



Securities Lending Report

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

Report as at 07/10/2025

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)	949,292,520
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

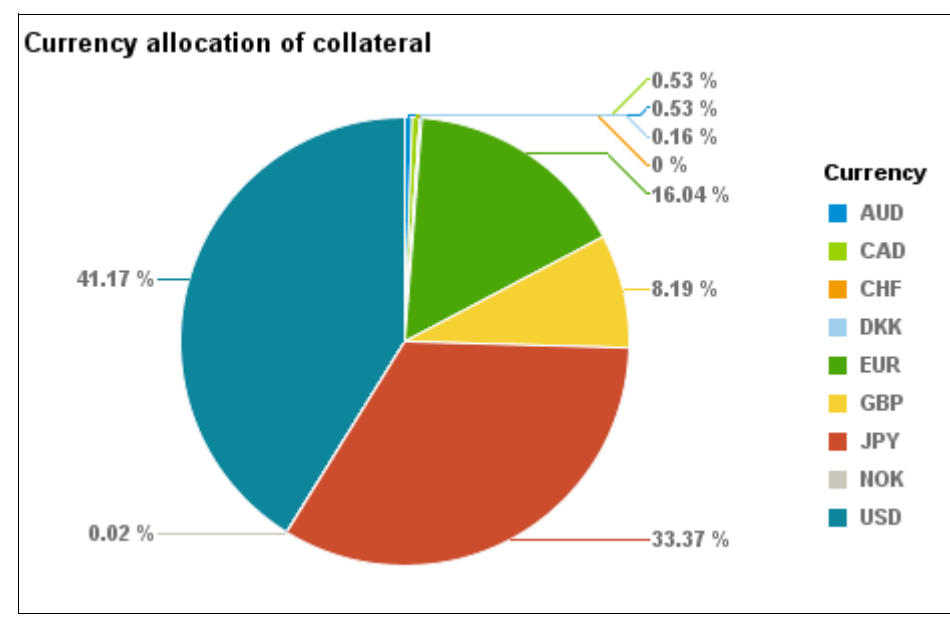
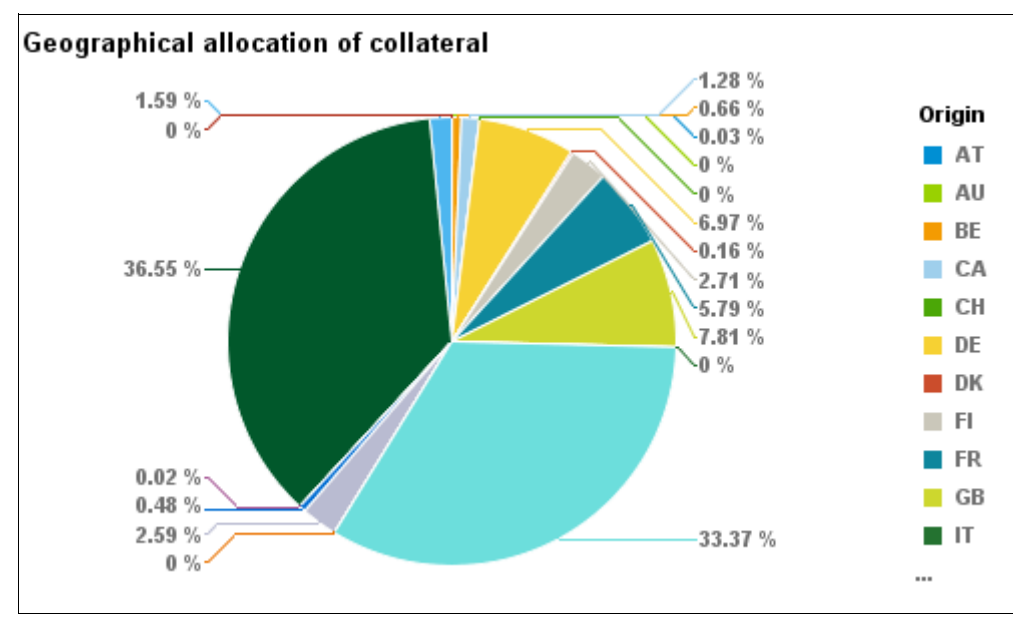
Securities lending data - as at 07/10/2025	
Currently on loan in USD (base currency)	153,981,989.15
Current percentage on loan (in % of the fund AuM)	16.22%
Collateral value (cash and securities) in USD (base currency)	197,192,394.77
Collateral value (cash and securities) in % of loan	128%

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

Collateral data - as at 07/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	Aa1	47,381.08	55,515.08	0.03%
AU000000BHP4	BHP GROUP AU ODSH BHP GROUP AU	COM	AU	AUD	Aaa	41.94	27.75	0.00%
AU000000SFR8	SANDFIRE RSRC5 ODSH SANDFIRE RSRC5	COM	AU	AUD	Aaa	15.64	10.35	0.00%
AU000219529	LOTTERY ODSH LOTTERY	COM	AU	AUD	Aaa	5.62	3.72	0.00%
AU3CB0221661	IADB 4.250 06/11/26 MTN IDB	BND	US	AUD	Aa1	29,509.86	19,528.13	0.01%
AU3CB0250132	KOMBK 3.400 07/24/28 MTN KBN	BND	NO	AUD	Aaa	1,375,910.88	910,507.90	0.46%
AU3CB0299477	KFW 3.800 05/24/28 MTN KFW	GOV	DE	AUD	Aaa	1,013.59	670.74	0.00%
AU3CB0325223	IDA 4.000 08/29/30 MTN INTERNATIONAL DE	BND	US	AUD	Aa1	169,893.06	112,426.59	0.06%
CA135087H722	CAGV 2.900 12/01/51 CANADA	GOV	CA	CAD	Aaa	67,180.86	48,146.55	0.02%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	66,431.94	47,609.82	0.02%
CA135087M880	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	Aaa	45,424.07	32,554.10	0.02%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	Aaa	66,838.90	47,901.48	0.02%
CA135087S547	CAGV 3.000 02/01/27 CANADA	GOV	CA	CAD	Aaa	2,030.47	1,455.18	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	11,724.15	8,402.35	0.00%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	3,941.45	2,824.72	0.00%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	Aaa	65,927.38	47,248.22	0.02%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	38,842.66	27,837.39	0.01%
CA135027EH00	CAGV 09/09/28 CANADA	GOV	CA	CAD	Aaa	66,525.76	47,677.06	0.02%
CA68333ZAC10	ONTAR 2.900 06/02/28 ONTARIO	BND	CA	CAD	Aaa	1,036,043.22	742,501.77	0.38%
CA68333ZBP14	ONTAR 3.950 12/02/35 ONTARIO	BND	CA	CAD	Aaa	1,025.80	735.16	0.00%
CH0012221716	ABB ODSH ABB	COM	CH	CHF	Aaa	58.86	74.00	0.00%
DE0001030757	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	Aaa	30,298.37	35,499.75	0.02%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	Aaa	900.46	1,055.04	0.00%
DE0001102457	DEGV 0.250 08/15/28 GERMANY	GOV	DE	EUR	Aaa	470,016.64	550,705.31	0.28%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	Aaa	1,377,631.81	1,614,132.56	0.82%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	Aaa	98,870.26	115,843.51	0.06%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	Aaa	1,839,779.62	2,155,618.19	1.09%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	Aaa	1,377,631.25	1,614,131.90	0.82%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	Aaa	1,377,631.73	1,614,132.46	0.82%
DE000A382475	KFW 2.625 04/25/29 KFW	GOV	DE	EUR	Aaa	585,835.01	686,406.46	0.35%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	Aaa	19,957.16	23,383.24	0.01%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	80,374.37	94,172.40	0.05%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	692,765.79	811,694.24	0.41%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	1,098,047.27	1,286,551.19	0.65%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	Aaa	2,630,145.65	3,081,667.90	1.56%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	Aaa	254,256.75	39,902.60	0.02%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	150,843.04	23,673.03	0.01%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	631.55	99.11	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	3,692.69	579.52	0.00%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	1,567,866.57	246,058.15	0.12%
EU000A285VM2	EULNI 07/04/35 MTN EU	BND	BE	EUR	Aa3	215,192.42	252,134.92	0.13%
EU000A3K4D74	EULNI 2.500 10/04/52 MTN EU	BND	BE	EUR	Aa3	0.76	0.89	0.00%
EU000A3K4EL9	EULNI 4.000 04/04/44 MTN EU	BND	BE	EUR	Aa3	34,051.78	39,897.51	0.02%
EU000A3K4EN5	EULNI 3.125 12/05/28 MTN EU	BND	BE	EUR	Aa3	216,117.28	253,218.55	0.13%
EU000A3K4EU0	EULNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	216,120.04	253,221.79	0.13%
EU000A3K4EW6	EULNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	216,125.83	253,228.57	0.13%
EU000A3K4EY2	EULNI 3.375 10/05/54 MTN EU	BND	BE	EUR	Aa3	37,603.40	44,058.85	0.02%
EU000A3L1DJD	EULNI 2.500 12/04/31 MTN EU	BND	BE	EUR	Aa3	78.76	92.28	0.00%
EU000AEABY7	EULNI 3.750 10/12/45 MTN EU	BND	BE	EUR	Aa3	172,942.18	202,631.50	0.10%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	0.00	0.00	0.00%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	0.81	0.94	0.00%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	199,535.79	233,790.48	0.12%
FR0010371427	FRGV PO STR 10/25/38 FRANCE	GOV	FR	EUR	Aa3	207,720.36	243,380.12	0.12%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	Aa3	3,915.59	4,587.79	0.00%
FR0010870956	FRGV 4.000 04/25/60 FRANCE	GOV	FR	EUR	Aa3	209,945.18	245,986.88	0.12%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	Aa3	2,416.13	2,830.91	0.00%
FR0012938116	FRGV 1.000 11/25/25 FRANCE	GOV	FR	EUR	Aa3	207,389.27	242,992.20	0.12%
FR0013200813	FRGV 0.250 11/25/26 FRANCE	GOV	FR	EUR	Aa3	456.88	535.31	0.00%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	Aa3	40,593.26	47,561.98	0.02%

Collateral data - as at 07/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	Aa3	1,968,547.41	2,306,491.79	1.17%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	1,968,547.81	2,306,492.26	1.17%
FR001400WYQ4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	992,904.31	1,163,358.13	0.59%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	1,968,547.34	2,306,491.71	1.17%
FR0014012B5	FRGV 3.500 11/25/35 FRANCE	GOV	FR	EUR	Aa3	1,968,547.45	2,306,491.84	1.17%
GB0031790B26	UKTK1 2 01/26/35 UK TREASURY	GIL	GB	GBP	Aa3	645,856.28	870,581.97	0.44%
GB00800YGND5	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	914,744.54	1,233,029.90	0.63%
GB0080CNDZ09	UKTK1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	919,012.43	1,238,782.81	0.63%
GB0081L6W962	UKTK1 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	1,144,192.14	1,542,313.80	0.78%
GB0083D4VD98	UKTK1 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	1,144,573.13	1,542,827.35	0.78%
GB0084PTCY75	UKTK1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	919,012.34	1,238,782.68	0.63%
GB0087RNDG65	UKTK1 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	94,028.31	126,745.46	0.06%
GB0087RNDG65	UKTK1 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	1,144,610.77	1,542,878.09	0.78%
GB008DX8CX86	UKTK1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	912,248.26	1,229,665.04	0.62%
GB008FMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	919,012.18	1,238,782.47	0.63%
GB008GDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	62,705.27	84,523.57	0.04%
GB008JQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,144,596.13	1,542,858.35	0.78%
GB008LH38265	UKTK1 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	94,153.77	126,914.57	0.06%
GB008M8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	Aa3	0.43	0.58	0.00%
GB008MF9LF76	GBGV 4.000 10/22/83 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,008,060.25	1,358,814.81	0.69%
GB008NNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	Aa3	94,509.91	127,394.63	0.06%
GB008PJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	71,606.42	96,521.87	0.05%
GB008PSNBG80	UKTK1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	93,793.06	126,428.36	0.06%
GB008QC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	2,464.62	3,322.18	0.00%
GB008QC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	94,499.81	127,381.02	0.06%
GB008ZINTB69	UKTK1 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	2,361.67	3,183.41	0.00%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	27,225,649.46	181,534.59	0.09%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	40,825,767.50	272,217.15	0.14%
JP1024641Q62	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	28,324,993.06	188,864.77	0.10%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	58,270,365.72	388,533.86	0.20%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	39,651,869.76	264,389.87	0.13%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	100,466.86	669.89	0.00%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	40,352,586.53	269,062.09	0.14%
JP1051741Q87	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	8,870,216,653.93	59,144,635.50	29.99%
JP1051741Q87	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	26,168,207.32	174,483.80	0.09%
JP1051791R76	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	103,552,194.31	690,463.04	0.35%
JP1103451G00	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	3,434,318.17	22,899.27	0.01%
JP1120211G41	JPGV 0.100 03/10/26 JAPAN	GOV	JP	JPY	A1	14,437,328.39	96,264.90	0.05%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	14,402,801.68	96,034.68	0.05%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	16,558,590.78	110,409.01	0.06%
JP1201221A45	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	361,508.43	2,410.44	0.00%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	41,703,171.06	278,067.49	0.14%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	53,837,967.32	358,979.61	0.18%
JP1201381C70	JPGV 1.500 06/20/32 JAPAN	GOV	JP	JPY	A1	10,108,403.59	67,387.26	0.03%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	14,460,148.07	96,417.06	0.05%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	22,955,048.85	153,059.17	0.08%
JP1300711M79	JPGV 0.700 06/20/51 JAPAN	GOV	JP	JPY	A1	428,037,618.29	2,840,724.26	1.44%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	14,452,763.21	96,367.82	0.05%
JP1743241R82	JPGV 11/10/25 JAPAN	GOV	JP	JPY	A1	149,937.14	999.75	0.00%
JP1743251R89	JPGV 11/11/25 JAPAN	GOV	JP	JPY	A1	99,947.31	666.43	0.00%
JP9910680004	TOKIO MARINEHLDG ODSH TOKIO MARINEHLDG	COM	JP	JPY	A1	617,599.18	4,118.01	0.00%
LU2162831981	LUGV 04/28/30 LUXEMBOURG	GOV	LU	EUR	Aaa	4,501.42	5,274.19	0.00%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	Aaa	1,377,631.14	1,614,131.78	0.82%
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	Aaa	1,377,631.35	1,614,132.02	0.82%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	Aaa	1,290,654.17	1,512,223.29	0.77%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	EUR	Aa1	9.32	10.92	0.00%
NL0015000L58	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	33,074.86	38,752.89	0.02%
NL0015002C3X	QIAGEN ODSH QIAGEN	COM	DE	EUR	Aaa	39.98	46.84	0.00%
NL0015002P70	NLGV 3.500 01/15/56 NETHERLANDS	GOV	NL	EUR	Aaa	1,923.33	2,253.52	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	Aaa	286,395.82	335,561.95	0.17%
NO0010875230	NOGV 1.375 08/19/30 NORWAY	GOV	NO	NOK	Aaa	317,165.80	31,956.62	0.02%
US00206R1023	AT&T ODSH AT&T	COM	US	USD	Aa1	7,124,938.04	7,124,938.04	3.61%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	Aa1	207,333.10	207,333.10	0.11%
US00828EEP07	AFDB 4.375 11/03/27 MTN AFRCN DVLPMNT	BND	XO	USD	Aa1	3,136,137.14	3,136,137.14	1.59%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	197,395.35	197,395.35	0.10%
US0231351067	AMAZON COM ODSH AMAZON.COM	COM	US	USD	Aa1	728,736.16	728,736.16	0.37%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	Aa1	7,124,880.34	7,124,880.34	3.61%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	728,814.15	728,814.15	0.37%
US0605051046	BOFAMIL ODSH BOFAMIL	COM	US	USD	Aa1	339.62	339.62	0.00%
US12504L1098	CBRE GROUP ODSH CBRE GROUP	COM	US	USD	Aa1	413.87	413.87	0.00%
US15667641005	CHEVRON ODSH CHEVRON	COM	US	USD	Aa1	207.61	207.61	0.00%
US313363PK11	FHLB 4.140 07/05/33 FHLBANKS	BND	US	USD	Aa1	261,925.42	261,925.42	0.13%
US4581X0EG91	IADB 4.538 10/04/27 FRN MTN IDB	BND	US	USD	Aa1	15,038.19	15,038.19	0.01%
US45841N1972	INTRACTIVE BRK ODSH INTRACTIVE BRK	COM	US	USD	Aa1	7,124,947.93	7,124,947.93	3.61%
US459056LK77	IBRD 4.000 08/27/26 MTN IBRD	GOV	SU	USD	Aa1	32,270.54	32,270.54	0.02%
US4592001014	IBM ODSH IBM	COM	US	USD	Aa1	289.42	289.42	0.00%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	Aa1	5,341,618.07	5,341,618.07	2.71%
US49271V1008	KEURIG DR PEPPER ODSH KEURIG DR PEPPER	COM	US	USD	Aa1	7,124,554.14	7,124,554.14	3.61%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	728,363.11	728,363.11	0.37%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	7,124,859.32	7,124,859.32	3.61%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	Aa1	7,124,698.99	7,124,698.99	3.61%
US6562QC375	NIB 3.750 08/28/28 MTN NIB	BND	FI	USD	Aa1	3,135,659.51	3,135,659.51	1.59%
US68323AFF66	ONTAR 2.300 06/15/26 ONTARIO	BND	CA	USD	Aaa	727,862.51	727,862.51	0.37%
US8760301072	TAPESTRY ODSH TAPESTRY	COM	US	USD	Aa1	155.67	155.67	0.00%
US902521051	TYLER TECH ODSH TYLER TECH	COM	US	USD	Aa1	1,760,526.98	1,760,526.98	0.89%
US9028733048	US BANCORP ODSH US BANCORP	COM	US	USD	Aa1	64.32	64.32	0.00%
US912810RW09	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	Aa1	1,543,840.05	1,543,840.05	0.78%
US912810SA79	UST 3.000 02/15/48 US TREASURY	GOV	US	USD	Aa1	388,732.55	388,732.55	0.20%
US912810SK51	UST 2.375 11/15/49 US TREASURY	GOV	US	USD	Aa1	98,027.14	98,027.14	0.05%

Collateral data - as at 07/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	1,542,667.16	1,542,667.16	0.78%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aa1	388,622.88	388,622.88	0.20%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	Aa1	85,314.26	85,314.26	0.04%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	215,757.03	215,757.03	0.11%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	Aa1	388,818.87	388,818.87	0.20%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	Aa1	728,763.51	728,763.51	0.37%
US9128285505	UST 0.125 07/15/26 US TREASURY	GOV	US	USD	Aa1	20,717.30	20,717.30	0.01%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	984.88	984.88	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	1,541,270.31	1,541,270.31	0.78%
US91282CDC29	UST 0.125 10/15/26 US TREASURY	GOV	US	USD	Aa1	96,693.41	96,693.41	0.05%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	388,813.55	388,813.55	0.20%
US91282CKJ98	UST 4.500 04/15/27 US TREASURY	GOV	US	USD	Aa1	207.64	207.64	0.00%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aa1	39,617.73	39,617.73	0.02%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	103.75	103.75	0.00%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	1,857,774.49	1,857,774.49	0.94%
US91282CLG41	UST 3.750 08/15/27 US TREASURY	GOV	US	USD	Aa1	386,841.66	386,841.66	0.20%
US91282CLM19	UST 3.625 08/30/31 US TREASURY	GOV	US	USD	Aa1	397.21	397.21	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	741,941.15	741,941.15	0.38%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	15,790.33	15,790.33	0.01%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	742,648.50	742,648.50	0.38%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	1,123.65	1,123.65	0.00%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	Aa1	742,887.84	742,887.84	0.38%
US91282CMN82	UST 4.250 02/15/28 US TREASURY	GOV	US	USD	Aa1	474,541.36	474,541.36	0.24%
US91282CMS79	UST 3.875 03/15/28 US TREASURY	GOV	US	USD	Aa1	454,673.23	454,673.23	0.23%
US91282CNB36	UST 1.625 04/15/30 US TREASURY	GOV	US	USD	Aa1	728,773.39	728,773.39	0.37%
US91282CNH06	UST 3.875 06/15/28 US TREASURY	GOV	US	USD	Aa1	66,454.95	66,454.95	0.03%
US9553061055	WEST PHARM SVC OOSH WEST PHARM SVC	COM	US	USD	Aa1	2,398,246.48	2,398,246.48	1.22%
X52259629280	LNBA0 0.610 11/17/50 28 MTN LKB BW FORDERBNK	BND	DE	EUR	Aaa	51,384.10	60,205.31	0.03%
X52233226798	ONTAR 0.250 12/15/28 MTN ONTARIO	BND	CA	GBP	Aaa	550,524.69	742,079.76	0.38%
X52749537481	IDA 3.200 01/18/44 MTN INTERNATIONA DE	BND	US	EUR	Aa1	967.56	1,133.67	0.00%
X53092597932	IDA 4.000 06/11/50 MTN INTERNATIONA DE	BND	US	USD	Aa1	3,133,456.47	3,133,456.47	1.59%
X53191626152	KITUS 3.625 10/06/28 MTN KUNTARAHOTUS	BND	FI	USD	Aa1	2,208,243.95	2,208,243.95	1.12%
	Unknown Company Description	UNK		GBP		1.00	1.35	0.00%
						Total:	197,192,394.77	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	BNP PARIBAS PRIME BROKERAGE INT	35,238,095.43
1	NOMURA INTERNATIONAL PLC (PAREN	46,117,141.63

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NOMURA INTERNATIONAL PLC (PARENT)	44,957,882.42
2	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	19,483,789.89
3	GOLDMAN SACHS INTERNATIONAL (PARENT)	17,371,917.72
4	DEUTSCHE BANK AG (PARENT)	16,316,301.78
5	JP MORGAN SECS PLC (PARENT)	13,054,804.43