



Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCÉ - HSBC Gbl Inv Fd - Gbl High Inc Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0524291613
Total net assets (AuM)	777,619,563
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

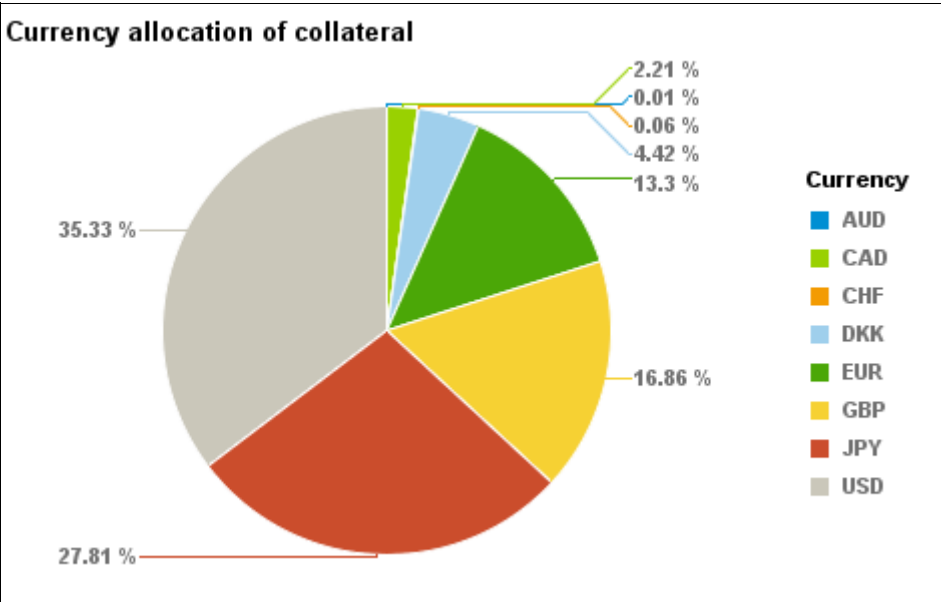
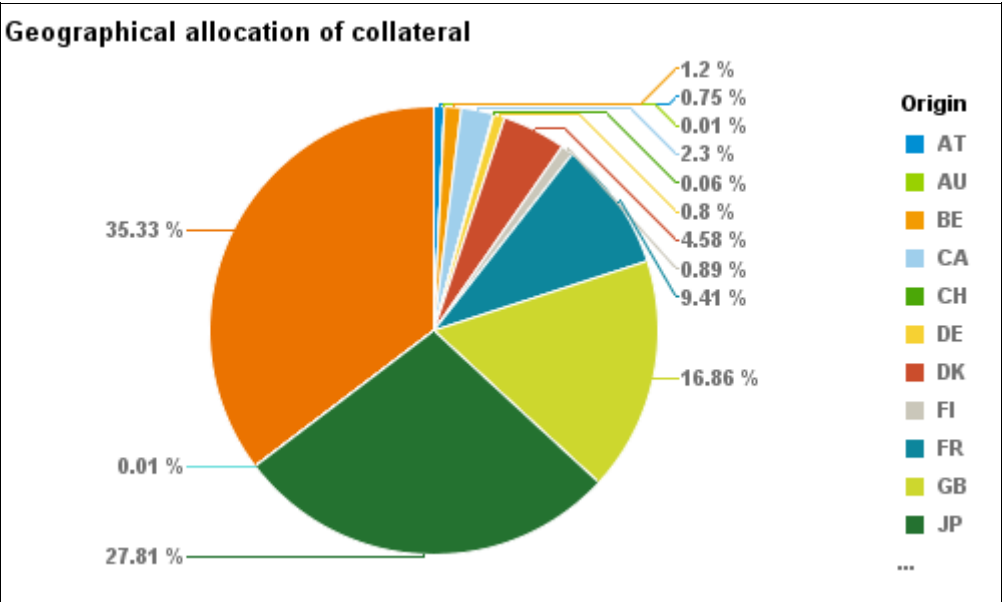
Securities lending data - as at 25/06/2025	
Currently on loan in USD (base currency)	113,148,422.58
Current percentage on loan (in % of the fund AuM)	14.55%
Collateral value (cash and securities) in USD (base currency)	133,899,491.74
Collateral value (cash and securities) in % of loan	118%

Securities lending statistics	
12-month average on loan in USD (base currency)	37,193,705.15
12-month average on loan as a % of the fund AuM	4.02%
12-month maximum on loan in USD	91,640,273.53
12-month maximum on loan as a % of the fund AuM	1.71%
Gross Return for the fund over the last 12 months in (base currency fund)	424,139.56
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0458%

Collateral data - as at 25/06/2025								
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	18,273.04	21,227.77	0.02%
AT0000A00XC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	Aa1	2,069.22	2,403.81	0.00%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	Aa1	490,713.32	570,061.11	0.43%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	17,840.40	20,725.17	0.02%
AT0000A33SH3	ATGV 2.900 05/23/29 AUSTRIA	GOV	AT	EUR	Aa1	338,179.54	392,862.79	0.29%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	308.23	358.07	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	Aaa	20,148.93	13,111.92	0.01%
BE0000229192	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	Aa3	98,408.40	114,320.93	0.09%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	Aa3	757,598.82	880,101.69	0.66%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	Aa3	889.47	1,033.30	0.00%
BE0000343526	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	Aa3	23,323.36	27,094.72	0.02%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	Aa3	10,293.50	11,957.95	0.01%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	Aa3	490,771.80	570,129.04	0.43%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	Aaa	9,907.27	7,231.95	0.01%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	128,678.95	93,931.04	0.07%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	Aaa	410,584.09	299,711.75	0.22%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	Aaa	1,848.77	1,349.54	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	537,354.40	392,249.56	0.29%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	Aaa	537,679.22	392,486.67	0.29%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	Aaa	99,930.24	72,945.52	0.05%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	28,170.99	20,563.82	0.02%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	Aaa	2,048.68	1,495.46	0.00%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	Aaa	3,008.86	2,196.36	0.00%
CA135087R558	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	Aaa	8,128.83	5,933.76	0.00%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	Aaa	104,837.21	76,527.43	0.06%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	Aaa	7,206.05	5,260.16	0.00%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	Aaa	45,003.12	32,850.67	0.02%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	23,235.59	16,961.15	0.01%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	Aaa	3,992.30	2,914.24	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	Aaa	65,580.27	47,871.26	0.04%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	780,995.13	570,098.61	0.43%
CA135087XV98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	Aaa	87,141.18	63,609.95	0.05%
CA135087YK42	CAGV 2.900 12/01/41 CANADA	GOV	CA	CAD	Aaa	128,203.61	93,584.06	0.07%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	127,507.98	93,076.28	0.07%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	455,498.20	332,497.45	0.25%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	Aaa	455,034.69	332,159.11	0.25%
CA87971M1032	TELUS ODSH TELUS	COM	CA	CAD	Aaa	508.97	371.53	0.00%
CH0224397346	CHOV 06/22/29 SWITZERLAND	GOV	CH	CHF	Aaa	61,928.69	76,904.16	0.06%
DE0001030575	DEOV 0.100 04/15/46 GERMANY	GOV	DE	EUR	Aaa	80,962.22	94,053.72	0.07%
DE0001102598	DEOV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	844,467.33	981,016.74	0.73%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	Aaa	9,400,941.20	1,463,911.43	1.09%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	8,844,716.83	1,377,296.36	1.03%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	435,217.22	67,771.88	0.05%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	9,400,940.94	1,463,911.39	1.09%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	Aaa	37,843.48	5,892.97	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	3,175.41	494.47	0.00%
DK0009924375	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	396,117.95	61,683.36	0.05%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	Aaa	10,670.14	1,661.55	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	81,736.00	12,727.90	0.01%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	9,400,941.20	1,463,911.43	1.09%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	Aa1	13,975.44	16,235.25	0.01%
FI4000507231	FIGV 0.125 09/15/31 FINLAND	GOV	FI	EUR	Aa1	490,206.10	569,471.87	0.43%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	Aa1	490,584.46	569,911.41	0.43%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	14,395.87	16,723.66	0.01%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	14,105.64	16,366.50	0.01%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	135,960.05	157,944.63	0.12%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	10,442.58	12,131.13	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,448,517.45	10,976,331.97	8.20%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	173,646.07	201,724.44	0.15%

Collateral data - as at 25/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	Aa3	1,143.53	1,328.44	0.00%
FR0013200813	FRGV 0.250 11/25/26 FRANCE	GOV	FR	EUR	Aa3	19,407.58	22,545.76	0.02%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	1.61	1.87	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	18,742.80	21,773.49	0.02%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	Aa3	719.65	836.02	0.00%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	Aa3	338,228.94	392,620.18	0.29%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	338,228.59	392,919.77	0.29%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	Aa3	94,972.92	110,329.93	0.08%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	80,961.97	94,053.43	0.07%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	Aa3	85,558.84	99,393.61	0.07%
FR001400H1V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	551.31	640.46	0.00%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	Aa3	4,840.56	5,623.27	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	93,620.51	108,758.84	0.08%
GB00B0C9NHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	1,050,839.09	1,431,400.47	1.07%
GB00B3DAVD98	UKT1 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	244,281.11	332,747.51	0.25%
GB00B3MYD345	UKT1 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	507.05	690.68	0.00%
GB00B421JZ86	UKT1 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	Aa3	645,949.94	879,880.71	0.66%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	1,050,839.84	1,431,401.49	1.07%
GB00B6RHH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	Aa3	47,249.61	64,361.06	0.05%
GB00B7RNOG65	UKT1 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	888.01	1,209.60	0.00%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	47,249.78	64,361.29	0.05%
GB00BD8XCX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	1,051,771.74	1,432,670.88	1.07%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	1,050,839.67	1,431,401.26	1.07%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	29.71	40.47	0.00%
GB00BLH8Z65	UKT1 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	274,992.28	374,580.73	0.28%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,050,839.65	1,431,401.23	1.07%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	Aa3	244,282.42	332,749.30	0.25%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	1.04	1.42	0.00%
GB00BMY6Z261	UKT1 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	Aa3	92.79	126.39	0.00%
GB00BNNQF551	UKT1 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	Aa3	69,047.99	94,053.72	0.07%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	15,623.99	21,282.22	0.02%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	244,282.39	332,749.26	0.25%
GB00BPJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	288,455.40	392,919.52	0.29%
GB00BPJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	162,543.66	221,408.85	0.17%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	1,495,066.99	2,022,884.00	1.51%
GB00BPSNB490	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	1,437,816.55	1,958,521.81	1.46%
GB00BPSNB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	1,437,816.84	1,958,522.21	1.46%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	646,127.99	880,123.24	0.66%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	47,249.88	64,361.42	0.05%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	645,591.30	879,392.19	0.66%
GB00BQCAR999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	18,414.67	25,083.54	0.02%
GB00BQC8ZD08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	1,437,851.60	1,958,569.56	1.46%
GB00BTJ30027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	274,740.13	374,237.27	0.28%
GB00BTJJ0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	1,031,205.15	1,404,656.10	1.05%
GB00BZ1NTB69	UKT1 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	568,049.23	773,768.26	0.58%
GB00BZ1NTB69	UKT1 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	1.42	1.93	0.00%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	46,305,420.97	319,954.56	0.24%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	46,318,804.61	320,047.03	0.24%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	597,076,132.78	4,125,591.01	3.08%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	735,638.96	5,083.01	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	597,080,063.69	4,125,618.17	3.08%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	46,318,477.36	320,044.77	0.24%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	6,300,517.11	43,534.41	0.03%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	2,289,619.86	15,820.49	0.01%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	33,869,035.69	234,023.40	0.17%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	19,053,482.97	131,653.02	0.10%
JP1201591G4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	597,076,970.61	4,125,596.80	3.08%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	46,321,527.07	320,065.84	0.24%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	2,005,371.74	13,856.43	0.01%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	10,305,490.40	71,207.40	0.05%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	975,866.35	6,742.90	0.01%
JP1300271T46	JPGV 2.500 09/20/37 JAPAN	GOV	JP	JPY	A1	31,948,174.67	220,750.91	0.16%
JP1300321A34	JPGV 2.300 03/20/40 JAPAN	GOV	JP	JPY	A1	11,228,421.48	77,584.54	0.06%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	11,219,280.23	77,521.37	0.06%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	46,318,331.48	320,043.76	0.24%
JP1300841Q46	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	1,863,165,485.09	12,873,833.60	9.61%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	597,046,465.61	4,125,386.02	3.08%
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	157,097,100.54	1,085,487.01	0.81%
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	11,246,877.46	77,712.06	0.06%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	597,058,252.44	4,125,467.47	3.08%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	403,689.57	2,789.36	0.00%
JP1742881R22	JPGV 02/20/26 JAPAN	GOV	JP	JPY	A1	11,215,124.58	77,492.66	0.06%
NL009434992	LYONDELL ODSH LYONDELL	COM	US	USD	Aa1	624,907.36	624,907.36	0.47%
NL0015000L58	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	5,926.01	6,884.24	0.01%
NL0015001D07	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	Aaa	7,119.10	8,270.25	0.01%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,848,460.16	1,848,460.16	1.38%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,848,220.59	1,848,220.59	1.38%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,958,416.26	1,958,416.26	1.46%
US1890541097	CLOROX ODSH CLOROX	COM	US	USD	Aa1	1,849,081.17	1,849,081.17	1.38%
US31418E7A27	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	Aa1	16,651.04	16,651.04	0.01%
US31418FAW77	FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	Aa1	16,473.67	16,473.67	0.01%
US31418FBN69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	Aa1	2,883.73	2,883.73	0.00%
US6717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	Aa1	1,848,901.95	1,848,901.95	1.38%
US68933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	Aa1	1,848,555.68	1,848,555.68	1.38%
US6949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,958,367.01	1,958,367.01	1.46%
US6949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,847,826.04	1,847,826.04	1.38%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	1,843,780.09	1,843,780.09	1.38%
US912797PG65	UST BILL 07/31/25 US TREASURY	GOV	US	USD	Aa1	99.59	99.59	0.00%
US912810F909	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	212.13	212.13	0.00%

Collateral data - as at 25/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810FS25	UST 2.000 01/15/26 US TREASURY	GOV	US	USD	Aa1	877,770.32	877,770.32	0.66%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	11,895.00	11,895.00	0.01%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	Aa1	19,687.88	19,687.88	0.01%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	Aa1	8,266.21	8,266.21	0.01%
US912810SC38	UST 3.125 05/15/46 US TREASURY	GOV	US	USD	Aa1	2,710.60	2,710.60	0.00%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	Aa1	147.66	147.66	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	58.78	58.78	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	61.42	61.42	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	2,042,626.17	2,042,626.17	1.53%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aa1	21,667.94	21,667.94	0.02%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	Aa1	879,818.42	879,818.42	0.66%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	Aa1	622,744.48	622,744.48	0.47%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	731.73	731.73	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	21,216.06	21,216.06	0.02%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	Aa1	200,377.89	200,377.89	0.15%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	Aa1	175,476.48	175,476.48	0.13%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	92,162.18	92,162.18	0.07%
US912810TG13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	270.81	270.81	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	Aa1	563,175.50	563,175.50	0.42%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	2,406.82	2,406.82	0.00%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	Aa1	267,168.06	267,168.06	0.20%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	Aa1	2,043,623.02	2,043,623.02	1.53%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	Aa1	34,235.47	34,235.47	0.03%
US9128284N73	UST 2.875 05/15/28 US TREASURY	GOV	US	USD	Aa1	2,043,537.15	2,043,537.15	1.53%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	982.42	982.42	0.00%
US912828X865	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	293.03	293.03	0.00%
US912828Y530	UST 1.750 11/15/29 US TREASURY	GOV	US	USD	Aa1	2,043,351.84	2,043,351.84	1.53%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	Aa1	3,359.44	3,359.44	0.00%
US91282CAU53	UST 0.500 10/31/27 US TREASURY	GOV	US	USD	Aa1	58,807.79	58,807.79	0.04%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	846,068.14	846,068.14	0.63%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	34,456.03	34,456.03	0.03%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	1,911,193.23	1,911,193.23	1.43%
US91282CBB99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	Aa1	64,356.74	64,356.74	0.05%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	32,152.72	32,152.72	0.02%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	Aa1	15,922.31	15,922.31	0.01%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	Aa1	522,176.69	522,176.69	0.39%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	Aa1	15,555.10	15,555.10	0.01%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	209,030.23	209,030.23	0.16%
US91282CDP92	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	Aa1	5,386.51	5,386.51	0.00%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	1,265.72	1,265.72	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	Aa1	1,148.06	1,148.06	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	199,458.07	199,458.07	0.15%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	Aa1	658,072.53	658,072.53	0.64%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	298.30	298.30	0.00%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	Aa1	983,310.22	983,310.22	0.73%
US91282CF001	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	Aa1	658,071.69	658,071.69	0.64%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	Aa1	858,130.24	858,130.24	0.64%
US91282CFJ53	UST 3.125 08/31/29 US TREASURY	GOV	US	USD	Aa1	1,152,508.73	1,152,508.73	0.86%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	Aa1	21,189.77	21,189.77	0.02%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	Aa1	301.06	301.06	0.00%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	Aa1	2,043,353.86	2,043,353.86	1.53%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	343,118.12	343,118.12	0.26%
US91282CGZ36	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	Aa1	240,464.24	240,464.24	0.18%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	Aa1	63,568.94	63,568.94	0.05%
US91282CHJ38	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	Aa1	6,177.64	6,177.64	0.00%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	Aa1	1,463,904.27	1,463,904.27	1.09%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	103,804.38	103,804.38	0.08%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	109,074.54	109,074.54	0.08%
US91282CJR34	UST 3.750 12/31/26 US TREASURY	GOV	US	USD	Aa1	2,042,528.03	2,042,528.03	1.53%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	Aa1	509.61	509.61	0.00%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	Aa1	419,309.68	419,309.68	0.31%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	Aa1	21,195.30	21,195.30	0.02%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	Aa1	749,345.81	749,345.81	0.56%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	Aa1	391,423.96	391,423.96	0.29%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	48,158.81	48,158.81	0.04%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	Aa1	4,238.68	4,238.68	0.00%
US91282CLI89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	Aa1	999.67	999.67	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	100.49	100.49	0.00%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	Aa1	17,560.72	17,560.72	0.01%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	1,052,753.51	1,052,753.51	0.79%
US91282CME33	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	Aa1	40,133.88	40,133.88	0.03%
XS2911156326	DKGV 2.250 10/02/26 MTN DENMARK	GOV	DK	EUR	Aaa	178,454.32	207,310.19	0.15%
XS3077376047	QUBPR 3.250 05/22/35 MTN QUEBEC PROVINCE	BND	CA	EUR	Aaa	100,479.89	116,727.37	0.09%
						Total:	133,899,491.74	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value

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Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	34,921,894.38
2	NOMURA INTERNATIONAL PLC (PARENT)	12,678,467.62
3	HSBC BANK PLC (PARENT)	10,648,256.33
4	BARCLAYS BANK PLC (PARENT)	8,483,967.70
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	8,071,705.06