



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)	964,226,856
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

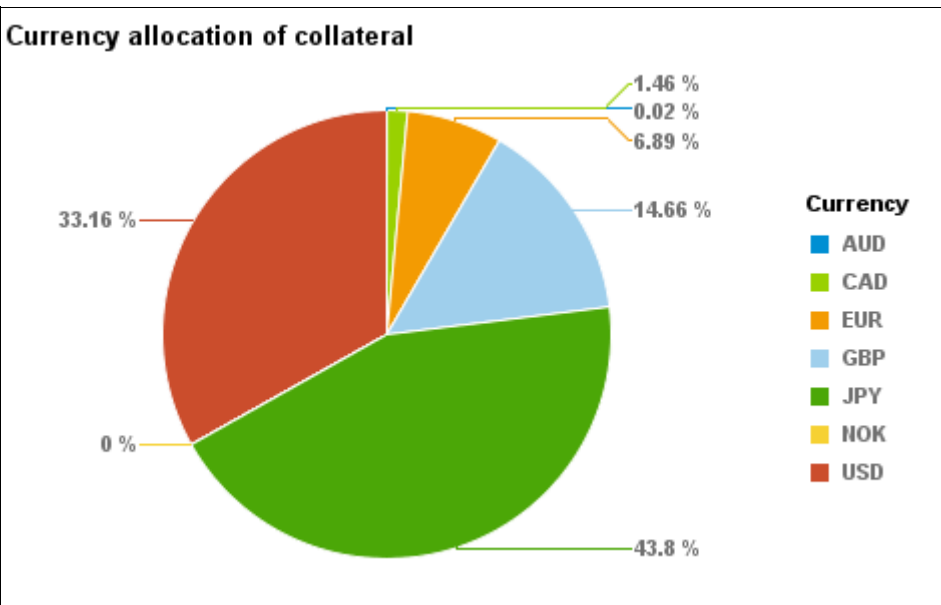
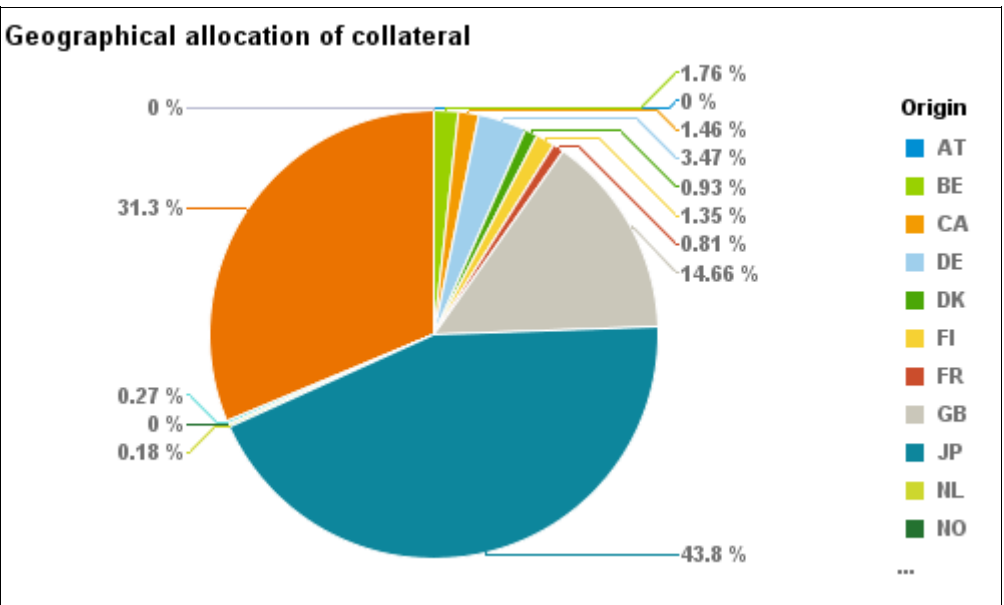
Securities lending data - as at 16/07/2025	
Currently on loan in USD (base currency)	220,455,928.90
Current percentage on loan (in % of the fund AuM)	22.86%
Collateral value (cash and securities) in USD (base currency)	270,339,441.63
Collateral value (cash and securities) in % of loan	123%

Securities lending statistics	
12-month average return on loan USD (base currency)	#ERROR
12-month average return on loan as a % of the fund AuM	#ERROR
12-month maximum return on loan USD	N/A
12-month maximum return on loan as a % of the fund AuM	N/A
Gross Return on the fund over the last 12 months 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 16/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A9UUV5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	202.24	234.97	0.00%
AU3CB0228823	EIB 2.900 10/17/25 MTN EIB	GOV	SU	AUD		77,912.75	50,795.44	0.02%
BE0000328366	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	1,044.99	1,214.05	0.00%
BE0000331406	BEGV 3.750 06/22/45 BELGIUM	GOV	BE	EUR	Aa3	109,952.17	127,741.15	0.05%
BE0000333428	BEGV 3.000 06/22/34 BELGIUM	GOV	BE	EUR	Aa3	603,683.47	701,352.39	0.26%
BE0000340486	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	Aa3	14,121.05	16,405.67	0.01%
BE0000343526	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	Aa3	2,163,458.88	2,513,481.22	0.93%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	Aa3	8,395.08	9,753.31	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	641.31	745.07	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	56.72	65.89	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	Aaa	2,003,052.64	1,460,094.85	0.54%
CA135087R461	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	Aaa	459,283.22	334,787.54	0.12%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	1,017,479.05	741,675.93	0.27%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	Aaa	4,600.22	3,353.26	0.00%
CA68332BE666	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	1,947,185.55	1,419,371.38	0.53%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	Aaa	13,703.45	15,920.50	0.01%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	Aaa	113,692.47	132,086.58	0.05%
DE0001102549	DEGV 05/15/36 GERMANY	GOV	DE	EUR	Aaa	704,917.71	818,965.14	0.30%
DE0001102580	DEGV 02/15/32 GERMANY	GOV	DE	EUR	Aaa	0.86	1.00	0.00%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	0.80	0.92	0.00%
DE0001102614	DEGV 1.800 08/15/33 GERMANY	GOV	DE	EUR	Aaa	2,008,985.64	2,334,016.01	0.86%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	Aaa	10,366.22	12,043.35	0.00%
DE000BU25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	5,377.56	6,247.59	0.00%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	Aaa	717,649.37	833,756.64	0.31%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	208,240.50	241,931.37	0.09%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	Aaa	2,124,551.06	2,468,278.56	0.91%
EU000A2B5VM2	EUUNI 07/04/35 MTN EU	BND	BE	EUR	Aa3	167,184.80	194,233.35	0.07%
EU000A3KAEDE	EIB 3.000 11/15/28 EIB	GOV	SU	EUR		179,786.35	208,673.67	0.08%
EU000A3KAEU0	EUUNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	102,294.27	118,844.29	0.04%
EU000A3K4EW6	EUUNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	291,197.50	338,309.84	0.13%
EU000A4D9QM6	EUUNI 2.625 07/04/28 MTN EU	BND	BE	EUR	Aa3	35,089.21	40,766.24	0.02%
EU000A4EBBP0	EIB 2.250 08/14/28 MTN EIB	GOV	SU	EUR		399,659.95	464,320.26	0.17%
EU000A4EDKQ0	EUUNI 2.750 12/13/32 MTN EU	BND	BE	EUR	Aa3	591,415.07	687,099.11	0.25%
FI40003037635	FIGV 2.750 07/04/28 FINLAND	GOV	FI	EUR	Aa1	1,020.88	1,186.04	0.00%
FI4000440557	FIGV 0.250 09/15/40 FINLAND	GOV	FI	EUR	Aa1	1,884.08	2,188.91	0.00%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	Aa1	3,129,531.71	3,635,853.33	1.34%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	4,114.46	4,780.13	0.00%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	2,022.42	2,349.62	0.00%
FR000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	1,687,762.10	1,960,822.26	0.73%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	0.00	0.00	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	82,507.75	95,856.54	0.04%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	Aa3	111,284.01	129,288.47	0.05%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	1,004.26	1,166.74	0.00%
FR001400BK23	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	Aa3	0.95	1.10	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	47.39	55.06	0.00%
FR001400WY04	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	963.83	1,119.53	0.00%
GB0004893086	UKT 4 1/4 06/07/32 UK TREASURY	GIL	GB	GBP	Aa3	71,553.58	95,853.18	0.04%
GB0008932666	UKTI 4 1/8 07/22/30 UK TREASURY	GIL	GB	GBP	Aa3	223,330.91	299,174.09	0.11%
GB0080C9NHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	2,714,827.38	3,636,782.76	1.35%
GB008128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	Aa3	1,090,055.69	1,460,238.60	0.54%
GB0081L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	6,379,881.91	8,546,489.81	3.16%
GB00824FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	Aa3	259,489.56	347,612.21	0.13%
GB008421J266	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	Aa3	218,814.24	293,123.56	0.11%
GB0084PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	2,634,734.79	3,931,370.72	1.45%
GB0087RNDG65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	1.13	1.51	0.00%
GB008DCHBW80	UKT 1 1/2 07/22/47 UK TREASURY	GIL	GB	GBP	Aa3	18,116.40	24,268.73	0.01%
GB008DRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	Aa3	480,983.99	644,328.15	0.24%
GB008DX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	2,714,826.93	3,636,782.16	1.35%
GB008FMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	2,714,827.11	3,636,782.40	1.35%

Collateral data - as at 16/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	480,983.99	644,326.15	0.24%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	179,924.62	241,027.02	0.09%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	Aa3	480,983.99	644,326.15	0.24%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	Aa3	480,983.99	644,326.15	0.24%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	Aa3	480,983.99	644,326.15	0.24%
GB00MBML1F74	UKT 0 5/8 10/22/50 UK TREASURY	GIL	GB	GBP	Aa3	236,414.99	316,701.62	0.12%
GB00MBML1G81	UKT 0 1/8 01/31/28 UK TREASURY	GIL	GB	GBP	Aa3	184,890.40	247,679.18	0.09%
GB00BMF9LF76	GBOV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	2,904,981.35	3,891,513.02	1.44%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	219,968.17	294,709.65	0.11%
GB00BNNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	Aa3	2,069.10	2,771.77	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	456,118.11	611,015.82	0.23%
GB00BPSPNB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	218,795.36	293,088.26	0.11%
GB00BPSPNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	220,437.15	295,297.61	0.11%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	Aa3	1,061,251.65	1,421,652.71	0.53%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	549,005.73	735,448.08	0.27%
GB00BSQNR03	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	1,062,172.71	1,422,886.56	0.53%
GB00BT7HZ268	UKT1 1 1/8 08/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	548,486.08	734,751.95	0.27%
GB00BT7J0027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	282.55	378.60	0.00%
GB00BYZV3J87	UKT1 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	Aa3	28.73	38.49	0.00%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	Aa1	369.82	369.82	0.00%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	Aa1	1,888.19	1,888.19	0.00%
JP102461Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	16,122,220.43	108,333.71	0.04%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	22,666,877.59	152,310.71	0.06%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	16,575,238.40	111,377.77	0.04%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	15,009,271.50	100,855.22	0.04%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	63,286,472.30	425,255.20	0.16%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	22,749,011.61	152,862.61	0.06%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	45,682,185.31	306,962.71	0.11%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	429,909,682.07	2,888,790.01	1.07%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	429,900,208.52	2,888,726.35	1.07%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	400,036.26	2,688.05	0.00%
JP1103571L10	JPGV 0.100 12/20/29 JAPAN	GOV	JP	JPY	A1	6,738,512.11	45,279.62	0.02%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	1,803,543.33	12,118.96	0.00%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	63,200,135.79	424,675.06	0.16%
JP1200861647	JPGV 2.300 03/20/26 JAPAN	GOV	JP	JPY	A1	306,658.39	2,060.60	0.00%
JP1201111968	JPGV 2.200 06/20/29 JAPAN	GOV	JP	JPY	A1	1,172,291,222.91	7,677,243.33	2.91%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	22,812,603.22	153,289.92	0.06%
JP1201611H69	JPGV 0.600 06/20/37 JAPAN	GOV	JP	JPY	A1	783,254.58	5,263.10	0.00%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	11,900,423.48	79,965.23	0.03%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	1,272,129,621.60	8,548,110.21	3.16%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	412,064,176.37	2,768,676.64	1.02%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	3,061,249.00	20,570.15	0.01%
JP1300141445	JPGV 2.400 03/20/34 JAPAN	GOV	JP	JPY	A1	16,084,190.66	108,078.16	0.04%
JP1300711M79	JPGV 0.700 06/20/51 JAPAN	GOV	JP	JPY	A1	10,908,457,518.80	73,299,682.32	27.11%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	5,510,285.68	37,026.62	0.01%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	442,736,224.96	2,974,978.32	1.10%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	1,051,859.27	7,068.00	0.00%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	63,260,358.24	425,079.73	0.16%
JP1742841R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	63,280,034.99	425,211.95	0.16%
JP1742861R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	63,289,183.59	425,273.42	0.16%
JP1743171R78	JPGV 01/13/26 JAPAN	GOV	JP	JPY	A1	63,268,761.23	425,136.19	0.16%
JP3134800006	IHI ODSH IHI	COM	JP	JPY	A1	4,703,999.13	31,608.65	0.01%
JP3498400007	KDDI ODSH KDDI	COM	JP	JPY	A1	1,947,706,431.98	13,087,667.30	4.84%
JP3602200003	DAIWA SECS GRP ODSH DAIWA SECS GRP	COM	JP	JPY	A1	4,562,998.31	30,661.19	0.01%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	4,623,298.50	31,066.38	0.01%
JP3789000001	KANADEVIA ODSH KANADEVIA	COM	JP	JPY	A1	4,708,799.70	31,640.91	0.01%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	20,656.94	23,968.99	0.01%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	Aaa	5,377.86	6,247.93	0.00%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	Aaa	82,714.53	96,096.77	0.04%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	Aaa	310,406.41	360,626.54	0.13%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	Aaa	5,377.64	6,247.68	0.00%
NO0012712506	NOGV 3.500 10/06/42 NORWAY	GOV	NO	NOK	Aaa	70,138.56	6,865.24	0.00%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	Aa1	1,960,788.51	1,960,788.51	0.73%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	4,112,867.78	4,112,867.78	1.52%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,960,696.31	1,960,696.31	0.73%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	1,960,795.01	1,960,795.01	0.73%
US0404132054	ARISTA NETWORKS ODSH ARISTA NETWORKS	COM	US	USD	Aa1	4,114,194.90	4,114,194.90	1.52%
US1264081035	CSX ODSH CSX	COM	US	USD	Aa1	339,631.51	339,631.51	0.13%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	Aa1	4,113,661.04	4,113,661.04	1.52%
US15189T1079	CENTERPNT ENERGY ODSH CENTERPNT ENERGY	COM	US	USD	Aa1	48.28	48.28	0.00%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	Aa1	340.81	340.81	0.00%
US25488T1060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	Aa1	968,256.09	968,256.09	0.36%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	Aa1	22,019.61	22,019.61	0.01%
US29355A1079	ENPHASE ENERGY ODSH ENPHASE ENERGY	COM	US	USD	Aa1	539.19	539.19	0.00%
US4581401001	INTEL ODSH INTEL	COM	US	USD	Aa1	614.07	614.07	0.00%
US4581X0ER56	IADB 3.625 09/17/31 MTN IDB	BND	US	USD	Aa1	2,506,426.91	2,506,426.91	0.93%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	Aa1	212.81	212.81	0.00%
US500769KL78	KFW 4.000 06/28/27 KFW	GOV	DE	USD	Aaa	2,511,307.49	2,511,307.49	0.93%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,960,622.69	1,960,622.69	0.73%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	Aa1	4,113,557.95	4,113,557.95	1.52%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	Aa1	4,114,381.48	4,114,381.48	1.52%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	1,960,805.59	1,960,805.59	0.73%
US7445731067	PSEG ODSH PSEG	COM	US	USD	Aa1	1,375,621.98	1,375,621.98	0.51%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	Aa1	4,110,716.17	4,110,716.17	1.52%
US912810Q870	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	229,599.88	229,599.88	0.08%
US912810QU51	UST 3.125 02/15/42 US TREASURY	GOV	US	USD	Aa1	4,696,282.11	4,696,282.11	1.81%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	278,240.65	278,240.65	0.10%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	Aa1	79.29	79.29	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	Aa1	138.58	138.58	0.00%

Collateral data - as at 16/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	8,547,676.97	8,547,676.97	3.16%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	Aa1	347,784.39	347,784.39	0.13%
US912810TB44	UST 1.875 11/15/51 US TREASURY	GOV	US	USD	Aa1	87,033.50	87,033.50	0.03%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	2,435.03	2,435.03	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	54,729.69	54,729.69	0.02%
US912810TM09	UST 4.000 02/15/44 US TREASURY	GOV	US	USD	Aa1	348,136.15	348,136.15	0.13%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	348,321.37	348,321.37	0.13%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	Aa1	345,552.95	345,552.95	0.13%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	Aa1	341,550.66	341,550.66	0.13%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	4,174.46	4,174.46	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	12,628.50	12,628.50	0.00%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	180,338.59	180,338.59	0.07%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	Aa1	195.64	195.64	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	982.37	982.37	0.00%
US912828Z781	UST 1.500 01/31/27 US TREASURY	GOV	US	USD	Aa1	8,548,102.00	8,548,102.00	3.16%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	84.70	84.70	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	5,541.11	5,541.11	0.00%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	171.80	171.80	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	93.28	93.28	0.00%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	107,382.40	107,382.40	0.04%
US91282CE561	UST 2.750 05/31/29 US TREASURY	GOV	US	USD	Aa1	8,548,115.72	8,548,115.72	3.16%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	Aa1	95,996.27	95,996.27	0.04%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	Aa1	422,821.07	422,821.07	0.16%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	Aa1	288,793.46	288,793.46	0.11%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	418,182.07	418,182.07	0.15%
US91282CHC62	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	346,715.90	346,715.90	0.13%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	104.57	104.57	0.00%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	Aa1	736,839.41	736,839.41	0.27%
US91282CJN20	UST 4.375 11/30/28 US TREASURY	GOV	US	USD	Aa1	1,206,879.42	1,206,879.42	0.46%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	332,853.08	332,853.08	0.12%
US91282CJS17	UST 4.250 12/31/25 US TREASURY	GOV	US	USD	Aa1	466,904.84	466,904.84	0.17%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	Aa1	23,691.11	23,691.11	0.01%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	Aa1	404.63	404.63	0.00%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	Aa1	1,929.96	1,929.96	0.00%
US91282CLK32	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	1,095.93	1,095.93	0.00%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	Aa1	2,590.37	2,590.37	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	724,071.38	724,071.38	0.27%
US91282CMY46	UST 3.750 04/30/27 US TREASURY	GOV	US	USD	Aa1	2,510,615.44	2,510,615.44	0.93%
US92345Y1064	VERISK ANALYTICS ODSH VERISK ANALYTICS	COM	US	USD	Aa1	4,113,553.04	4,113,553.04	1.52%
US9418481035	WATERS ODSH WATERS	COM	US	USD	Aa1	387.89	387.89	0.00%
X32711552989	KJMUNK 5.125 11/01/27 MTN KOMMUNEKREDIT	BND	DK	USD	Aaa	2,512,882.28	2,512,882.28	0.93%
	Unknown Company Description	UNK		GBP		1.00	1.34	0.00%
						Total:	270,339,441.63	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	GOLDMAN SACHS INTERNATIONAL (P)	53,425,809.52
1	NOMURA INTERNATIONAL PLC (PAREN	62,294,361.45

Top 5 borrowers in last Month	
No.	Counterparty
1	NOMURA INTERNATIONAL PLC (PARENT)
2	BARCLAYS BANK PLC (PARENT)
3	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)
4	JP MORGAN SECS PLC (PARENT)
5	GOLDMAN SACHS INTERNATIONAL (PARENT)