



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)	1,019,187,776
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

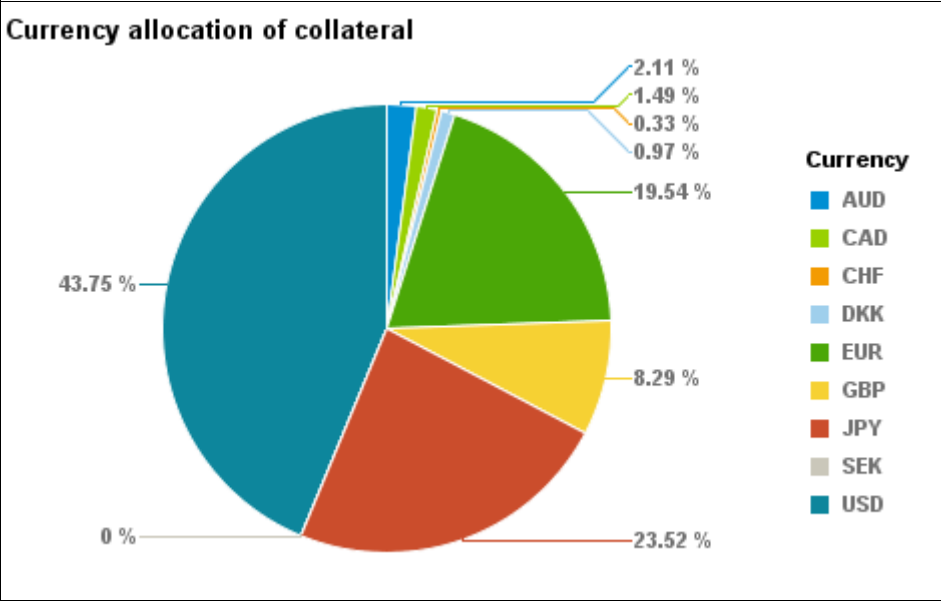
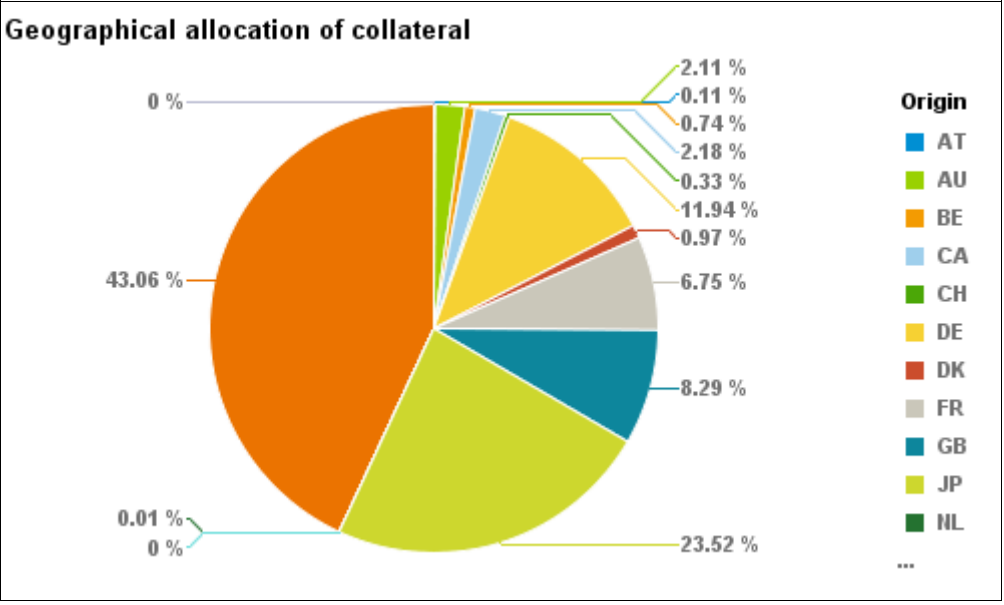
Securities lending data - as at 12/12/2025	
Currently on loan in USD (base currency)	230,777,539.08
Current percentage on loan (in % of the fund AuM)	22.64%
Collateral value (cash and securities) in USD (base currency)	307,513,132.67
Collateral value (cash and securities) in % of loan	133%

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 12/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1K3C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	Aa1	19,809.41	23,289.38	0.01%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	2,615.15	3,074.56	0.00%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	259,175.51	304,705.57	0.10%
AU3CB0271955	TCV 2.250 11/20/41 MTN TRESURY CORP VIC	BND	AU	AUD	Aaa	4,268,174.29	2,847,993.32	0.93%
AU3SG0002082	NSWTC 2.000 03/08/33 TCORP	BND	AU	AUD	Aaa	1,178,409.69	786,308.78	0.26%
AU3SG0002256	TCV 2.000 11/20/37 MTN TRESURY CORP VIC	BND	AU	AUD	Aaa	4,268,085.86	2,847,934.32	0.93%
BE0000320282	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	42,378.90	49,823.71	0.02%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	520,622.79	612,082.01	0.20%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	526,090.21	618,509.90	0.20%
CA1350878949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	109,831.99	79,824.33	0.03%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	50,951.57	37,030.88	0.01%
CA135087H722	CAGV 2.900 12/01/51 CANADA	GOV	CA	CAD	Aaa	106,080.80	77,086.02	0.03%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	920.89	669.29	0.00%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	Aaa	32,090.00	23,322.56	0.01%
CA135087N637	CAGV 2.750 09/01/27 CANADA	GOV	CA	CAD	Aaa	385,921.12	280,482.01	0.09%
CA135087T792	CAGV 2.750 03/01/31 CANADA	GOV	CA	CAD	Aaa	2,782,474.17	2,022,262.88	0.66%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	29,197.29	21,220.18	0.01%
CA135087WV25	CAGV 4.900 12/01/31 CANADA	GOV	CA	CAD	Aaa	110,868.78	80,577.86	0.03%
CA135087XG21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	109,824.63	79,818.99	0.03%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	110,037.90	79,973.99	0.03%
CA1350Z7EE09	CAGV 08/12/26 CANADA	GOV	CA	CAD	Aaa	37,416.69	27,193.92	0.01%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	Aaa	2,451,629.77	1,781,809.85	0.58%
CA68323AEE07	ONTAR 2.600 06/02/27 ONTARIO	BND	CA	CAD	Aaa	1,000.92	727.45	0.00%
CH0440081401	CHGV 07/24/39 SWITZERLAND	GOV	CH	CHF	Aaa	801,524.02	1,010,175.92	0.33%
DE0001102499	DEGV 02/15/30 GERMANY	GOV	DE	EUR	Aaa	1,656,599.08	1,947,618.34	0.63%
DE0001135325	DEGV 4.250 07/04/39 GERMANY	GOV	DE	EUR	Aaa	12,483,061.21	14,675,994.52	4.77%
DE0008U22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	1,132,794.06	1,331,795.08	0.43%
DE0008U22114	DEGV 2.000 12/16/27 GERMANY	GOV	DE	EUR	Aaa	26.00	30.56	0.00%
DE0008U25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	8,501.98	9,995.55	0.00%
DE0008U25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	3,403,492.74	4,001,393.57	1.30%
DE0008U25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	Aaa	1,720,222.54	2,022,418.71	0.66%
DE0008U2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	Aaa	3,403,492.72	4,001,393.54	1.30%
DE0008U2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	Aaa	184,895.24	217,376.28	0.07%
DE0008U2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	19.74	23.20	0.00%
DE0008U2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	9,170.31	10,781.28	0.00%
DE0008U2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	7.83	9.20	0.00%
DE0008U2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	Aaa	18.90	22.22	0.00%
DE000NW82N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	Aaa	2,408,374.69	2,831,460.42	0.92%
DE000NW82P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	Aaa	2,396,880.00	2,817,946.43	0.92%
DE000NW82Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	Aaa	2,419,410.96	2,844,435.47	0.92%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	Aaa	4,296,506.24	676,264.39	0.22%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	15,466.17	2,434.35	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	6,458,956.06	1,016,631.13	0.33%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	1,567,365.90	246,701.32	0.08%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	6,472,578.27	1,018,775.24	0.33%
DK0009925182	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	44,406.04	6,989.45	0.00%
EU000A285VM2	EUUNI 07/04/35 MTN EU	BND	BE	EUR	Aa3	5,207.75	6,122.61	0.00%
EU000A3K4DM9	EUUNI 2.625 02/04/48 MTN EU	BND	BE	EUR	Aa3	10,405.40	12,233.35	0.00%
EU000A3K4EN5	EUUNI 3.125 12/05/28 MTN EU	BND	BE	EUR	Aa3	201,532.69	236,936.49	0.08%
EU000A3K4ES4	EUUNI 3.000 12/04/34 MTN EU	BND	BE	EUR	Aa3	16,450.57	19,340.49	0.01%
EU000A3K4EU0	EUUNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	201,532.99	236,936.84	0.08%
EU000A3K4EW6	EUUNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	201,532.64	236,936.42	0.08%
EU000A3K4EY2	EUUNI 3.375 10/05/54 MTN EU	BND	BE	EUR	Aa3	308.60	362.81	0.00%
EU000A3L1DJ0	EUUNI 2.500 12/04/31 MTN EU	BND	BE	EUR	Aa3	184,442.52	216,844.04	0.07%
EU000AAEG021	EUUNI 2.500 10/14/30 MTN EU	BND	BE	EUR	Aa3	29,492.86	34,673.95	0.01%
FR0000187635	FRGV 5.750 10/05/32 FRANCE	GOV	FR	EUR	Aa3	111,731.56	131,359.75	0.04%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	Aa3	8,695.66	10,223.26	0.00%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	107,099.17	125,913.57	0.04%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	Aa3	6,718.16	7,898.36	0.00%

Collateral data - as at 12/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR001073192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	Aa3	1,829,665.77	2,151,088.13	0.70%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	Aa3	226,201.39	265,938.80	0.09%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	15,349,846.91	18,046,396.26	5.87%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	12,888.79	15,164.76	0.00%
GB00B0C9NH209	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	2,873.01	3,591.19	0.00%
GB00B3DAVD98	UKT1 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	1,505,383.72	2,022,483.03	0.66%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	434,154.34	583,286.36	0.19%
GB00B73ZYW09	UKT1 0 1/4 03/22/52 UK TREASURY	GIL	GB	GBP	Aa3	55,123.96	74,059.04	0.02%
GB00B84ZDV04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	0.80	1.07	0.00%
GB00B8JNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	Aa3	55,124.49	74,059.75	0.02%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	295,985.11	397,656.00	0.13%
GB00BDX3CX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	397,791.83	534,433.32	0.17%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	370,152.24	497,299.53	0.16%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	902,308.86	1,212,251.95	0.39%
GB00BM8Z2W66	UKT1 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	Aa3	102.31	137.45	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	55,130.79	74,068.22	0.02%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	Aa3	334.46	449.35	0.00%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	1,601,091.37	2,151,066.26	0.70%
GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,505,383.66	2,022,482.95	0.66%
GB00BNNGP551	UKT1 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	Aa3	1,017,928.58	1,367,587.05	0.44%
GB00BP5NBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	882,023.63	1,184,998.75	0.39%
GB00BP5NBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	878,062.20	1,179,676.57	0.38%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	1,601,068.51	2,151,035.54	0.70%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	878,062.39	1,179,676.82	0.38%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	Aa3	786,420.27	1,056,555.63	0.34%
GB00BTHHZ258	UKT1 1 1/8 08/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	878,061.77	1,179,675.99	0.38%
GB00BT7J0027	UKT 4 3/8 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	100,197.47	134,615.30	0.04%
GB00BT7J0134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	878,061.74	1,179,675.95	0.38%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	878,062.44	1,179,676.89	0.38%
GB00BTSX1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	557,239.18	745,650.84	0.24%
GB00BVP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GOV	GB	GBP	Aa3	787,443.97	1,057,930.97	0.34%
GB00BYYP4K94	UKT1 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	Aa3	71,701.75	96,331.30	0.03%
GB00BYYYMZ75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	Aa3	1.70	2.28	0.00%
GB00BYZW3G56	UKT 1 H 07/22/26 UK TREASURY	GIL	GB	GBP	Aa3	1,601,113.43	2,151,095.89	0.70%
IE00S59YS762	LINDE ODSH LINDE	COM	US	USD	Aa1	7,270,322.57	7,270,322.57	2.36%
IE00K9KZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	Aa1	18,218.68	18,218.68	0.01%
JP1024781RB5	JPGV 1,000 11/01/27 JAPAN	GOV	JP	JPY	A1	620,812,496.36	4,001,110.96	1.30%
JP1051771R39	JPGV 1,100 12/20/29 JAPAN	GOV	JP	JPY	A1	3,292,081.75	21,217.33	0.01%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	59,144,116.40	381,181.39	0.12%
JP1103771R12	JPGV 1,200 12/20/34 JAPAN	GOV	JP	JPY	A1	158,052,447.32	1,018,641.51	0.33%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	14,850,925.05	95,713.60	0.03%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	14,859,736.54	95,770.39	0.03%
JP1120291Q59	JPGV 0.005 03/10/34 JAPAN	GOV	JP	JPY	A1	207,659.11	1,338.35	0.00%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	45,623,377.42	294,040.79	0.10%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	30,756,984.83	198,227.50	0.06%
JP1400171Q50	JPGV 2,200 03/20/64 JAPAN	GOV	JP	JPY	A1	36,380.00	234.47	0.00%
JP1400181R57	JPGV 3,100 03/20/65 JAPAN	GOV	JP	JPY	A1	14,945,031.10	96,320.11	0.03%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	1,538,726,134.52	9,917,026.55	3.22%
JP3407400005	SUMITOMO EI ODSH SUMITOMO EI	COM	JP	JPY	A1	53,678,198.15	345,953.78	0.11%
JP3420600003	SEKISUIHOUSE ODSH SEKISUIHOUSE	COM	JP	JPY	A1	1,538,656,809.90	9,916,579.75	3.22%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	1,538,543,819.68	9,915,851.54	3.22%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	1,538,683,677.98	9,916,752.92	3.22%
JP3733000008	NEC ODSH NEC	COM	JP	JPY	A1	598,388,987.82	3,856,592.38	1.25%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	1,538,423,643.93	9,915,077.01	3.22%
JP3753000003	NIPPON YUSEN ODSH NIPPON YUSEN	COM	JP	JPY	A1	942,825,574.75	6,076,471.99	1.98%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	873,062,725.03	5,626,853.30	1.83%
JP3888300005	MITSUMI CHEMICALS ODSH MITSUI CHEMICALS	COM	JP	JPY	A1	394,199.39	2,540.60	0.00%
JP3914400001	MURATA MFG ODSH MURATA MFG	COM	JP	JPY	A1	97,753,059.45	630,014.44	0.20%
NL000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	Aaa	14,533.56	17,086.71	0.01%
SE0008014062	SEGV 0.125 06/01/26 SWEDEN	GOV	SE	SEK	Aaa	66,192.61	7,159.05	0.00%
US013051EY98	ALBTA 4.300 11/02/35 ALBERTA	BND	CA	USD	Aaa	1,056,545.29	1,056,545.29	0.34%
US0404132054	ARISTA NETWORKS ODSH ARISTA NETWORKS	COM	US	USD	Aa1	2,426,270.74	2,426,270.74	0.79%
US0640581007	BOXY MELLON ODSH BOXY MELLON	COM	US	USD	Aa1	7,271,082.94	7,271,082.94	2.36%
US3130AECM01	FHLB 3.625 06/10/33 FHLBANKS	BND	US	USD	Aa1	9,673.87	9,673.87	0.00%
US3130AGPS81	FHLB 2.860 06/29/39 FHLBANKS	BND	US	USD	Aa1	8,372.14	8,372.14	0.00%
US313383PK11	FHLB 4.140 07/05/33 FHLBANKS	BND	US	USD	Aa1	10,180.16	10,180.16	0.00%
US34999E1091	FORTINET ODSH FORTINET	COM	US	USD	Aa1	7,270,926.36	7,270,926.36	2.36%
US40434L1052	HP ODSH HP	COM	US	USD	Aa1	136.55	136.55	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	283,382.16	283,382.16	0.09%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	Aa1	7,270,879.51	7,270,879.51	2.36%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	243.08	243.08	0.00%
US683234D216	ONTAR 4.450 11/20/35 ONTARIO	BND	CA	USD	Aaa	5,027.07	5,027.07	0.00%
US683234EV67	ONTAR 3.900 09/04/30 ONTARIO	BND	CA	USD	Aaa	1,055,549.07	1,055,549.07	0.34%
US683234ADP66	ONTAR 2.500 04/27/28 ONTARIO	BND	CA	USD	Aaa	5,008.97	5,008.97	0.00%
US7458671010	PULTEGROUP ODSH PULTEGROUP	COM	US	USD	Aa1	7,271,061.88	7,271,061.88	2.36%
US81762P1021	SERVICENOW ODSH SERVICENOW	COM	US	USD	Aa1	7,270,219.42	7,270,219.42	2.36%
US912810QH41	UST 4.375 05/15/40 US TREASURY	GOV	US	USD	Aa1	7,065.45	7,065.45	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	105.24	105.24	0.00%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	Aa1	197,318.26	197,318.26	0.06%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	3,984,318.54	3,984,318.54	1.30%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	21,820.40	21,820.40	0.01%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	294,541.11	294,541.11	0.10%
US912810UEI3	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	863.59	863.59	0.00%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	Aa1	545,471.51	545,471.51	0.18%
US912828SM81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	Aa1	2,151,101.60	2,151,101.60	0.70%
US9128285W63	UST 0.875 01/15/28 US TREASURY	GOV	US	USD	Aa1	49,913.13	49,913.13	0.02%
US912828V491	UST 0.375 01/15/27 US TREASURY	GOV	US	USD	Aa1	133.23	133.23	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	992.40	992.40	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	17,171.62	17,171.62	0.01%

Collateral data - as at 12/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	3,703,511.47	3,703,511.47	1.20%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	Aa1	6,112,860.90	6,112,860.90	1.99%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	Aa1	18,046,388.69	18,046,388.69	5.87%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	Aa1	2,148,986.36	2,148,986.36	0.70%
US91282CGK18	UST 1.125 01/15/33 US TREASURY	GOV	US	USD	Aa1	18,046,248.79	18,046,248.79	5.87%
US91282CKG59	UST 4.125 03/31/29 US TREASURY	GOV	US	USD	Aa1	19,332.44	19,332.44	0.01%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	Aa1	507.12	507.12	0.00%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	1,256.39	1,256.39	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	Aa1	16,847.10	16,847.10	0.01%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	2,692,583.05	2,692,583.05	0.88%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	1,955.36	1,955.36	0.00%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	Aa1	1,057,944.18	1,057,944.18	0.34%
US91282CMN62	UST 4.250 02/15/28 US TREASURY	GOV	US	USD	Aa1	197,702.25	197,702.25	0.06%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	Aa1	18,043,845.61	18,043,845.61	5.87%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	Aa1	1,064,860.17	1,064,860.17	0.35%
US91282CNH06	UST 3.875 06/15/28 US TREASURY	GOV	US	USD	Aa1	197,745.91	197,745.91	0.06%
US91282CPM72	UST 3.750 11/30/32 US TREASURY	GOV	US	USD	Aa1	68,422.64	68,422.64	0.02%
US91282CPN55	UST 3.500 11/30/30 US TREASURY	GOV	US	USD	Aa1	73,989.37	73,989.37	0.02%
US98978V1035	ZOETIS ODSH ZOETIS	COM	US	USD	Aa1	7,271,189.51	7,271,189.51	2.36%
	Unknown Company Description	UNK		GBP		1.00	1.34	0.00%
						Total:	307,613,132.67	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)	69,573,143.16
3	BNP PARIBAS PRIME BROKERAGE INT	35,433,437.16
2	NOMURA INTERNATIONAL PLC (PAREN	46,426,799.54

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	61,994,991.28
2	NOMURA INTERNATIONAL PLC (PARENT)	49,661,828.15
3	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	44,136,089.49
4	JP MORGAN SECS PLC (PARENT)	20,397,523.71
5	DEUTSCHE BANK AG (PARENT)	14,513,081.60