



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)	772,977,121
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

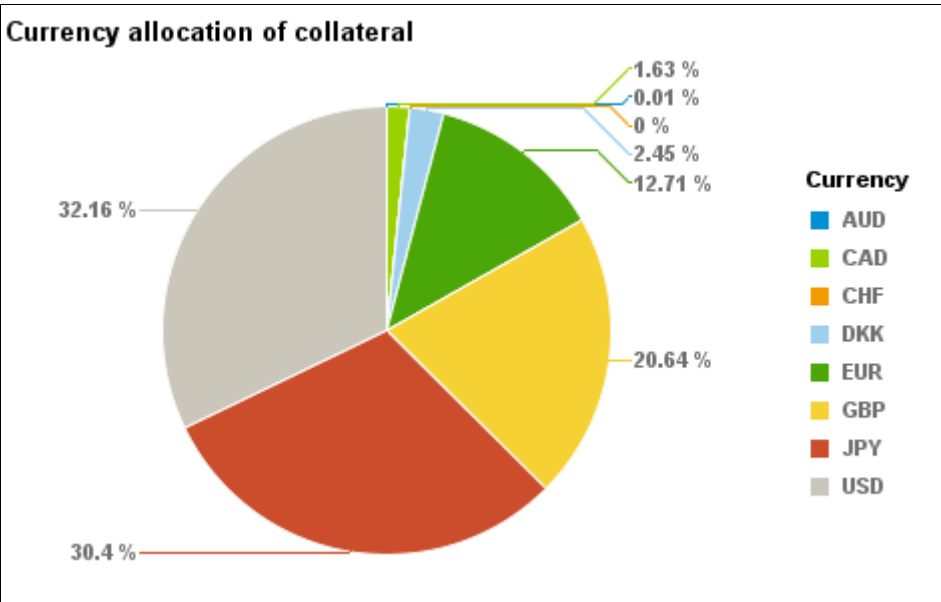
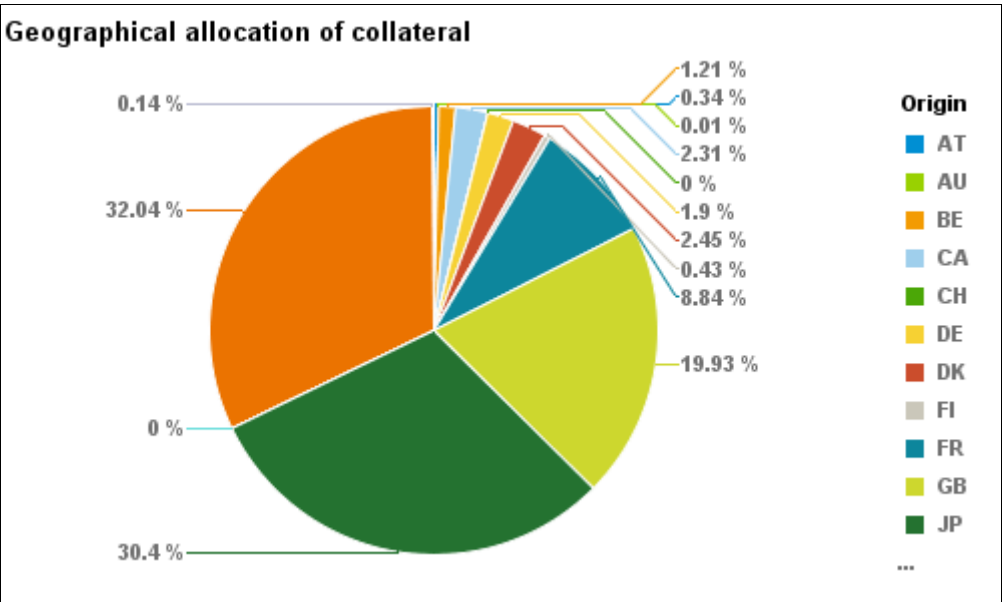
Securities lending data - as at 20/06/2025	
Currently on loan in USD (base currency)	116,315,949.44
Current percentage on loan (in % of the fund AuM)	15.05%
Collateral value (cash and securities) in USD (base currency)	132,851,348.83
Collateral value (cash and securities) in % of loan	114%

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 20/06/2025								
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	152,825.01	175,270.67	0.13%
AT0000A0XXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	Aa1	2,069.25	2,373.17	0.00%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	82,635.75	94,772.60	0.07%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	152,438.99	174,827.96	0.13%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	719.66	825.36	0.00%
AU37B0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	Aaa	23,890.61	15,420.22	0.01%
BE0000320282	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	1,965.72	2,277.37	0.00%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	425,388.39	487,877.36	0.37%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	Aa3	10,287.19	11,798.09	0.01%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	Aa3	627,821.71	720,030.93	0.54%
BE0000351602	BEGV 10/22/27 BELGIUM	GOV	BE	EUR	Aa3	50,823.62	58,288.16	0.04%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	Aa3	77.73	89.14	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	281,832.27	323,225.45	0.24%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	Aaa	9,891.14	7,199.06	0.01%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	Aaa	414,135.33	301,419.94	0.23%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	Aaa	1,845.24	1,343.02	0.00%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	Aaa	239,407.85	174,248.11	0.13%
CA135087N697	CAGV 2.900 06/01/32 CANADA	GOV	CA	CAD	Aaa	354,721.58	258,176.85	0.19%
CA135087P248	CAGV 3.000 10/01/25 CANADA	GOV	CA	CAD	Aaa	150,940.85	109,859.22	0.08%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	Aaa	99,886.03	72,707.29	0.05%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	28,072.58	20,432.05	0.02%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	Aaa	2,046.53	1,489.52	0.00%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	Aaa	2,965.84	2,180.46	0.00%
CA135087R978	CAGV 4.900 08/01/26 CANADA	GOV	CA	CAD	Aaa	7,210.79	5,248.22	0.00%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	Aaa	44,795.60	32,603.56	0.02%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	23,247.38	16,920.13	0.01%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	Aaa	65,490.23	47,665.73	0.04%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	778,191.32	566,390.66	0.43%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	Aaa	5,788.80	4,213.26	0.00%
CA68333ZAR88	ONTAR 1.550 11/01/29 MTN ONTARIO	BND	CA	CAD	Aaa	9,412.30	6,850.55	0.01%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	364,878.68	265,569.49	0.20%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	Aaa	364,501.87	265,295.24	0.20%
CH0009755197	CHOV 4.900 01/06/49 SWITZERLAND	GOV	CH	CHF	Aaa	1,790.48	2,186.02	0.00%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	Aaa	454,982.86	521,806.95	0.39%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	Aaa	83,072.71	95,273.74	0.07%
DE0008U22056	DEGV 2.900 06/18/26 GERMANY	GOV	DE	EUR	Aaa	3,412.92	3,914.19	0.00%
DE0008U22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	Aaa	454,983.08	521,807.20	0.39%
DE0008U25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	Aaa	1,229.28	1,409.82	0.00%
DE0008U25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	Aaa	454,983.01	521,807.12	0.39%
DE0008U27008	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	Aaa	661,627.12	758,801.39	0.57%
DE0008U2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	82,789.18	94,948.56	0.07%
DE0008U2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	10.45	11.99	0.00%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	Aaa	5,887,174.30	905,127.98	0.68%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	5,887,175.35	905,128.14	0.68%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	1,296,690.60	199,360.66	0.15%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	4,251,306.98	653,620.34	0.49%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	3,843,476.86	590,918.20	0.44%
FI4000369467	FIGV 0.500 08/15/29 FINLAND	GOV	FI	EUR	Aa1	13,939.91	15,987.29	0.01%
FI4000567525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	468,685.50	537,522.12	0.40%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	14,134.92	16,210.94	0.01%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	10,414.13	11,943.67	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,447,103.19	10,834,614.95	8.16%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	173,511.44	198,995.35	0.15%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	Aa3	82,721.43	94,870.86	0.07%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	2.47	2.83	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	18,733.32	21,484.72	0.02%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	1.92	2.20	0.00%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	Aa3	78,771.95	90,341.31	0.07%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	80,825.41	92,696.37	0.07%

Collateral data - as at 20/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	Aa3	257,235.88	295,016.54	0.22%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	549.73	630.46	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	94,480.23	108,356.70	0.08%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	Aa3	16.27	18.66	0.00%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	Aa3	9.71	13.04	0.00%
GB00B0C0NHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	843,096.62	1,132,025.83	0.85%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	Aa3	514,371.14	690,646.13	0.52%
GB00B3LZ8F68	UKT1 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	32,090.81	43,088.33	0.03%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	843,097.17	1,132,026.57	0.85%
GB00B6RNH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	Aa3	47,025.13	63,140.64	0.05%
GB00B6RNH672	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	Aa3	275,183.99	369,489.54	0.28%
GB00B7RNOG65	UKT1 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	1,479.55	1,986.59	0.00%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	275,183.99	369,489.54	0.28%
GB00B8JNQY21	UKT 3 1/2 07/22/66 UK TREASURY	GIL	GB	GBP	Aa3	876,934.51	1,177,459.97	0.89%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	47,249.76	63,442.25	0.05%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	Aa3	293,423.90	393,980.27	0.30%
GB00BDX8CX86	UKT1 0 1/8 03/22/66 UK TREASURY	GIL	GB	GBP	Aa3	843,097.22	1,132,026.64	0.85%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	843,097.39	1,132,026.87	0.85%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	21.79	29.26	0.00%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	275,183.99	369,489.54	0.28%
GB00BLH38265	UKT1 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	47,249.75	63,442.24	0.05%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	Aa3	275,183.99	369,489.54	0.28%
GB00BM8Z2V99	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	Aa3	275,183.99	369,489.54	0.28%
GB00MBML1F74	UKT 0 5/8 10/22/50 UK TREASURY	GIL	GB	GBP	Aa3	68,796.01	92,372.40	0.07%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	843,096.78	1,132,026.05	0.85%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	4.18	5.61	0.00%
GB00MY6Z261	UKT1 13/4 09/22/36 Cov UK Treasury	GIL	GB	GBP	Aa3	629,961.89	845,849.83	0.64%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	130,504.10	175,227.86	0.13%
GB00BPJJKH53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	1,537,949.57	2,065,004.89	1.55%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	1,780,981.58	2,391,323.97	1.80%
GB00BPSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	1,536,097.49	2,062,518.10	1.55%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	1,022,365.83	1,372,730.33	1.03%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	39,001.53	52,367.35	0.04%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	876,959.99	1,177,494.18	0.89%
GB00BQCAR999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	1,536,097.45	2,062,518.05	1.55%
GB00BQCR2D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	74,761.85	100,382.74	0.08%
GB00BSQNR093	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	16.18	21.72	0.00%
GB00BTJ3J134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	197,723.89	265,483.87	0.20%
GB00BTJ3J134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	876,959.99	1,177,494.18	0.89%
GB00BTJ3J241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	1,036,739.68	1,392,030.37	1.05%
GB00BYMWG366	UKT1 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	47,249.56	63,441.98	0.05%
GB00BZ12DV40	UKT1 01/25 08/10/48 UK TREASURY	GIL	GB	GBP	Aa3	876,959.99	1,177,494.18	0.89%
GB00BZ1NTB69	UKT1 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	24.36	32.71	0.00%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	28,703,504.77	196,983.85	0.15%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	51,642,179.67	354,405.34	0.27%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	568,877,855.47	3,904,044.19	2.94%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	568,143,242.80	3,899,002.75	2.93%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	736,029.39	5,051.16	0.00%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	39,992,663.77	274,458.08	0.21%
JP1051711R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	569,232,507.17	3,908,478.06	2.94%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	568,890,594.34	3,904,131.61	2.94%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	11,237,117.64	77,117.09	0.06%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	51,602,689.36	354,134.33	0.27%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	6,301,464.91	43,245.13	0.03%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	170,522,561.87	1,170,247.02	0.88%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	2,286,800.75	15,693.65	0.01%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	33,885,576.72	232,546.91	0.18%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	1,751,940.28	12,023.06	0.01%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	482,299,663.52	3,309,883.10	2.49%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	42,503.34	291.69	0.00%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	83,893.43	575.74	0.00%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	197,874.15	1,357.95	0.00%
JP1201731L76	JPGV 0.400 06/20/40 JAPAN	GOV	JP	JPY	A1	198,071.76	1,359.31	0.00%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	1,655,253.20	11,359.52	0.01%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	43,502,813.01	298,547.22	0.22%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	2,005,399.04	13,762.47	0.01%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	170,879,989.86	1,172,699.95	0.88%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	568,870,905.93	3,903,996.49	2.94%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	976,581.02	6,701.99	0.01%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	11,289,734.22	77,478.18	0.06%
JP1300601JA9	JPGV 0.900 09/20/48 JAPAN	GOV	JP	JPY	A1	393,701.79	2,701.86	0.00%
JP1300691M16	JPGV 0.700 12/20/50 JAPAN	GOV	JP	JPY	A1	5,841,169.20	40,086.25	0.03%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	1,845,651,936.14	12,666,175.43	9.53%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	51,643,406.40	354,413.76	0.27%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	13,383,595.15	91,847.74	0.07%
JP1743081R51	JPGV 08/25/25 JAPAN	GOV	JP	JPY	A1	11,292,314.86	77,495.89	0.06%
NL0012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	Aaa	1,228.81	1,409.28	0.00%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,629,017.35	1,629,017.35	1.23%
US0231351067	AMAZON COM ODSH AMAZON.COM	COM	US	USD	Aa1	2,062,503.92	2,062,503.92	1.55%
US135087Q050	CACV 3.750 04/26/28 CANADA	GOV	CA	USD	Aaa	30,025.95	30,025.95	0.02%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	Aa1	1,630,149.73	1,630,149.73	1.23%
US31418E7A27	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	Aa1	16,533.35	16,533.35	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	16,357.21	16,357.21	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	1,001.01	1,001.01	0.00%
US4062161017	HALLIBURTON ODSH HALLIBURTON	COM	US	USD	Aa1	209.41	209.41	0.00%
US43358BA899	CACV 4.000 03/19/30 CANADA	GOV	CA	USD	Aaa	116,141.37	116,141.37	0.09%
US4592001014	IBM ODSH IBM	COM	US	USD	Aa1	1,629,820.36	1,629,820.36	1.23%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	Aa1	371.55	371.55	0.00%
US5949161045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	2,062,056.55	2,062,056.55	1.55%

Collateral data - as at 20/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,630,100.53	1,630,100.53	1.23%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	1,628,320.86	1,628,320.86	1.23%
US683234C978	ONTAR 4.850 06/11/35 ONTARIO	BND	CA	USD	Aaa	10,090.38	10,090.38	0.01%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	Aa1	1,630,340.82	1,630,340.82	1.23%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	Aa1	1,629,838.34	1,629,838.34	1.23%
USB7812G1013	TARGA RES ODSH TARGA RES	COM	US	USD	Aa1	547,903.77	547,903.77	0.41%
US880591EX64	TNNLL 1.500 09/15/31 TVA	BND	US	USD	Aa1	1,699.39	1,699.39	0.00%
US912810FP99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	211.23	211.23	0.00%
US912810QL52	UST 4.250 11/15/40 US TREASURY	GOV	US	USD	Aa1	73,377.63	73,377.63	0.06%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	11,705.27	11,705.27	0.01%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	Aa1	8,174.00	8,174.00	0.01%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	Aa1	2,682.31	2,682.31	0.00%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	Aa1	146.41	146.41	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	58.11	58.11	0.00%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	Aa1	2,817.71	2,817.71	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	60.72	60.72	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	1,668,999.83	1,668,999.83	1.26%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aa1	21,431.53	21,431.53	0.02%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	Aa1	420,435.57	420,435.57	0.32%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	Aa1	95,381.14	95,381.14	0.07%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	722.10	722.10	0.00%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	Aa1	198,337.72	198,337.72	0.15%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	91,600.35	91,600.35	0.07%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	268.03	268.03	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	2,379.01	2,379.01	0.00%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	Aa1	264,590.89	264,590.89	0.20%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	398,212.06	398,212.06	0.30%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	Aa1	793,186.30	793,186.30	0.60%
US912828ZA70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	Aa1	34,139.13	34,139.13	0.03%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	979.97	979.97	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	291.59	291.59	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	175,252.53	175,252.53	0.13%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	Aa1	175,183.56	175,183.56	0.13%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	Aa1	3,346.63	3,346.63	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	845,865.12	845,865.12	0.64%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	34,256.78	34,256.78	0.03%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	1,904,222.59	1,904,222.59	1.43%
US91282CBB99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	Aa1	845,836.43	845,836.43	0.64%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	323,142.25	323,142.25	0.24%
US91282CBP99	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	Aa1	15,845.75	15,845.75	0.01%
US91282CBZ32	UST 1.250 04/30/28 US TREASURY	GOV	US	USD	Aa1	845,871.34	845,871.34	0.64%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	Aa1	44,426.34	44,426.34	0.03%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	Aa1	15,450.14	15,450.14	0.01%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	37,302.85	37,302.85	0.03%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	207,520.43	207,520.43	0.16%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	Aa1	5,346.86	5,346.86	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	175,252.82	175,252.82	0.13%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	1,260.37	1,260.37	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	Aa1	1,139.32	1,139.32	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	197,972.41	197,972.41	0.15%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	942,254.68	942,254.68	0.71%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	296.58	296.58	0.00%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	Aa1	299.23	299.23	0.00%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	Aa1	8,202.93	8,202.93	0.01%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	Aa1	1,669,795.82	1,669,795.82	1.26%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	2,274,772.64	2,274,772.64	1.71%
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	Aa1	883.48	883.48	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	94.41	94.41	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	1,669,361.68	1,669,361.68	1.26%
US91282CHRS1	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	Aa1	905,042.46	905,042.46	0.68%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	Aa1	1,669,778.27	1,669,778.27	1.26%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	107,984.10	107,984.10	0.08%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	Aa1	521,715.32	521,715.32	0.39%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	108,541.65	108,541.65	0.08%
US91282CJR34	UST 3.750 12/31/26 US TREASURY	GOV	US	USD	Aa1	136,389.68	136,389.68	0.10%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	Aa1	507.85	507.85	0.00%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	Aa1	415,691.21	415,691.21	0.31%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	Aa1	676,937.86	676,937.86	0.66%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aa1	21,215.14	21,215.14	0.02%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	Aa1	201.58	201.58	0.00%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	47,734.49	47,734.49	0.04%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	Aa1	76,779.10	76,779.10	0.06%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	Aa1	4,224.04	4,224.04	0.00%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	Aa1	990.28	990.28	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	1,495.31	1,495.31	0.00%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	Aa1	18,126.97	18,126.97	0.01%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	Aa1	603.30	603.30	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	1,231,697.11	1,231,697.11	0.93%
US91282CLZ22	UST 4.125 11/30/31 US TREASURY	GOV	US	USD	Aa1	1,669,790.25	1,669,790.25	1.26%
US91282CMA61	UST 4.125 11/30/29 US TREASURY	GOV	US	USD	Aa1	1,668,683.58	1,668,683.58	1.26%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	Aa1	358,207.87	358,207.87	0.27%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	Aa1	101,699.82	101,699.82	0.08%
X82980781014	QUBPR 4.750 01/22/30 MTN QUEBEC PROVINCE	BND	CA	GBP	Aaa	659,186.88	750,820.22	0.57%
	Unknown Company Description	UNK		GBP		142,511.33	191,349.96	0.14%
						Total:	132,851,348.83	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)	32,188,371.26

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	34,423,248.24
2	NOMURA INTERNATIONAL PLC (PARENT)	12,497,433.28
3	HSBC BANK PLC (PARENT)	10,496,209.88
4	BARCLAYS BANK PLC (PARENT)	8,362,826.00
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	7,856,450.01