



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)	773,126,291
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

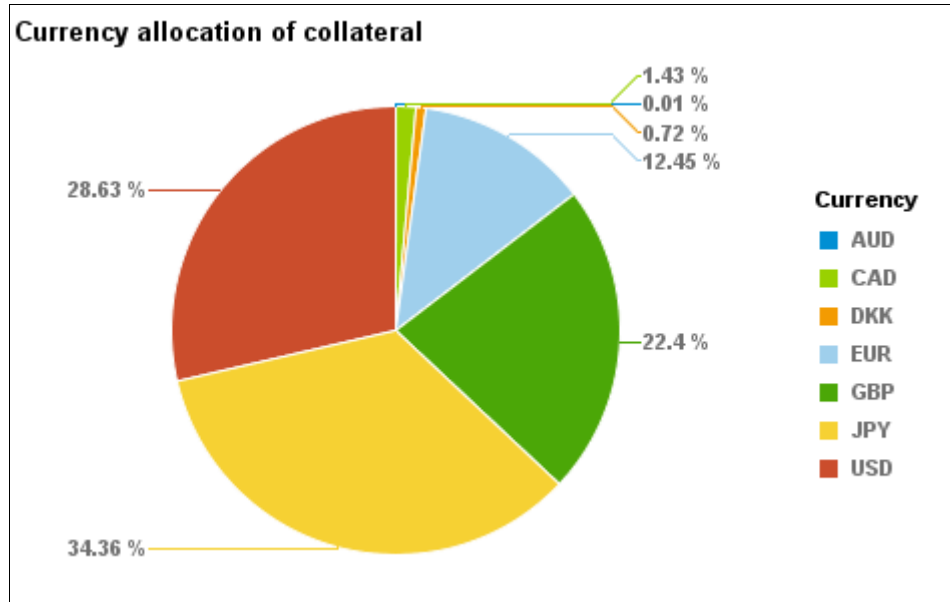
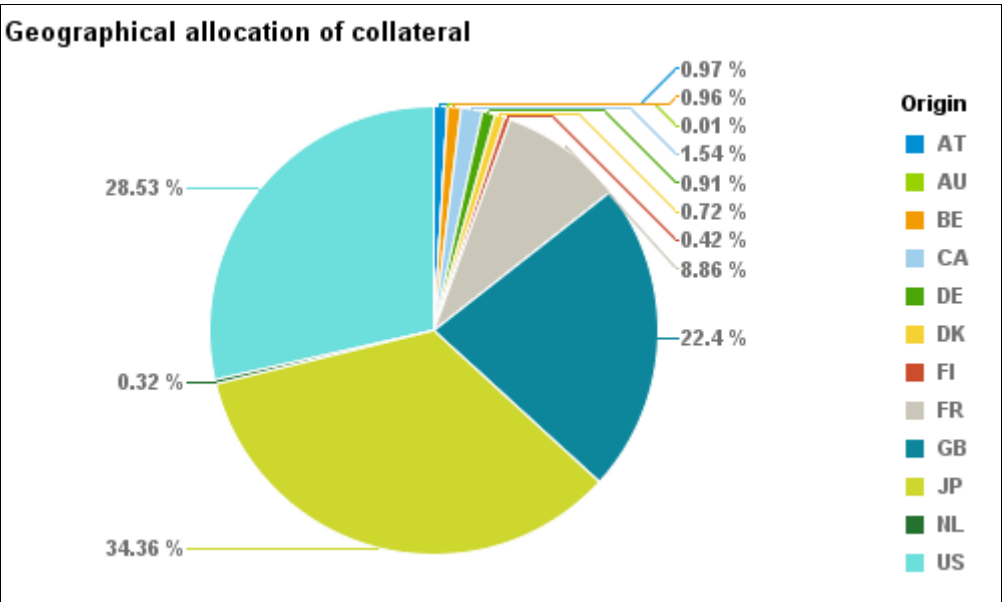
Securities lending data - as at 18/06/2025	
Currently on loan in USD (base currency)	117,050,097.65
Current percentage on loan (in % of the fund AuM)	15.14%
Collateral value (cash and securities) in USD (base currency)	135,653,995.28
Collateral value (cash and securities) in % of loan	116%

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 18/06/2025								
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	152,626.94	175,932.74	0.13%
AT0000A0XXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	Aa1	2,067.56	2,383.27	0.00%
AT0000A1PEF7	ATGV 1.500 11/02/86 AUSTRIA	GOV	AT	EUR	Aa1	448,460.75	516,939.73	0.38%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	Aa1	8,672.90	9,997.24	0.01%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	82,569.25	95,177.39	0.07%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	Aa1	277,333.47	319,681.68	0.24%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	152,245.20	175,492.70	0.13%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	18,573.34	21,409.45	0.02%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	Aaa	23,780.50	15,479.64	0.01%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	120,727.37	139,162.17	0.10%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	Aa3	1,318.04	1,519.30	0.00%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	Aa3	505,330.45	582,493.30	0.43%
BE0000351602	BEGV 10/22/27 BELGIUM	GOV	BE	EUR	Aa3	51,233.33	59,096.64	0.04%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	1,442.45	1,662.71	0.00%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	Aa3	80.08	92.30	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	Aa3	451,123.05	520,008.55	0.38%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	127,254.61	93,623.06	0.07%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	Aaa	411,923.20	303,057.86	0.22%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	Aaa	1,833.73	1,349.10	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	503,035.35	370,090.39	0.27%
CA135087P246	CAGV 3.000 10/01/25 CANADA	GOV	CA	CAD	Aaa	150,788.01	110,936.92	0.08%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	Aaa	99,550.76	73,240.94	0.05%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	27,865.43	20,501.00	0.02%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	Aaa	2,038.57	1,499.81	0.00%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	Aaa	2,978.09	2,191.02	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	Aaa	7,188.34	5,288.56	0.00%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	Aaa	44,544.64	32,772.14	0.02%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	23,217.75	17,081.64	0.01%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	27,386.31	20,148.50	0.01%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	Aaa	65,272.63	48,022.02	0.04%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	772,626.82	568,432.74	0.42%
CA135087XV98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	Aaa	5,736.56	4,220.47	0.00%
CA683234ZP62	ONTAR 4.600 06/02/39 MTN ONTARIO	BND	CA	CAD	Aaa	360,142.34	264,961.94	0.20%
CA68333ZBD83	ONTAR 4.100 03/04/33 MTN ONTARIO	BND	CA	CAD	Aaa	1,037.95	763.63	0.00%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	3,129.80	2,302.64	0.00%
CA7751092007	ROGERS COMMS ODSH ROGERS COMMS	COM	CA	CAD	Aaa	50.54	37.19	0.00%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	Aaa	27,079.73	31,214.74	0.02%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	Aaa	83,107.82	95,798.21	0.07%
DE0008U22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	Aaa	882,840.03	1,017,647.77	0.75%
DE0008UZF009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	83,107.82	95,798.21	0.07%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	Aaa	1,571,593.94	242,886.38	0.18%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	1,571,594.20	242,886.42	0.18%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	1,571,594.29	242,886.43	0.18%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	1,571,398.18	242,856.12	0.18%
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	Aa1	2,717.62	3,132.59	0.00%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	Aa1	13,921.61	16,047.40	0.01%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	Aa1	450,334.61	519,099.71	0.38%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	14,345.09	16,535.56	0.01%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	14,121.65	16,278.00	0.01%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	10,410.22	11,999.84	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,446,844.93	10,889,357.40	8.03%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	173,418.93	199,869.61	0.15%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	Aa3	83,107.32	95,797.63	0.07%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	2.47	2.85	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	18,718.18	21,576.41	0.02%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	Aa3	60,105.34	69,283.29	0.05%
FR0014004J31	FRGV 0.750 05/25/33 FRANCE	GOV	FR	EUR	Aa3	83,107.51	95,797.84	0.07%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	7,385.19	8,512.89	0.01%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	Aa3	103.01	118.73	0.00%

Collateral data - as at 18/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	549.77	633.72	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	94,441.88	108,862.71	0.08%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	Aa3	69.17	79.74	0.00%
FR0128838515	FRGV 03/25/26 FRANCE	GOV	FR	EUR	Aa3	451,122.52	520,007.94	0.38%
GB0031796826	UKT1 2 01/26/35 UK TREASURY	GIL	GB	GBP	Aa3	1,373.28	1,855.64	0.00%
GB00B0C0NHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	962,796.76	1,300,979.12	0.96%
GB00BL16W962	UKT1 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	183.97	248.59	0.00%
GB00B24FFM16	UKT1 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	Aa3	150.57	203.46	0.00%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	962,797.10	1,300,979.58	0.96%
GB00BUNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	Aa3	845,972.07	1,143,119.76	0.84%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	47,249.82	63,846.32	0.05%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	Aa3	292,706.98	395,620.31	0.29%
GB00BDX8CX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	962,796.98	1,300,979.42	0.96%
GB00BFMCN652	UKT 158 10/23/71 UK Treasury	GIL	GB	GBP	Aa3	962,797.23	1,300,979.76	0.96%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	31,329.50	42,333.99	0.03%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	274,511.99	370,934.33	0.27%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	197,347.21	266,665.42	0.20%
GB00BLH38265	UKT1 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	47,249.45	63,845.82	0.05%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	962,797.43	1,300,980.03	0.96%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	Aa3	274,511.99	370,934.33	0.27%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	1,575,786.57	2,129,281.60	1.57%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	846,040.55	1,143,212.29	0.84%
GB00BMYG2Z61	UKT1 13/4 09/23/38 Cor UK Treasury	GIL	GB	GBP	Aa3	2,087.07	2,820.15	0.00%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	6,965.08	9,411.56	0.01%
GB00BNNQFP68	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	Aa3	9.57	12.93	0.00%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	130,192.54	175,922.67	0.13%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	1,771,399.15	2,393,603.10	1.76%
GB00BPJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	302,798.79	409,156.86	0.30%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	274,511.99	370,934.33	0.27%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	1,595,142.20	2,155,435.90	1.59%
GB00BPSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	1,547,796.74	2,091,460.34	1.54%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	1,589,715.40	2,148,102.93	1.58%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	Aa3	197,346.61	266,664.61	0.20%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	47,249.94	63,846.48	0.05%
GB00BQCS2D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	1,745,256.97	2,358,278.48	1.74%
GB00BSQNRCS3	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	197,346.85	266,664.93	0.20%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	Aa3	274,511.99	370,934.33	0.27%
GB00BT7J0027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	988,608.29	1,335,856.95	0.98%
GB00BT7J0134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	846,047.99	1,143,222.35	0.84%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	828,448.35	1,119,440.83	0.83%
GB00BYMWG366	UKT1 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	47,249.82	63,846.32	0.05%
GB00BZ12DV40	UKT1 01/25 08/10/48 UK TREASURY	GIL	GB	GBP	Aa3	846,047.99	1,143,222.35	0.84%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	28,692,640.18	197,621.31	0.15%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	149,905.29	1,032.48	0.00%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	19,808,413.74	136,430.97	0.10%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	66,112,507.35	455,351.63	0.34%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	1,248,130.40	8,596.53	0.01%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	164,708,241.35	1,134,418.56	0.84%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	551,023.43	3,795.19	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	560,768,256.81	3,862,306.09	2.85%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	561,167,573.94	3,865,056.40	2.85%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	735,455.84	5,065.47	0.00%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	66,100,859.67	455,271.41	0.34%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	560,781,207.18	3,862,395.29	2.85%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	561,374,793.59	3,866,483.63	2.85%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	11,281,934.16	77,704.62	0.06%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	65,984,649.67	454,471.01	0.34%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	254,147,565.80	1,750,448.03	1.29%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	6,280,656.69	43,258.19	0.03%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	2,275,596.38	15,673.23	0.01%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	33,880,331.56	233,351.67	0.17%
JP1201021860	JPGV 2.400 06/20/28 JAPAN	GOV	JP	JPY	A1	423,120.62	2,914.25	0.00%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	1,759,225.64	12,116.71	0.01%
JP1201481E36	JPGV 1.500 03/20/34 JAPAN	GOV	JP	JPY	A1	165,555,503.89	1,140,267.88	0.84%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	2,047,351.26	14,101.19	0.01%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	42,376.61	291.87	0.00%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	83,374.01	674.24	0.00%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	78,800.87	542.74	0.00%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	972,260.64	6,696.47	0.00%
JP13002918A0	JPGV 2.400 09/20/38 JAPAN	GOV	JP	JPY	A1	254,206,812.61	1,750,856.09	1.29%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	254,137,391.49	1,750,377.96	1.29%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	11,278,930.52	77,683.93	0.06%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	121,146.09	834.40	0.00%
JP1300691M16	JPGV 0.700 12/20/50 JAPAN	GOV	JP	JPY	A1	5,851,481.71	40,302.23	0.03%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	2,305,964,706.37	15,882,392.45	11.71%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	65,232,443.30	449,290.17	0.33%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	249,091,412.58	1,715,623.64	1.26%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	30,787.78	212.05	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	457,204,188.11	3,149,005.85	2.32%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	16,520,289.13	113,783.93	0.08%
JP1743061R55	JPGV 08/18/25 JAPAN	GOV	JP	JPY	A1	49,965.16	344.14	0.00%
JP1743081R51	JPGV 08/25/25 JAPAN	GOV	JP	JPY	A1	11,191,611.16	77,082.52	0.06%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	371,267.88	427,959.67	0.32%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,643,325.74	1,643,325.74	1.21%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	Aaa	29,876.08	29,876.08	0.02%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	Aa1	1,548.02	1,548.02	0.00%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	Aa1	1,643,480.08	1,643,480.08	1.21%
US31418E7A27	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	Aa1	16,465.29	16,465.29	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	16,289.90	16,289.90	0.01%

Collateral data - as at 18/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US3696043013	GE OOSH GE	COM	US	USD	Aa1	1,643,117.97	1,643,117.97	1.21%
US43358BA899	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	Aaa	115,468.69	115,468.69	0.09%
US43707071029	HOME DEPOT OOSH HOME DEPOT	COM	US	USD	Aa1	1,643,384.66	1,643,384.66	1.21%
US58933Y1055	MERCK & CO OOSH MERCK & CO	COM	US	USD	Aa1	1,643,333.61	1,643,333.61	1.21%
US5949181045	MICROSOFT OOSH MICROSOFT	COM	US	USD	Aa1	1,643,300.74	1,643,300.74	1.21%
US64110D1046	NETAPP OOSH NETAPP	COM	US	USD	Aa1	549,289.61	549,289.61	0.40%
US67066G1040	NVIDIA OOSH NVIDIA	COM	US	USD	Aa1	1,642,065.81	1,642,065.81	1.21%
US9113121068	UPS OOSH UPS	COM	US	USD	Aa1	134.68	134.68	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	210.38	210.38	0.00%
US912810PV44	UST 1.750 01/15/28 US TREASURY	GOV	US	USD	Aa1	283,362.02	283,362.02	0.21%
US912810QL52	UST 4.250 11/15/40 US TREASURY	GOV	US	USD	Aa1	76,712.67	76,712.67	0.06%
US912810QN19	UST 4.750 02/15/41 US TREASURY	GOV	US	USD	Aa1	13,957.43	13,957.43	0.01%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	11,598.13	11,598.13	0.01%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	Aa1	424.63	424.63	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	Aa1	8,109.14	8,109.14	0.01%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	Aa1	2,672.79	2,672.79	0.00%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	Aa1	145.12	145.12	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	57.54	57.54	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	60.28	60.28	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aa1	21,407.58	21,407.58	0.02%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	Aa1	95,738.06	95,738.06	0.07%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	716.39	716.39	0.00%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	Aa1	196,729.04	196,729.04	0.15%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	90,989.22	90,989.22	0.07%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	354.62	354.62	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	Aa1	26,819.23	26,819.23	0.02%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	2,364.16	2,364.16	0.00%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	Aa1	1,604,854.30	1,604,854.30	1.18%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	394,527.26	394,527.26	0.29%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	Aa1	844,394.63	844,394.63	0.62%
US912828ZA70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	Aa1	34,012.60	34,012.60	0.03%
US912828ZF58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	Aa1	1,750,372.73	1,750,372.73	1.29%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	979.64	979.64	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	290.76	290.76	0.00%
US912828Z995	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	Aa1	3,334.36	3,334.36	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	34,123.74	34,123.74	0.03%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	1,903,222.00	1,903,222.00	1.40%
US91282CBB99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	Aa1	1,383,264.96	1,383,264.96	1.02%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	1,382,404.91	1,382,404.91	1.02%
US91282CBB98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	548,383.03	548,383.03	0.40%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	Aa1	11,663.04	11,663.04	0.01%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	Aa1	981,306.18	981,306.18	0.72%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	Aa1	15,383.64	15,383.64	0.01%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	37,099.51	37,099.51	0.03%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	207,396.44	207,396.44	0.15%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	Aa1	955,152.51	955,152.51	0.70%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	Aa1	5,325.28	5,325.28	0.00%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	939,406.50	939,406.50	0.69%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	Aa1	1,134.64	1,134.64	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	467,366.00	467,366.00	0.34%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	Aa1	7,876.13	7,876.13	0.01%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	295.23	295.23	0.00%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	Aa1	297.83	297.83	0.00%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	Aa1	8,168.18	8,168.18	0.01%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	Aa1	15,706.38	15,706.38	0.01%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	2,273,900.00	2,273,900.00	1.68%
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	Aa1	879.54	879.54	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	93.83	93.83	0.00%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	Aa1	175,923.55	175,923.55	0.13%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	Aa1	175,894.78	175,894.78	0.13%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	Aa1	242,830.72	242,830.72	0.18%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	Aa1	1,750,245.59	1,750,245.59	1.29%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	108,833.38	108,833.38	0.08%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	Aa1	175,925.48	175,925.48	0.13%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	109,159.30	109,159.30	0.08%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	Aa1	505.88	505.88	0.00%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	Aa1	44,487.74	44,487.74	0.03%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	Aa1	413,583.55	413,583.55	0.30%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	Aa1	905,832.31	905,832.31	0.67%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	Aa1	873,591.02	873,591.02	0.64%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	499,146.60	499,146.60	0.37%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	Aa1	200.90	200.90	0.00%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	47,515.92	47,515.92	0.04%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	Aa1	76,701.29	76,701.29	0.06%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	Aa1	4,208.85	4,208.85	0.00%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	Aa1	985.57	985.57	0.00%
US91282CLK32	UST 3.625 06/31/29 US TREASURY	GOV	US	USD	Aa1	1,489.08	1,489.08	0.00%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	Aa1	17,655.86	17,655.86	0.01%
US91282CLJ588	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	Aa1	601.05	601.05	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	1,259,423.39	1,259,423.39	0.93%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	Aa1	1,750,406.64	1,750,406.64	1.29%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	Aa1	989,710.94	989,710.94	0.73%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	Aa1	343,278.16	343,278.16	0.25%
						Total:	135,653,995.28	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)	34,642,447.45
2	NOMURA INTERNATIONAL PLC (PARENT)	12,577,014.01
3	HSBC BANK PLC (PARENT)	10,563,047.30
4	BARCLAYS BANK PLC (PARENT)	8,416,078.52
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	8,007,114.82