



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)	850,583,224
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

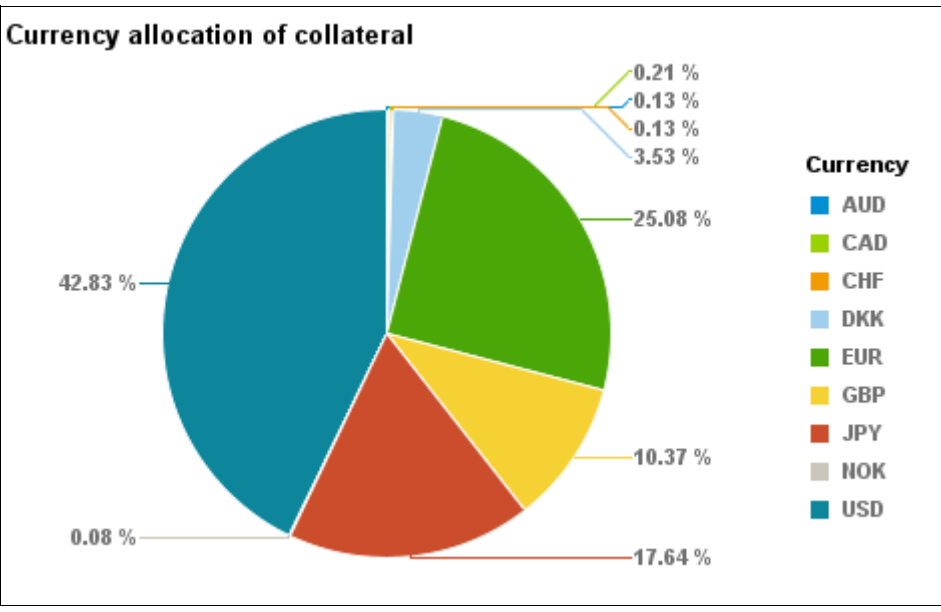
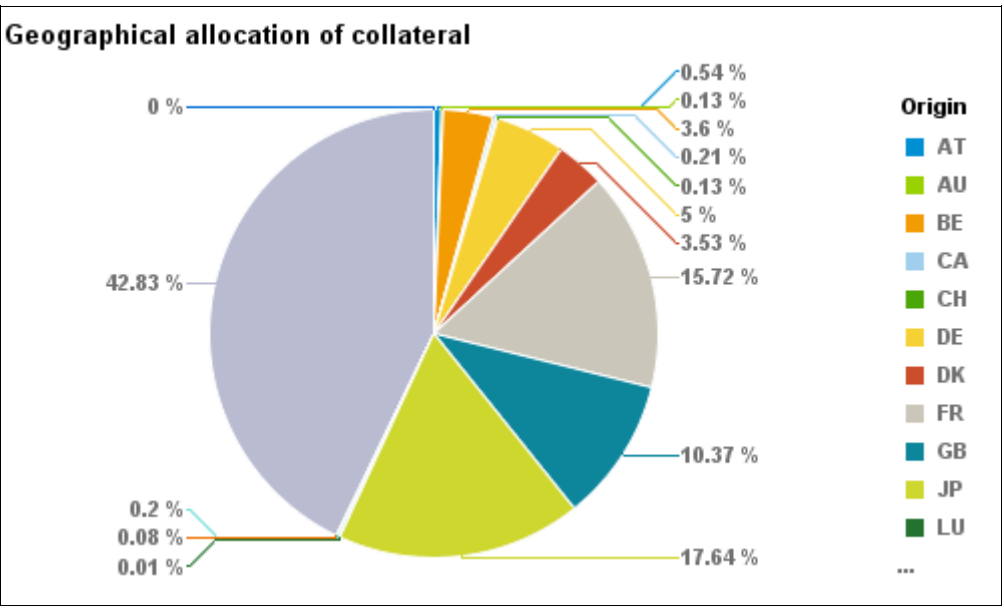
Securities lending data - as at 10/09/2025	
Currently on loan in USD (base currency)	129,892,973.41
Current percentage on loan (in % of the fund AuM)	15.25%
Collateral value (cash and securities) in USD (base currency)	148,795,900.23
Collateral value (cash and securities) in % of loan	115%

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 10/09/2025								
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	18,807.87	22,063.78	0.01%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	278,395.40	326,589.65	0.22%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	5,407.19	6,343.26	0.00%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	Aa1	22,976.32	26,953.85	0.02%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	6,989.99	8,200.06	0.01%
AT0000A2QGB6	ATGV 0.700 04/20/71 AUSTRIA	GOV	AT	EUR	Aa1	2,807.24	3,293.21	0.00%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	18,760.29	22,007.97	0.01%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	337,034.50	395,380.03	0.27%
AUJ000075681	AUGV 1.250 05/21/32 AUSTRALIA	GOV	AU	AUD	Aaa	49,210.66	32,447.24	0.02%
AUJ000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	Aaa	244,474.43	161,195.14	0.11%
AUJ00XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	Aaa	10,733.69	7,077.30	0.00%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	Aa3	14,707.41	17,253.48	0.01%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	Aa3	7,965.75	9,344.73	0.01%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	Aa3	80,854.50	94,851.58	0.06%
BE0000326366	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	2,593.85	3,042.88	0.00%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	76.09	89.27	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	80,854.14	94,851.16	0.06%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	Aa3	7,690.10	9,021.37	0.01%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	2,183,257.77	2,561,211.16	1.72%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	Aa3	2,183,257.36	2,561,210.67	1.72%
CA135087H722	CAGV 2.900 12/01/51 CANADA	GOV	CA	CAD	Aaa	85,585.98	61,926.06	0.04%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	335,357.60	242,649.26	0.16%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	Aaa	6,918.31	5,005.77	0.00%
CA68323AC788	ONTAR 2.900 12/02/46 ONTARIO	BND	CA	CAD	Aaa	8,656.87	6,263.71	0.00%
CH0224397338	CHGV 0.500 05/30/58 SWITZERLAND	GOV	CH	CHF	Aaa	62,543.46	78,641.09	0.05%
CH0224397346	CHGV 06/22/29 SWITZERLAND	GOV	CH	CHF	Aaa	22,047.30	27,721.90	0.02%
CH0344958472	CHGV 0.500 05/24/55 SWITZERLAND	GOV	CH	CHF	Aaa	63,369.34	79,679.52	0.05%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	Aa1	13,787.98	13,787.98	0.01%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	Aaa	2,159,541.68	2,533,389.47	1.70%
DE0001102424	DEGV 0.500 08/15/27 GERMANY	GOV	DE	EUR	Aaa	728.49	854.60	0.00%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	Aaa	0.46	0.54	0.00%
DE0001135325	DEGV 4.250 07/04/39 GERMANY	GOV	DE	EUR	Aaa	664,509.40	779,545.55	0.52%
DE0008U22023	DEGV 3.100 09/18/25 GERMANY	GOV	DE	EUR	Aaa	44,609.86	52,332.47	0.04%
DE0008U22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	2,183,257.39	2,561,210.71	1.72%
DE0008U22106	DEGV 1.900 09/18/27 GERMANY	GOV	DE	EUR	Aaa	1.00	1.18	0.00%
DE0008U25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	Aaa	355,355.92	416,873.15	0.28%
DE0008U27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	Aaa	351,333.37	412,154.24	0.28%
DE0008U2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	Aaa	549,980.16	645,189.66	0.43%
DE0008U2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	37,015.36	43,423.25	0.03%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	9,440,722.16	1,483,730.70	1.00%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	4,876,351.33	766,381.22	0.52%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	26,505.44	4,165.67	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	9,440,722.77	1,483,730.79	1.00%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	189,745.65	29,820.97	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	9,440,722.42	1,483,730.74	1.00%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	1,078,560.42	1,265,274.78	0.85%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	900,649.97	1,056,565.46	0.71%
FR0000571135	FRGV PQ STR 10/25/25 FRANCE	GOV	FR	EUR	Aa3	1,264,779.29	1,483,730.82	1.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,489,112.97	11,131,815.19	7.48%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	174,238.55	204,401.76	0.14%
FR0011354044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	Aa3	9,565.82	11,221.56	0.01%
FR0013200813	FRGV 0.250 11/25/26 FRANCE	GOV	FR	EUR	Aa3	578,670.45	678,846.65	0.46%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	Aa3	253,295.09	297,144.12	0.20%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	4,399.09	5,160.63	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	77,639.53	91,080.05	0.06%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	2,419.65	2,838.53	0.00%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	Aa3	192,218.72	225,494.55	0.15%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	Aa3	160.81	188.65	0.00%
FR0013410552	FRGV 0.100 03/01/29 FRANCE	GOV	FR	EUR	Aa3	98,464.83	115,510.51	0.08%

Collateral data - as at 10/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	86.54	101.52	0.00%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	Aa3	88,186.11	103,452.39	0.07%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	80,853.01	94,849.83	0.06%
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	4,399.19	5,160.76	0.00%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	Aa3	79,102.56	92,796.35	0.06%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	41,943.05	49,203.99	0.03%
FR001400H98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	Aa3	969.82	1,137.71	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	982,998.44	1,153,169.64	0.78%
FR001400QMF9	FRGV 3.000 11/25/34 FRANCE	GOV	FR	EUR	Aa3	37,598.47	44,107.30	0.03%
FR001400WY04	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	183.11	214.80	0.00%
FR001400XJJ3	FRGV 0.3/50 05/25/56 FRANCE	GOV	FR	EUR	Aa3	4,420,856.14	5,186,170.05	3.49%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	80,854.82	94,851.96	0.06%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	803.60	942.71	0.00%
GB0031790826	UKT1 2 01/26/35 UK TREASURY	GIL	GB	GBP	Aa3	1,695,426.96	2,295,523.33	1.54%
GB00506YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	467,656.10	633,182.98	0.43%
GB00B0CWNZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	468,561.69	634,409.10	0.43%
GB00B1L6W962	UKT1 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	1,694,244.19	2,293,921.92	1.54%
GB00B3LZBF08	UKT1 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	956,569.92	1,295,147.84	0.87%
GB00B3MYD345	UKT1 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	1,695,500.34	2,295,622.69	1.54%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	467,465.17	632,924.47	0.43%
GB00B0XBCX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	468,561.88	634,409.36	0.43%
GB00BFMCN652	UKT 158 10/23/71 UK Treasury	GIL	GB	GBP	Aa3	468,562.12	634,409.68	0.43%
GB00BM8Z2T36	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	Aa3	925.98	1,253.73	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	468,562.47	634,410.16	0.43%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	75,017.08	101,569.38	0.07%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	16,291.58	22,057.98	0.01%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	179,509.35	243,046.68	0.16%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	179,759.99	243,386.04	0.16%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	312,006.82	422,441.63	0.28%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	179,759.15	243,384.90	0.16%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	312,006.80	422,441.61	0.28%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	179,759.45	243,385.31	0.16%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	179,759.12	243,384.86	0.16%
GB00BQC52D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	311,927.47	422,334.20	0.28%
GB00BSQNRCS3	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	297,792.02	403,195.51	0.27%
GB00BSQNRCS3	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	313,887.46	424,987.93	0.29%
GB00BTJJ0027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	5,874.55	7,953.85	0.01%
JP1024581Q37	JPGV 0.200 03/01/26 JAPAN	GOV	JP	JPY	A1	11,832,519.45	80,435.88	0.05%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	38,109,390.93	259,062.53	0.17%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	48,327,754.26	328,525.60	0.22%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	93,794,429.08	637,601.96	0.43%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	8,387,168.60	57,014.85	0.04%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,749,560.59	18,691.14	0.01%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	700,799.46	4,763.94	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	756,662,356.89	5,143,689.29	3.46%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	77,446,658.28	526,472.00	0.35%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	31,519,478.01	214,265.19	0.14%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	4,726,179.34	32,127.93	0.02%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	297,984.42	2,025.66	0.00%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	11,907,073.81	80,942.69	0.05%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	1,764,037,985.06	11,991,693.79	8.06%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	49,779.26	338.39	0.00%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	59,277,611.55	402,961.26	0.27%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	9,978,417.86	67,831.95	0.05%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	59,997,710.85	407,856.40	0.27%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	77,476,836.94	526,677.15	0.35%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	2,295,737.40	15,606.12	0.01%
JP1201441D44	JPGV 1.500 03/20/33 JAPAN	GOV	JP	JPY	A1	510,605.37	3,471.03	0.00%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	152,496.65	1,036.65	0.00%
JP1300691M16	JPGV 0.700 12/20/50 JAPAN	GOV	JP	JPY	A1	29,696.66	201.87	0.00%
JP1300841Q46	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	11,888,451.15	80,816.10	0.05%
JP1400121K57	JPGV 0.500 03/20/59 JAPAN	GOV	JP	JPY	A1	206,217.54	1,401.84	0.00%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	28,639.06	194.68	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	760,098,874.42	5,167,050.28	3.47%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	17,214,857.64	117,024.29	0.08%
JP1743131R69	JPGV 06/22/26 JAPAN	GOV	JP	JPY	A1	11,642,879.06	79,146.73	0.05%
LU2228213398	LUOV 09/14/32 LUXEMBOURG	GOV	LU	EUR		12,635.48	14,822.87	0.01%
NLD0150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	Aaa	252,985.56	296,781.01	0.20%
NOD0010844079	NOGV 1.750 09/06/29 NORWAY	GOV	NO	NOK	Aaa	1,257,461.02	126,226.23	0.08%
US0079031078	AMD OOSH AMD	COM	US	USD	Aa1	637,980.81	637,980.81	0.43%
US02079K1079	ALPHABET OOSH ALPHABET	COM	US	USD	Aa1	1,888,125.63	1,888,125.63	1.27%
US02079K3059	ALPHABET OOSH ALPHABET	COM	US	USD	Aa1	1,888,281.76	1,888,281.76	1.27%
US0231351067	AMAZON.COM OOSH AMAZON.COM	COM	US	USD	Aa1	1,265,371.10	1,265,371.10	0.85%
US0378331005	APPLE OOSH APPLE	COM	US	USD	Aa1	1,265,306.96	1,265,306.96	0.85%
US0533321024	AUTOZONE OOSH AUTOZONE	COM	US	USD	Aa1	1,888,237.63	1,888,237.63	1.27%
US2358511028	DANAHER OOSH DANAHER	COM	US	USD	Aa1	1,888,362.74	1,888,362.74	1.27%
US4581401001	INTEL OOSH INTEL	COM	US	USD	Aa1	1,888,543.18	1,888,543.18	1.27%
US5949181045	MICROSOFT OOSH MICROSOFT	COM	US	USD	Aa1	1,265,369.00	1,265,369.00	0.85%
US5949181045	MICROSOFT OOSH MICROSOFT	COM	US	USD	Aa1	1,882,753.99	1,882,753.99	1.27%
US79466L3024	SALESFORCE OOSH SALESFORCE	COM	US	USD	Aa1	1,888,624.91	1,888,624.91	1.27%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	35,822.29	35,822.29	0.02%
US912810QL52	UST 4.250 11/15/40 US TREASURY	GOV	US	USD	Aa1	2,295,218.99	2,295,218.99	1.54%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	402,098.83	402,098.83	0.27%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	Aa1	314,775.41	314,775.41	0.21%
US912810SH23	UST 2.875 05/15/46 US TREASURY	GOV	US	USD	Aa1	13,575.60	13,575.60	0.01%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	5,140,065.89	5,140,065.89	3.45%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	Aa1	18,378.69	18,378.69	0.01%
US912810SJ34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	Aa1	22,047.30	22,047.30	0.01%

Collateral data - as at 10/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aa1	401,971.13	401,971.13	0.27%
US912810TE82	UST 0.125 02/15/52 US TREASURY	GOV	US	USD	Aa1	62.13	62.13	0.00%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	85.12	85.12	0.00%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	Aa1	3,242.87	3,242.87	0.00%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	Aa1	830,309.21	830,309.21	0.56%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	Aa1	2,559,030.15	2,559,030.15	1.72%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	Aa1	421.73	421.73	0.00%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	102,644.06	102,644.06	0.07%
US9128285505	UST 0.125 07/15/26 US TREASURY	GOV	US	USD	Aa1	402,726.59	402,726.59	0.27%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	982.44	982.44	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	6,716,537.95	6,716,537.95	4.51%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	Aa1	86.67	86.67	0.00%
US91282CAH43	UST 0.500 08/31/27 US TREASURY	GOV	US	USD	Aa1	2,295,498.76	2,295,498.76	1.54%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	Aa1	21,984.52	21,984.52	0.01%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	156,551.40	156,551.40	0.11%
US91282CB598	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	88,402.28	88,402.28	0.06%
US91282CC589	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	Aa1	5,745.62	5,745.62	0.00%
US91282CC223	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	Aa1	766,769.74	766,769.74	0.52%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	Aa1	297.23	297.23	0.00%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	Aa1	2,337,064.31	2,337,064.31	1.57%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	Aa1	93.72	93.72	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	17,929.66	17,929.66	0.01%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	2,345,688.98	2,345,688.98	1.58%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	21,993.00	21,993.00	0.01%
US91282CGT27	UST 3.625 03/31/28 US TREASURY	GOV	US	USD	Aa1	293,185.81	293,185.81	0.20%
US91282CHA27	UST 3.500 04/30/28 US TREASURY	GOV	US	USD	Aa1	1,506,498.22	1,506,498.22	1.01%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	1,145,298.56	1,145,298.56	0.77%
US91282CHJ38	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	Aa1	2,345,665.08	2,345,665.08	1.58%
US91282CHY03	UST 4.625 08/15/26 US TREASURY	GOV	US	USD	Aa1	2,345,709.06	2,345,709.06	1.58%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	91,318.01	91,318.01	0.06%
US91282CJH80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	Aa1	102.45	102.45	0.00%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	762,345.49	762,345.49	0.51%
US91282CJT99	UST 4.000 01/15/27 US TREASURY	GOV	US	USD	Aa1	605.93	605.93	0.00%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	Aa1	1,265,380.40	1,265,380.40	0.85%
US91282CJY84	UST 1.750 01/15/34 US TREASURY	GOV	US	USD	Aa1	1,265,321.12	1,265,321.12	0.86%
US91282CKE02	UST 4.250 03/15/27 US TREASURY	GOV	US	USD	Aa1	102.93	102.93	0.00%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	Aa1	21,999.16	21,999.16	0.01%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	402,300.19	402,300.19	0.27%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	9,839.89	9,839.89	0.01%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	103.20	103.20	0.00%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	2,374,067.47	2,374,067.47	1.60%
US91282CLG41	UST 3.750 08/15/27 US TREASURY	GOV	US	USD	Aa1	100.50	100.50	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	1,102.36	1,102.36	0.00%
US91282CLM19	UST 3.625 09/30/31 US TREASURY	GOV	US	USD	Aa1	100.96	100.96	0.00%
US91282CLT61	UST 4.185 10/31/26 FRN US TREASURY	GOV	US	USD	Aa1	639,895.35	639,895.35	0.43%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	1,977,555.42	1,977,555.42	1.33%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	Aa1	2,294,266.04	2,294,266.04	1.54%
US91282CMS79	UST 3.875 03/15/28 US TREASURY	GOV	US	USD	Aa1	1,231.90	1,231.90	0.00%
US91282CNG23	UST 4.000 05/31/30 US TREASURY	GOV	US	USD	Aa1	1,129.74	1,129.74	0.00%
	Unknown Company Description	UNK		GBP		1.00	1.35	0.00%
						Total:	148,795,900.23	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)	38,045,164.23
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	21,824,759.78
3	NOMURA INTERNATIONAL PLC (PARENT)	12,316,728.69
4	DEUTSCHE BANK AG (PARENT)	11,055,791.31
5	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	10,447,083.76