,901,443.37	3,901,443.37	1.53%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	232,931.51	232,931.51	0.09%
US912810SP40	UST 1.375 06/15/50 US TREASURY	GOV	US	USD	Aa1	164,640.44	164,640.44	0.06%

Collateral data - as at 11/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SV99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aa1	644,821.69	644,821.69	0.25%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	Aa1	66.26	66.26	0.00%
US912810TB44	UST 1.875 11/15/51 US TREASURY	GOV	US	USD	Aa1	55.02	55.02	0.00%
US912810TD00	UST 2.250 02/15/52 US TREASURY	GOV	US	USD	Aa1	320,199.88	320,199.88	0.13%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	322,671.96	322,671.96	0.13%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	55,397.85	55,397.85	0.02%
US912810TT51	UST 4.125 08/15/53 US TREASURY	GOV	US	USD	Aa1	116,437.45	116,437.45	0.05%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	Aa1	461,564.99	461,564.99	0.18%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	Aa1	464,725.08	464,725.08	0.18%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	Aa1	456,274.27	456,274.27	0.18%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	12,951.30	12,951.30	0.01%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	180,899.35	180,899.35	0.07%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	Aa1	196.29	196.29	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	982.91	982.91	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	1,460,010.66	1,460,010.66	0.57%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	Aa1	4,858,674.74	4,858,674.74	1.90%
US912828ZQ64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	Aa1	4,858,858.72	4,858,858.72	1.90%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	85.23	85.23	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	5,550.22	5,550.22	0.00%
US91282CBJ99	UST 0.750 01/31/26 US TREASURY	GOV	US	USD	Aa1	644,887.20	644,887.20	0.25%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	172.69	172.69	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	93.58	93.58	0.00%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	Aa1	320,210.46	320,210.46	0.13%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	320,161.77	320,161.77	0.13%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	427,831.22	427,831.22	0.17%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	98,660.98	98,660.98	0.04%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	465,659.69	465,659.69	0.18%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	421,519.36	421,519.36	0.16%
US91282CHM64	UST 4.500 07/15/26 US TREASURY	GOV	US	USD	Aa1	3,486.03	3,486.03	0.00%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	334,708.42	334,708.42	0.13%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	Aa1	4,858,648.66	4,858,648.66	1.90%
US91282CKF78	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	Aa1	1,627.07	1,627.07	0.00%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	Aa1	98.18	98.18	0.00%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	Aa1	145,599.22	145,599.22	0.06%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	2,160,541.59	2,160,541.59	0.86%
US91282CMY46	UST 3.750 04/30/27 US TREASURY	GOV	US	USD	Aa1	97,224.47	97,224.47	0.04%
US9314271084	WALGREENS BOOTS ODSH WALGREENS BOOTS	COM	US	USD	Aa1	62.68	62.68	0.00%
X32282405328	KOMBK 0.500 01/13/26 MTN KBN	BND	NO	USD	Aaa	2,648,430.15	2,648,430.15	1.04%
X32711552989	KMUNK 5.125 11/01/27 MTN KOMMUNEKREDIT	BND	DK	USD	Aaa	2,268,901.44	2,268,901.44	0.89%
X33046337896	KOMBK 4.771 04/09/29 FRN MTN KBN	BND	NO	USD	Aaa	1,727,341.95	1,727,341.95	0.68%
X33107219993	ONTAR 3.250 07/03/35 MTN ONTARIO	BND	CA	EUR	Aaa	169,573.06	198,066.60	0.08%
	Unknown Company Description	UNK		EUR		69,810.33	81,540.63	0.03%
	Unknown Company Description	UNK		GBP		1.00	1.36	0.00%
						Total:	255,623,311.95	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)	64,870,416.45

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NOMURA INTERNRATIONAL PLC (PARENT)	69,184,458.40
2	BARCLAYS BANK PLC (PARENT)	22,399,085.55
3	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	21,360,898.41
4	JP MORGAN SECS PLC (PARENT)	19,152,002.08
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	17,771,809.31