



Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCE - HSBC Gbl Inv Fd - Gbl Hgh Yield Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0780251400
Total net assets (AuM)	1,013,609,929
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

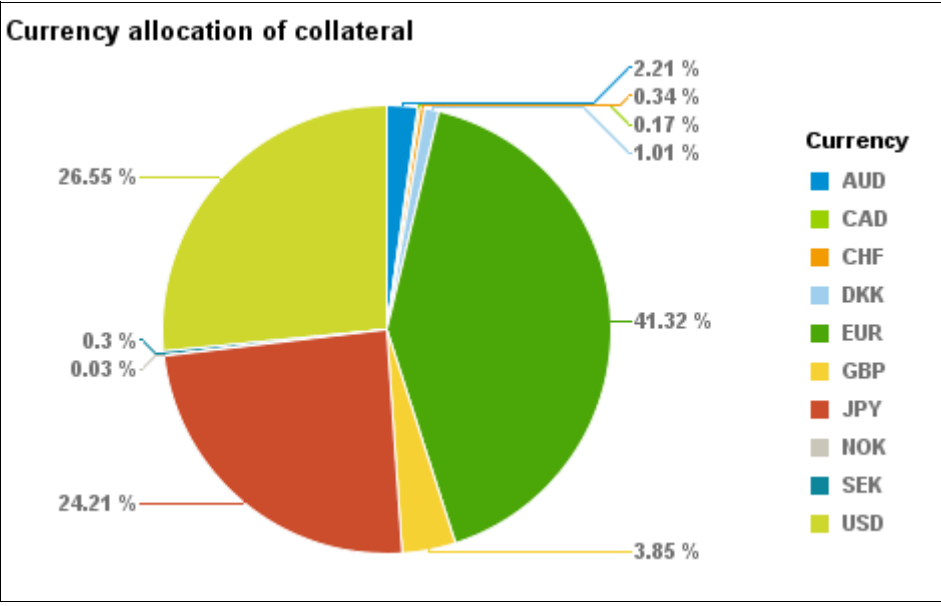
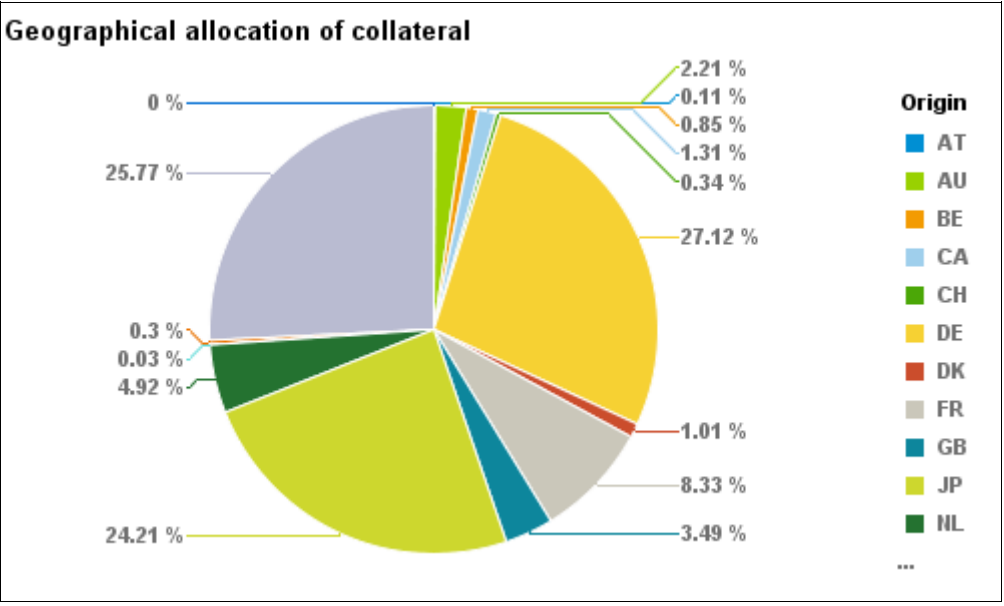
Securities lending data - as at 11/12/2025	
Currently on loan in USD (base currency)	218,628,919.80
Current percentage on loan (in % of the fund AuM)	21.57%
Collateral value (cash and securities) in USD (base currency)	294,049,255.19
Collateral value (cash and securities) in % of loan	134%

Securities lending statistics	
12-month average decline in USD (base currency)	#ERROR
12-month average decline as a % of the fund AuM	#ERROR
12-month maximum decline in USD	N/A
12-month maximum decline as a % of the fund AuM	N/A
Gross Return on the fund over the last 12 months in USD (base currency)	N/A
Gross Return on the fund over the last 12 months on the entire fund AuM	N/A

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	Aa1	6,877.33	8,006.42	0.00%
AT0000A2NWB3	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	2,611.58	3,040.34	0.00%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	258,999.98	301,521.52	0.10%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	Aaa	9,381.72	6,226.20	0.00%
AU3CB0271955	TCV 2.250 11/20/41 MTN TRESURY CORP VIC	BND	AU	AUD	Aaa	4,266,697.91	2,831,604.49	0.96%
AU3SG0002256	TCV 2.000 11/20/37 MTN TRESURY CORP VIC	BND	AU	AUD	Aaa	4,266,357.46	2,831,378.55	0.96%
AU3SG0003072	TCV 5.250 09/15/44 TRESURY CORP VIC	BND	AU	AUD	Aaa	1,254,633.14	832,640.34	0.28%
BE0000330292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	42,280.38	49,221.79	0.02%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	Aa3	13.09	15.24	0.00%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	529,389.90	616,302.93	0.21%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	528,929.61	615,767.07	0.21%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	109,942.98	79,365.70	0.03%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	51,028.88	36,836.75	0.01%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	Aaa	104,234.43	75,244.80	0.03%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	920.76	664.68	0.00%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	Aaa	32,176.99	23,227.94	0.01%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	1,877.25	1,355.15	0.00%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	29,194.92	21,075.24	0.01%
CA135087W255	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	Aaa	110,819.99	79,998.79	0.03%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	109,814.83	79,273.19	0.03%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	110,019.54	79,420.96	0.03%
CA1350Z7EE09	CAGV 08/12/26 CANADA	GOV	CA	CAD	Aaa	37,415.17	27,009.29	0.01%
CA68323AEE07	ONTAR 2.600 06/02/27 ONTARIO	BND	CA	CAD	Aaa	1,000.35	722.13	0.00%
CA8787422044	TECK RESOURCES ODSH TECK RESOURCES	COM	CA	CAD	Aaa	80.36	58.01	0.00%
CH0440081401	CHGV 07/24/39 SWITZERLAND	GOV	CH	CHF	Aaa	803,232.00	1,000,696.95	0.34%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	Aaa	3,413,289.74	3,973,669.46	1.35%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	Aaa	12,750,727.84	14,844,089.33	5.05%
DE0001102416	DEGV 0.250 02/15/27 GERMANY	GOV	DE	EUR	Aaa	5,635,124.11	6,560,275.36	2.23%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	Aaa	1,732,913.67	2,017,416.23	0.69%
DE0001102499	DEGV 02/15/30 GERMANY	GOV	DE	EUR	Aaa	1,732,913.27	2,017,415.77	0.69%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	Aaa	193,512.38	225,282.44	0.08%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	Aaa	12,750,688.74	14,844,043.82	5.05%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	Aaa	0.80	0.93	0.00%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	3,413,289.84	3,973,669.58	1.35%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	Aaa	35,485.98	41,311.92	0.01%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	Aaa	1,215,529.83	1,415,090.46	0.48%
DE0001141844	DEGV 10/09/26 GERMANY	GOV	DE	EUR	Aaa	13.10	15.25	0.00%
DE0003811592	DEGV IO STR 08/15/41 GERMANY	GOV	DE	EUR	Aaa	0.63	0.73	0.00%
DE0008U22049	DEGV 2.500 03/19/26 GERMANY	GOV	DE	EUR	Aaa	248,775.11	289,617.97	0.10%
DE0008U22056	DEGV 2.900 06/18/26 GERMANY	GOV	DE	EUR	Aaa	1,536,839.03	1,789,150.87	0.61%
DE0008U22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	Aaa	84,060.29	97,860.96	0.03%
DE0008U22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	1,727,080.24	2,010,625.10	0.68%
DE0008U22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	Aaa	8,397.60	9,776.29	0.00%
DE0008U22114	DEGV 2.000 12/16/27 GERMANY	GOV	DE	EUR	Aaa	125,265.01	145,830.50	0.05%
DE0008U25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	Aaa	7,841,348.99	9,128,709.07	3.10%
DE0008U25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	1,732,912.86	2,017,415.29	0.69%
DE0008U25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	Aaa	1,009.02	1,174.68	0.00%
DE0008U25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	Aaa	279,256.06	325,103.16	0.11%
DE0008U2Z012	DEGV 2.900 02/15/35 GERMANY	GOV	DE	EUR	Aaa	202,410.78	235,641.74	0.08%
DE0008U2ZF009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	19.69	22.92	0.00%
DE0008U2Z2015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	9,234.82	10,750.95	0.00%
DE0008U2Z2023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	201,048.21	234,055.46	0.08%
DE0008U2Z2031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	Aaa	535.18	623.04	0.00%
DE0008U2Z2031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	Aaa	2,671,787.11	3,110,430.01	1.06%
DE0008U2Z2049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	1,732,913.10	2,017,415.57	0.69%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.75% GTD SNR 15/10/35	MIS	DE	EUR	Aaa	2,405,379.83	2,800,285.09	0.95%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 28/05/36 NRW BANK 0.75% GTD SNR 28/05/36	MIS	DE	EUR	Aaa	2,392,337.08	2,785,101.04	0.95%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	Aaa	2,416,325.42	2,813,027.68	0.96%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	Aaa	4,284,440.31	667,776.93	0.23%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	377,825.83	58,888.29	0.02%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	15,425.40	2,404.22	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	6,426,447.96	1,001,632.27	0.34%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	1,567,429.84	244,301.10	0.08%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	6,425,867.92	1,001,541.86	0.34%
EU000A285VM2	EUUNI 07/04/35 MTN EU	BND	BE	EUR	Aa3	4,446.50	5,176.51	0.00%
EU000A3K4DM9	EUUNI 2.625 02/04/48 MTN EU	BND	BE	EUR	Aa3	10,030.59	11,677.38	0.00%
EU000A3K4EN5	EUUNI 3.125 12/05/28 MTN EU	BND	BE	EUR	Aa3	283,052.01	329,522.32	0.11%
EU000A3K4ES4	EUUNI 3.000 12/04/34 MTN EU	BND	BE	EUR	Aa3	15,741.48	18,325.85	0.01%
EU000A3K4EU0	EUUNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	283,051.94	329,522.24	0.11%
EU000A3K4EW6	EUUNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	283,051.49	329,521.70	0.11%
EU000A3K4EY2	EUUNI 3.375 10/05/54 MTN EU	BND	BE	EUR	Aa3	0.90	1.05	0.00%
EU000A3L1DJ0	EUUNI 2.500 12/04/31 MTN EU	BND	BE	EUR	Aa3	160,550.21	186,908.67	0.06%
FR0001188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	Aa3	8,703.35	10,132.23	0.00%
FR0110447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	Aa3	2,193,945.99	2,554,138.93	0.87%
FR0110773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	Aa3	2,194,461.12	2,554,738.63	0.87%
FR011108705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	Aa3	226,249.11	263,363.75	0.09%
FR0113250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	93,469.46	108,614.88	0.04%
FR0113250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	9,902,836.71	11,528,643.28	3.92%
FR0113407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	Aa3	3,040,367.70	3,539,522.63	1.20%
FR0113515806	FRGV 0.500 05/25/40 FRANCE	GOV	FR	EUR	Aa3	122,547.60	142,666.95	0.05%
FR0114002WK3	FRGV 11/25/31 FRANCE	GOV	FR	EUR	Aa3	90,031.45	104,812.43	0.04%
FR011400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	Aa3	3,162,949.15	3,682,229.00	1.25%
FR011400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	Aa3	8,593.61	10,004.47	0.00%
GB0080CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	2,661.56	3,545.33	0.00%
GB008421J266	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	Aa3	1.33	1.77	0.00%
GB008421J266	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	Aa3	17,908.04	23,854.40	0.01%
GB0084PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	288,219.17	383,922.35	0.13%
GB0084Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	1.59	2.12	0.00%
GB008BJNCY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	Aa3	55,124.35	73,428.39	0.02%
GB008D0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	295,987.18	394,269.72	0.13%
GB008DRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	Aa3	0.97	1.29	0.00%
GB008DXICX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	294,293.16	392,013.20	0.13%
GB008FMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	365,302.35	486,601.00	0.17%
GB008JLR0J16	UKT 158 10/22/54 UK Tresury	GIL	GB	GBP	Aa3	55,053.14	73,333.54	0.02%
GB008M6Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	Aa3	102.19	136.12	0.00%
GB008MBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	Aa3	787,499.83	1,048,989.15	0.36%
GB008MBL1F74	UKT 0 58 10/22/50 UK TREASURY	GIL	GB	GBP	Aa3	3,748.84	4,993.64	0.00%
GB008MF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	202,308.73	269,485.34	0.09%
GB008PCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	71,735.80	95,555.67	0.03%
GB008QC8GD08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	678,061.57	1,169,621.91	0.40%
GB008THZ2Z68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	678,061.85	1,169,622.29	0.40%
GB008TTJ0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	678,062.29	1,169,622.87	0.40%
GB008TTJ0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	677,850.16	1,169,340.31	0.40%
GB008TXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	274.98	366.29	0.00%
GB008VP99673	GBGV 4.125 03/07/31 UNITED KINGDOM	GOV	GB	GBP	Aa3	843.66	1,123.80	0.00%
GB008VP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GOV	GB	GBP	Aa3	786,542.69	1,047,714.19	0.36%
GB008Z1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	974,337.79	1,297,866.65	0.44%
IE00059Y5762	LINDE ODSH LINDE	COM	US	USD	Aa1	6,718,826.37	6,718,826.37	2.28%
IE008K9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	Aa1	234,884.93	234,884.93	0.08%
JP1024781RB5	JPGV 1.000 11/01/27 JAPAN	GOV	JP	JPY	A1	621,738,981.95	3,973,408.23	1.35%
JP1103451GCD	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	59,046,269.74	377,352.78	0.13%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	157,649,180.31	1,007,504.06	0.34%
JP1201621H91	JPGV 0.600 09/20/37 JAPAN	GOV	JP	JPY	A1	11,322,470.27	72,359.62	0.02%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	14,929,265.45	95,409.92	0.03%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	30,651,604.06	195,888.21	0.07%
JP1201821NA5	JPGV 1.100 09/20/42 JAPAN	GOV	JP	JPY	A1	14,931,453.99	95,423.91	0.03%
JP1201831P14	JPGV 1.400 12/20/42 JAPAN	GOV	JP	JPY	A1	41,701.09	266.50	0.00%
JP1300671253	JPGV 2.300 05/20/32 JAPAN	GOV	JP	JPY	A1	174,748,465.69	1,116,782.14	0.38%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	14,534,782.66	95,445.18	0.03%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	1,526,209,607.22	9,753,697.28	3.32%
JP3407400005	SUMITOMO EI ODSH SUMITOMO EI	COM	JP	JPY	A1	300,350,367.51	1,919,478.52	0.65%
JP3420600003	SEKISUIHOUSE ODSH SEKISUIHOUSE	COM	JP	JPY	A1	1,526,611,619.32	9,756,266.45	3.32%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	1,501,340,233.36	9,594,762.13	3.26%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	1,413,384,971.99	9,032,657.82	3.07%
JP3733000008	NEC ODSH NEC	COM	JP	JPY	A1	609,789,311.20	3,897,040.30	1.33%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	1,526,161,252.96	9,753,388.25	3.32%
JP3753000003	NIPPON YUSEN ODSH NIPPON YUSEN	COM	JP	JPY	A1	838,588,880.48	5,359,252.12	1.82%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	779,009,480.01	4,878,492.21	1.69%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	17,925,130.39	114,555.89	0.04%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	1,299,280.66	8,303.44	0.00%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	Aaa	14,542.27	16,929.76	0.01%
NL0012818004	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	Aaa	12,348,445.34	14,375,761.77	4.89%
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	Aaa	11.05	12.87	0.00%
NL0015001X25	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	Aaa	62,926.95	73,258.03	0.02%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	Aaa	0.40	0.47	0.00%
NO0010844079	NOGV 1.750 09/06/29 NORWAY	GOV	NO	NOK	Aaa	679,370.29	86,601.65	0.03%
SE0008014062	SEGV 0.125 06/01/26 SWEDEN	GOV	SE	SEK	Aaa	8,349,616.95	896,311.66	0.30%
US013051EA13	ALBTA 3.300 03/15/28 ALBERTA	BND	CA	USD	Aaa	200,534.63	200,534.63	0.07%
US013051EY98	ALBTA 4.300 11/02/35 ALBERTA	BND	CA	USD	Aaa	1,044,387.72	1,044,387.72	0.36%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,169,583.91	1,169,583.91	0.40%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	541,272.46	541,272.46	0.18%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	Aa1	6,718,967.83	6,718,967.83	2.28%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	Aa1	6,018,614.18	6,018,614.18	2.05%
US1746101054	CITIZNS FNCL ODSH CITIZNS FNCL	COM	US	USD	Aa1	6,719,621.95	6,719,621.95	2.29%
US30212P3038	EXPEDIA GROUP ODSH EXPEDIA GROUP	COM	US	USD	Aa1	2,845,789.72	2,845,789.72	1.00%
US3130AGPS81	FHLB 2.860 06/29/39 FHLBANKS	BND	US	USD	Aa1	224,906.83	224,906.83	0.08%
US313383PK11	FHLB 4.140 07/05/33 FHLBANKS	BND	US	USD	Aa1	587,467.51	587,467.51	0.20%
US3802371076	GODADDY ODSH GODADDY	COM	US	USD	Aa1	512.71	512.71	0.00%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US43300A2033	HILTON WORLDWIDE OOSH HILTON WRLDWIDE	COM	US	USD	Aa1	6,719,668.45	6,719,668.45	2.29%
US4385161066	HONEYWELL INTL OOSH HONEYWELL INTL	COM	US	USD	Aa1	6,719,211.65	6,719,211.65	2.29%
US5024311095	L3HARRIS TECH OOSH L3HARRIS TECH	COM	US	USD	Aa1	380.89	380.89	0.00%
US5949181045	MICROSOFT OOSH MICROSOFT	COM	US	USD	Aa1	1,169,592.68	1,169,592.68	0.40%
US5949181045	MICROSOFT OOSH MICROSOFT	COM	US	USD	Aa1	6,716,340.17	6,716,340.17	2.28%
US663234EV67	ONTAR 3.900 09/04/30 ONTARIO	BND	CA	USD	Aaa	1,048,907.83	1,048,907.83	0.36%
US912810QH41	UST 4.375 05/15/40 US TREASURY	GOV	US	USD	Aa1	7,009.31	7,009.31	0.00%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	Aa1	196,021.59	196,021.59	0.07%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	Aa1	23,414.75	23,414.75	0.01%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	126,212.31	126,212.31	0.04%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	291,444.08	291,444.08	0.10%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	861.41	861.41	0.00%
US912823R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	Aa1	542,991.75	542,991.75	0.18%
US912828SW63	UST 0.875 01/15/29 US TREASURY	GOV	US	USD	Aa1	49,545.72	49,545.72	0.02%
US912828V968	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	991.99	991.99	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	3,682,357.22	3,682,357.22	1.25%
US91282CDL28	UST 1.500 11/30/28 US TREASURY	GOV	US	USD	Aa1	2,554,720.18	2,554,720.18	0.87%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	Aa1	2,554,680.72	2,554,680.72	0.87%
US91282CKL45	UST 2.125 04/15/29 US TREASURY	GOV	US	USD	Aa1	6,210,660.12	6,210,660.12	2.11%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	Aa1	15,157.56	15,157.56	0.01%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	556,719.49	556,719.49	0.19%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	68,741.48	68,741.48	0.02%
US91282CMN82	UST 4.250 02/15/28 US TREASURY	GOV	US	USD	Aa1	196,018.44	196,018.44	0.07%
US91282CMS79	UST 3.875 03/15/28 US TREASURY	GOV	US	USD	Aa1	2,554,710.26	2,554,710.26	0.87%
US91282CNH06	UST 3.875 06/15/28 US TREASURY	GOV	US	USD	Aa1	196,007.84	196,007.84	0.07%
US91282CNM90	UST 3.875 07/15/28 US TREASURY	GOV	US	USD	Aa1	2,552,125.15	2,552,125.15	0.87%
US91282CNW72	UST 3.875 08/31/32 US TREASURY	GOV	US	USD	Aa1	504.23	504.23	0.00%
US91282CPB18	UST 3.500 09/30/27 US TREASURY	GOV	US	USD	Aa1	73,454.67	73,454.67	0.02%
US91282CPM72	UST 3.750 11/30/32 US TREASURY	GOV	US	USD	Aa1	73,356.57	73,356.57	0.02%
US91282CPN55	UST 3.500 11/30/30 US TREASURY	GOV	US	USD	Aa1	28,517.83	28,517.83	0.01%
XS228326798	ONTAR 0.250 12/15/26 MTN ONTARIO	BND	CA	GBP	Aaa	787,284.07	1,048,701.75	0.36%
	Unknown Company Description	UNK		GBP		723.07	963.17	0.00%
						Total:	284,049,255.19	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	BARCLAYS BANK PLC (PARENT)	58,417,482.92
3	BNP PARIBAS PRIME BROKERAGE INT	33,630,040.63
2	NOMURA INTERNATIONAL PLC (PAREN	46,243,868.94

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	61,466,637.98
2	NOMURA INTERNATIONAL PLC (PARENT)	49,238,584.43
3	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	43,759,938.97
4	JP MORGAN SECS PLC (PARENT)	20,223,685.49
5	DEUTSCHE BANK AG (PARENT)	14,389,393.63