



Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCF - HSBC Gbl Inv Fd - Gbl High Inc Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0524291613
Total net assets (AuM)	949,406,936
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

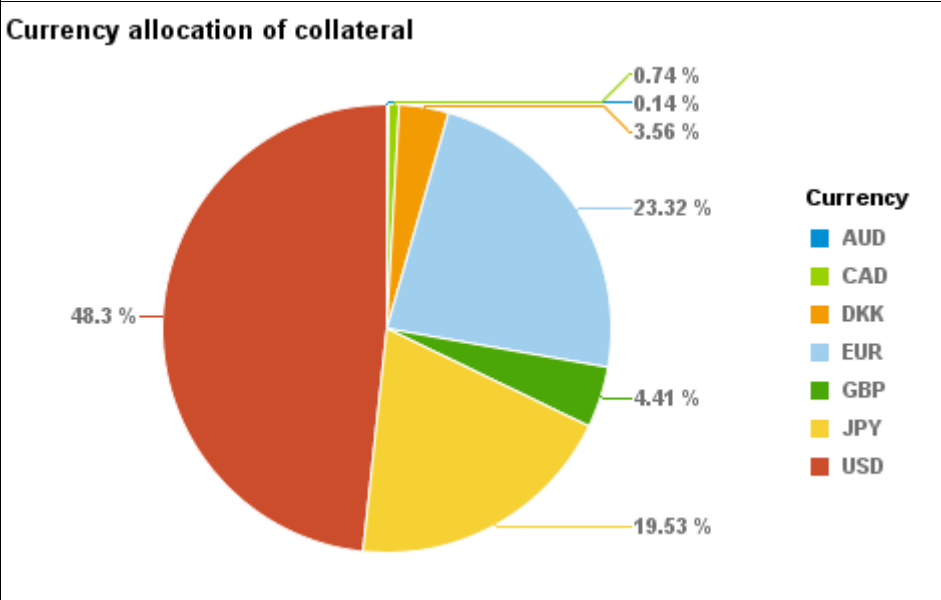
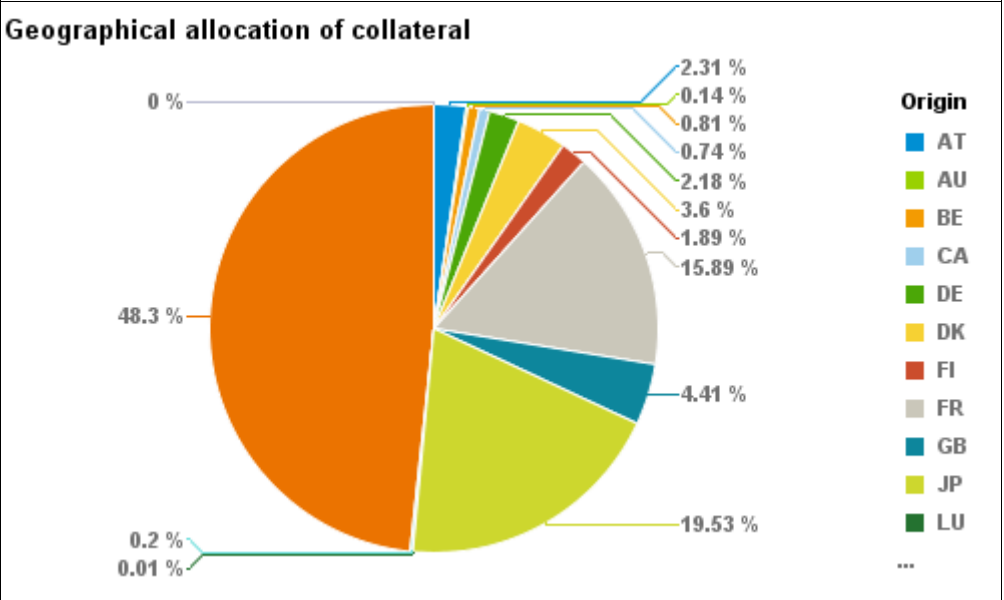
Securities lending data - as at 11/09/2025	
Currently on loan in USD (base currency)	128,134,028.64
Current percentage on loan (in % of the fund AuM)	15.09%
Collateral value (cash and securities) in USD (base currency)	147,831,465.15
Collateral value (cash and securities) in % of loan	115%

Securities lending statistics	
12-month average on loan in USD (base currency)	34,847,619.67
12-month average on loan as a % of the fund AuM	3.89%
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)	402,861.68
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0448%

Collateral data - as at 11/09/2025								
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	18,814.55	22,064.70	0.01%
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	Aa1	945.38	1,108.69	0.00%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	42,305.52	49,613.65	0.03%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	5,405.09	6,338.80	0.00%
AT0000A2HL C4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	Aa1	23,366.72	27,403.24	0.02%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	6,113.80	7,169.94	0.00%
AT0000A2CQB6	ATGV 0.700 04/20/71 AUSTRIA	GOV	AT	EUR	Aa1	2,808.75	3,293.95	0.00%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	Aa1	935.50	1,097.10	0.00%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	Aa1	80,351.88	94,232.39	0.06%
AT0000A2Y9G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	18,792.79	22,039.18	0.01%
AT0000A324S8	ATGV 2.900 02/20/33 AUSTRIA	GOV	AT	EUR	Aa1	2,373,242.37	2,783,211.80	1.88%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	332,818.31	390,311.53	0.26%
AU0000075681	AUGV 1.250 05/21/32 AUSTRALIA	GOV	AU	AUD	Aaa	49,080.30	32,533.33	0.02%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	Aaa	243,734.25	161,561.50	0.11%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	Aaa	11,491.67	7,617.36	0.01%
AU000XCLWAS7	AUGV 3.000 12/31/47 AUSTRALIA	GOV	AU	AUD	Aaa	10,729.08	7,111.87	0.00%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	18,440.21	21,625.69	0.01%
BE0000355645	BEGV 1.400 06/22/33 BELGIUM	GOV	BE	EUR	Aa3	12,434.18	14,582.14	0.01%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	80,945.18	94,928.18	0.06%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	219,903.41	257,890.96	0.17%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	Aa3	7,683.30	9,010.57	0.01%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	682,393.90	800,275.09	0.54%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	Aa3	4,852.62	5,690.90	0.00%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	288,502.28	208,437.53	0.14%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	289,568.79	209,208.07	0.14%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	Aaa	289,027.21	208,816.78	0.14%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	287,890.00	207,995.17	0.14%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	Aaa	288,320.03	208,305.86	0.14%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	77,730.63	56,158.94	0.04%
DE0001102341	DEGV 2.500 08/15/48 GERMANY	GOV	DE	EUR	Aaa	360,509.02	422,785.71	0.29%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	Aaa	355,802.06	417,265.64	0.28%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	Aaa	4,852.44	5,690.68	0.00%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	Aaa	1.20	1.41	0.00%
DE000BU22023	DEGV 3.100 09/18/25 GERMANY	GOV	DE	EUR	Aaa	48,131.90	56,446.62	0.04%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	358,966.72	420,976.99	0.28%
DE000BU22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	Aaa	360,507.18	422,783.55	0.29%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	Aaa	902,636.88	1,058,564.29	0.72%
DE000BU27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	Aaa	351,375.79	412,074.74	0.28%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	8,492.28	9,959.29	0.01%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	9,442,616.26	1,483,314.26	1.00%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	4,868,373.82	764,759.27	0.52%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	26,489.29	4,161.13	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	9,438,515.24	1,482,670.05	1.00%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	Aaa	6,003.16	943.02	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	69,297.00	10,885.67	0.01%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	189,719.34	29,802.48	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	9,442,615.49	1,483,314.14	1.00%
FI4000415153	FIGV 0.125 04/15/36 FINLAND	GOV	FI	EUR	Aa1	2,373,543.57	2,783,565.02	1.88%
FI4000441878	FIGV 09/15/30 FINLAND	GOV	FI	EUR	Aa1	2,657.40	3,116.45	0.00%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	1,064,579.35	1,248,481.75	0.84%
FR0000571135	FRGV PO STR 10/25/25 FRANCE	GOV	FR	EUR	Aa3	1,257,151.57	1,474,320.16	1.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,489,112.97	11,128,324.49	7.53%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	174,238.56	204,337.66	0.14%
FR0011314044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	Aa3	9,576.15	11,230.40	0.01%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	75,756.83	88,843.66	0.06%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	2,419.33	2,837.26	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	Aa3	161.02	188.84	0.00%
FR0013410552	FRGV 0.100 03/01/29 FRANCE	GOV	FR	EUR	Aa3	1,867.76	2,190.41	0.00%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	86.51	101.45	0.00%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	Aa3	4,425,834.57	5,190,382.22	3.51%
FR0014002513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	Aa3	88,160.66	103,390.11	0.07%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	81,139.06	95,155.55	0.06%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	2,556,662.44	2,998,317.05	2.03%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	0.82	0.96	0.00%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	4,397.03	5,156.60	0.00%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	Aa3	79,185.23	92,864.21	0.06%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	41,935.79	49,180.05	0.03%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	Aa3	590,602.78	692,627.37	0.47%
FR001400WY04	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	103.60	121.49	0.00%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	772.35	905.77	0.00%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	80,907.08	94,883.50	0.06%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	802.44	941.06	0.00%
GB0031796826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	Aa3	1,674,157.50	2,268,567.12	1.53%
GB00B0BYGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	462.42	626.60	0.00%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	468,562.06	634,925.02	0.43%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	468,527.17	634,877.74	0.43%
GB00BDXCXC86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	468,562.33	634,925.39	0.43%
GB00BFMCN552	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	466,800.54	632,538.07	0.43%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	468,562.13	634,925.11	0.43%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	297,682.81	403,375.09	0.27%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	16,295.31	22,080.96	0.01%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	9,928.90	13,454.16	0.01%
GB00BPJJKF77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	312,006.73	422,784.72	0.29%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	153,967.15	208,633.19	0.14%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	1,628.75	2,207.04	0.00%
GB00BTSX1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	157.57	213.52	0.00%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	38,095,176.89	258,421.30	0.17%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	48,309,863.19	327,713.34	0.22%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	93,759,706.50	636,025.54	0.43%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	8,383,223.35	56,868.18	0.04%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,748,269.11	18,643.08	0.01%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	700,405.90	4,751.25	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	756,167,074.18	5,129,512.32	3.47%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	77,417,137.26	525,164.57	0.36%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	31,488,983.33	213,607.72	0.14%
JP1103451G00	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	148,921.12	1,010.22	0.00%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	1,775,071,125.74	12,041,319.32	8.15%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	49,742.92	337.43	0.00%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	59,303,295.19	402,288.06	0.27%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	59,299,034.42	402,259.15	0.27%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	9,971,375.09	67,641.52	0.05%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	59,932,678.30	406,557.52	0.28%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	2,293,703.32	15,559.50	0.01%
JP1201441D44	JPGV 1.500 03/20/33 JAPAN	GOV	JP	JPY	A1	79,494,026.85	539,253.30	0.36%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	410,383,496.54	2,783,865.20	1.88%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	161,922,420.27	1,098,412.08	0.74%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	152,622.58	1,035.33	0.00%
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	552,026,961.50	3,744,713.56	2.53%
JP1400121K57	JPGV 0.500 03/20/59 JAPAN	GOV	JP	JPY	A1	300,173.39	2,036.25	0.00%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	28,890.52	195.98	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	10,393,522.69	70,505.19	0.05%
JP1742571Q63	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	17,208,294.11	116,733.67	0.08%
LU2228213398	LUGV 09/14/32 LUXEMBOURG	GOV	LU	EUR		12,635.98	14,818.80	0.01%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	Aaa	247,915.28	290,741.79	0.20%
US0010551028	AFLAC ODSH AFLAC	COM	US	USD	Aa1	290.60	290.60	0.00%
US0162551016	ALIGN TECHNOLOGY ODSH ALIGN TECHNOLOGY	COM	US	USD	Aa1	180.14	180.14	0.00%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,892,669.88	1,892,669.88	1.28%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,248,286.71	1,248,286.71	0.84%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	1,248,401.98	1,248,401.98	0.84%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	Aa1	1,893,077.26	1,893,077.26	1.28%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	Aa1	631,545.17	631,545.17	0.43%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	Aa1	1,893,399.17	1,893,399.17	1.28%
US4943681035	KIMBERLY CLARK ODSH KIMBERLY CLARK	COM	US	USD	Aa1	346.92	346.92	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	166,324.09	166,324.09	0.11%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,893,049.62	1,893,049.62	1.28%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	Aa1	193.31	193.31	0.00%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	Aa1	1,893,323.72	1,893,323.72	1.28%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	Aa1	1,314.78	1,314.78	0.00%
US87812G1013	TARGA RES ODSH TARGA RES	COM	US	USD	Aa1	1,893,436.99	1,893,436.99	1.28%
US912810Q870	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	35,931.13	35,931.13	0.02%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	401,830.09	401,830.09	0.27%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	Aa1	82.05	82.05	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	Aa1	316,000.52	316,000.52	0.21%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	Aa1	3,857.30	3,857.30	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	13,567.70	13,567.70	0.01%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	5,161,084.37	5,161,084.37	3.49%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	Aa1	18,454.17	18,454.17	0.01%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	Aa1	21,977.47	21,977.47	0.01%
US912810SV99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aa1	101,895.29	101,895.29	0.07%
US912810SV99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aa1	2,279,179.10	2,279,179.10	1.54%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	Aa1	1,893,733.42	1,893,733.42	1.28%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	4,345.96	4,345.96	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	2,279,072.48	2,279,072.48	1.54%
US912810TG13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	305,989.22	305,989.22	0.21%
US912810TU25	UST 4.375 06/15/43 US TREASURY	GOV	US	USD	Aa1	97.37	97.37	0.00%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	Aa1	1,914.54	1,914.54	0.00%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	Aa1	423.22	423.22	0.00%
US9128283F58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	Aa1	2,279,459.16	2,279,459.16	1.54%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	102,790.77	102,790.77	0.07%
US912828S505	UST 0.125 07/15/26 US TREASURY	GOV	US	USD	Aa1	402,863.98	402,863.98	0.27%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	982.70	982.70	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	4,987,439.81	4,987,439.81	3.37%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	Aa1	86.75	86.75	0.00%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	Aa1	21,992.95	21,992.95	0.01%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	156,593.36	156,593.36	0.11%
US91282CBC47	UST 0.375 12/31/25 US TREASURY	GOV	US	USD	Aa1	63,926.16	63,926.16	0.04%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	88,511.28	88,511.28	0.06%
US91282CCS99	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	Aa1	5,842.95	5,842.95	0.00%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	Aa1	31,068.69	31,068.69	0.02%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	17,970.71	17,970.71	0.01%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	22,014.82	22,014.82	0.01%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	1,146,064.93	1,146,064.93	0.78%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	Aa1	2,344,129.68	2,344,129.68	1.59%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	Aa1	2,347,064.03	2,347,064.03	1.59%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	305,968.43	305,968.43	0.21%
US91282CJN20	UST 4.375 11/30/28 US TREASURY	GOV	US	USD	Aa1	1,294,646.22	1,294,646.22	0.88%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	1,047,170.67	1,047,170.67	0.71%
US91282CJ517	UST 4.250 12/31/25 US TREASURY	GOV	US	USD	Aa1	303.18	303.18	0.00%
US91282CKJ98	UST 4.500 04/15/27 US TREASURY	GOV	US	USD	Aa1	2,783,794.39	2,783,794.39	1.88%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	Aa1	2,347,232.98	2,347,232.98	1.59%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aa1	2,344,979.65	2,344,979.65	1.59%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	2,311,773.16	2,311,773.16	1.56%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	402,291.76	402,291.76	0.27%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	Aa1	65,734.46	65,734.46	0.04%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	Aa1	1,248,439.73	1,248,439.73	0.84%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	Aa1	1,704,432.19	1,704,432.19	1.15%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	1,248,429.31	1,248,429.31	0.84%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	2,204,379.93	2,204,379.93	1.49%
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	Aa1	331,263.19	331,263.19	0.22%
US91282CLB53	UST 4.375 07/31/26 US TREASURY	GOV	US	USD	Aa1	1,248,463.98	1,248,463.98	0.84%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	Aa1	335,353.68	335,353.68	0.23%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	234,962.02	234,962.02	0.16%
US91282CLM19	UST 3.625 08/30/31 US TREASURY	GOV	US	USD	Aa1	2,278,916.98	2,278,916.98	1.54%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	1,980,602.69	1,980,602.69	1.34%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	3,980.15	3,980.15	0.00%
US91282CNQ05	UST 4.139 07/31/27 FRN US TREASURY	GOV	US	USD	Aa1	2,279,504.38	2,279,504.38	1.54%
US988419M1009	XYLM OOSH XYLM	COM	US	USD	Aa1	1,893,185.23	1,893,185.23	1.28%
XS2911156326	DKOV 2.250 10/02/26 MTN DENMARK	GOV	DK	EUR	Aaa	51,123.45	59,954.85	0.04%
	Unknown Company Description	UNK		GBP		1.00	1.36	0.00%
						Total:	147,831,465.15	100.00%



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

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	36,076,073.56
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	21,842,491.04
3	NOMURA INTERNRATIONAL PLC (PARENT)	12,326,735.26
4	DEUTSCHE BANK AG (PARENT)	11,064,773.46
5	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	10,455,571.36