



Securities Lending Report

HBCCE - HSBC Gbl Inv Fd - Gbl Hgh Yield Bd (Parent)

Report as at 01/04/2026

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCCE - HSBC Gbl Inv Fd - Gbl Hgh Yield Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0780251400
Total net assets (AuM)	1,106,589,994
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 01/04/2026	
Currently on loan in USD (base currency)	208,899,969.47
Current percentage on loan (in % of the fund AuM)	18.88%
Collateral value (cash and securities) in USD (base currency)	260,125,731.22
Collateral value (cash and securities) in % of loan	125%

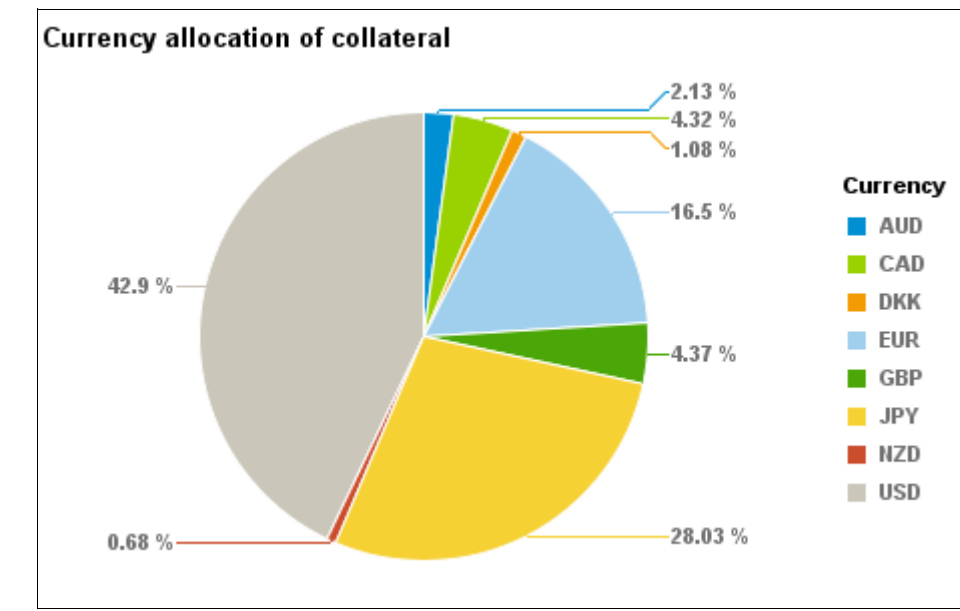
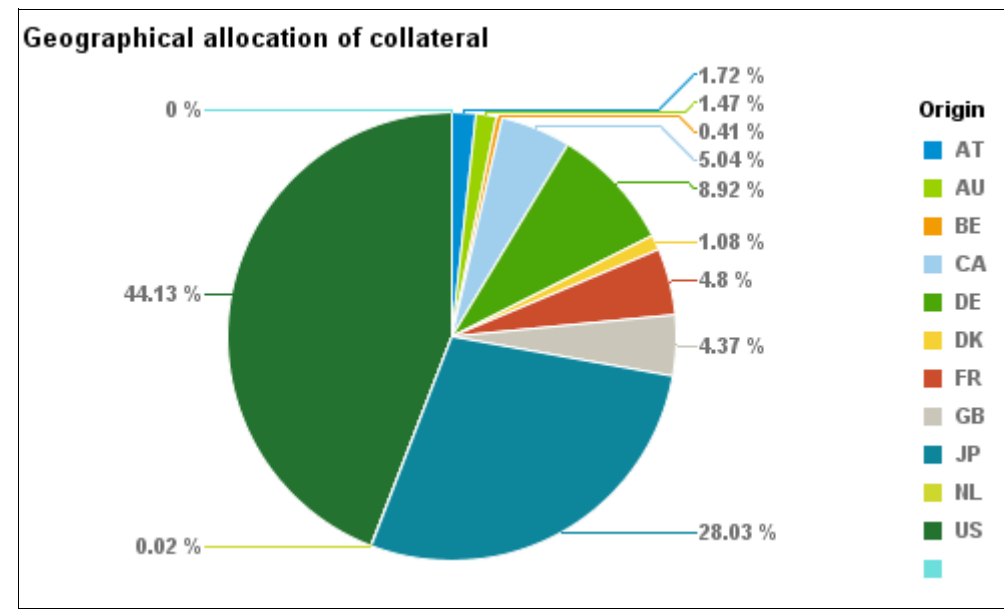
Securities lending statistics	
12-month average price to book in USD (base currency)	#ERROR
12-month average price to book as a % of the fund AuM	#ERROR
12-month maximum price to book in USD	N/A
12-month maximum price to book as a % of the fund AuM	N/A
Gross Return for the fund over the last 12 months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

Collateral data - as at 01/04/2026								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1V6K0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	Aa1	1,607,102.67	1,851,713.66	0.71%
AT0000A1Z0E4	ATGV 0.750 02/20/28 AUSTRIA	GOV	AT	EUR	Aa1	1,604,549.90	1,848,772.35	0.71%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	677,903.92	781,085.10	0.30%
AU0000143901	AUGV 1.750 11/21/32 AUSTRALIA	GOV	AU	AUD	Aaa	835.81	672.46	0.00%
AU0000451993	AUGV 4.750 10/21/37 AUSTRALIA	GOV	AU	AUD	Aaa	9,975.57	6,832.41	0.00%
AU000XCLWAU3	AUGV 2.750 11/21/28 AUSTRALIA	GOV	AU	AUD	Aaa	964.79	660.80	0.00%
AU3CB0271955	TCV 2.250 11/20/41 MTN TREASURY CORP VIC	BND	AU	AUD	Aaa	2,495,489.22	1,709,196.58	0.66%
AU3CB0271989	QTC 2.250 11/20/41 MTN QTC	BND	AU	AUD	Aaa	2,516,657.74	1,723,695.20	0.66%
AU3CB0321875	AIRSR 5.450 05/15/35 35 MTN AIRSERVICES AUST	BND	AU	AUD	Aaa	200,792.81	137,525.89	0.05%
AU3CB0325223	IDA 4.000 08/29/30 MTN INTERNATIONAL DE	BND	US	AUD	Aa1	2,495,367.89	1,709,113.48	0.66%
AU3CB0330298	LNBAD 4.650 01/20/31 MTN LKB BW FORDERBNK	BND	DE	AUD	Aaa	3,954.59	2,708.56	0.00%
AU3SG0002249	NSWTC 2.250 11/20/40 TCORP	BND	AU	AUD	Aaa	356,475.45	244,155.18	0.09%
AU3SG0003163	TCV 5.500 09/15/39 MTN TREASURY CORP VIC	BND	AU	AUD	Aaa	957.65	655.91	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	Aaa	910.75	623.78	0.00%
CA1350878949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	283,229.57	202,953.23	0.08%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	Aaa	276,466.70	198,107.18	0.08%
CA135087M880	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	Aaa	253,313.78	181,516.54	0.07%
CA135087N268	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	Aaa	86,398.55	61,910.43	0.02%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	338,177.94	242,327.48	0.09%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	Aaa	331,140.58	237,284.73	0.09%
CA135087X021	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	208,856.60	149,659.95	0.06%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	8,232.07	5,898.84	0.00%
CA1350ZTER12	CAGV 12/30/26 CANADA	GOV	CA	CAD	Aaa	13,741.56	9,846.76	0.00%
CA68332AAV07	ONTAR 3.500 06/02/43 ONTARIO	BND	CA	CAD	Aaa	2,463,299.26	1,765,121.30	0.68%
CA68332ACC68	ONTAR 3.450 06/02/45 ONTARIO	BND	CA	CAD	Aaa	108,449.71	77,711.58	0.03%
CA68332AA561	ONTAR 2.550 12/02/52 ONTARIO	BND	CA	CAD	Aaa	2,463,229.28	1,765,071.15	0.68%
CA68332ZAU18	ONTAR 3.750 06/02/32 ONTARIO	BND	CA	CAD	Aaa	2,463,429.67	1,765,214.75	0.68%
CA68332ZAY30	ONTAR 3.650 06/02/33 ONTARIO	BND	CA	CAD	Aaa	2,463,036.91	1,764,933.31	0.68%
CA68332ZBC01	ONTAR 4.150 06/02/34 ONTARIO	BND	CA	CAD	Aaa	1,466,111.71	1,050,568.66	0.40%
CA68332ZBK27	ONTAR 3.600 06/02/35 ONTARIO	BND	CA	CAD	Aaa	1,978.21	1,417.52	0.00%
CA68332ZBN65	ONTAR 4.450 12/02/56 ONTARIO	BND	CA	CAD	Aaa	2,483,161.83	1,765,022.82	0.68%
DE0001030757	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	Aaa	877.22	1,010.74	0.00%
DE0001102341	DEGV 2.500 08/15/46 GERMANY	GOV	DE	EUR	Aaa	388,877.78	448,067.38	0.17%
DE0001102531	DEGV 02/15/31 GERMANY	GOV	DE	EUR	Aaa	7,210.75	8,308.27	0.00%
DE0001102564	DEGV 08/15/31 GERMANY	GOV	DE	EUR	Aaa	1,605,383.43	1,849,732.75	0.71%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	Aaa	159,888.81	184,224.88	0.07%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	Aaa	2,839.47	3,271.66	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	Aaa	83,999.72	96,785.00	0.04%
DE000A1RQEE0	HESEN 1.750 07/05/27 HESSEN	BND	DE	EUR	Aaa	68,658.25	79,108.46	0.03%
DE000A289N13	BRAND 0.010 06/26/28 BRANDENBURG	BND	DE	EUR	Aaa	35,467.95	40,866.39	0.02%
DE000A30V8Q7	NIEDE 2.750 02/17/31 NIEDERSACHSEN	BND	DE	EUR	Aaa	49,226.82	56,719.45	0.02%
DE000A3MQTH8	HAMBURG CIT OMLIN HAMBURG CIT	MIS	DE	EUR	Aaa	978.25	1,127.15	0.00%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	1,482,709.94	1,708,387.59	0.66%
DE000BU22106	DEGV 1.900 09/18/27 GERMANY	GOV	DE	EUR	Aaa	81,914.29	94,382.15	0.04%
DE000BU22114	DEGV 2.000 12/16/27 GERMANY	GOV	DE	EUR	Aaa	159,888.85	184,224.92	0.07%
DE000BU225018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	Aaa	1,514.55	1,745.08	0.00%
DE000BU225034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	159,920.22	184,261.07	0.07%
DE000BU225042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	Aaa	2.01	2.32	0.00%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	Aaa	159,889.51	184,225.89	0.07%
DE000BU27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	Aaa	66.17	76.25	0.00%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	Aaa	159,889.13	184,225.25	0.07%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	Aaa	13,661,704.51	15,741,100.89	6.05%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	1,586,727.76	1,828,237.57	0.70%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	96,545.03	111,239.78	0.04%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	1,073.32	1,236.69	0.00%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	159,888.94	184,225.03	0.07%
DE000BU3F007	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	28,915.84	33,317.01	0.01%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	4,268,456.09	658,163.66	0.25%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	Aaa	258,454.27	39,851.69	0.02%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	644,178.56	99,327.46	0.04%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	5,377,766.63	829,210.96	0.32%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	795,002.05	122,583.31	0.05%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	5,406,638.08	833,662.72	0.32%
DK0009925182	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	1,461,616.98	225,370.29	0.09%
EU000A283859	EULUNI 10/04/30 MTN EU	BND	BE	EUR	Aa3	185,876.37	214,167.90	0.08%
EU000A34DM9	EULUNI 2.625 02/04/48 MTN EU	BND	BE	EUR	Aa3	30,361.99	34,983.28	0.01%
EU000A3KHEL9	EULUNI 4.000 04/04/44 MTN EU	BND	BE	EUR	Aa3	68,257.10	78,646.25	0.03%
EU000A3KAEK5	EULUNI 3.125 12/05/28 MTN EU	BND	BE	EUR	Aa3	52,963.80	61,025.22	0.02%
EU000A3K4EU0	EULUNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	1.75	2.02	0.00%
EU000A3K4EW6	EULUNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	186,086.26	214,409.74	0.08%
EU000A3L20X9	EULUNI 3.375 10/04/39 MTN EU	BND	BE	EUR	Aa3	186,086.78	214,410.35	0.08%
EU000A4EABY7	EULUNI 3.750 10/12/45 MTN EU	BND	BE	EUR	Aa3	16,800.96	19,358.17	0.01%
EU000A4EJF17	EULUNI 3.625 12/12/40 MTN EU	BND	BE	EUR	Aa3	185,211.48	213,401.82	0.08%
EU000A4ENP68	EULUNI 2.375 07/12/29 MTN EU	BND	BE	EUR	Aa3	20,435.73	23,546.18	0.01%
FR0001125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	5,867.52	6,760.59	0.00%
FR0000571192	FRGV IO STR 04/25/29 FRANCE	GOV	FR	EUR	Aa3	19,186.08	22,106.32	0.01%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	335,565.12	386,640.22	0.15%
FR0110773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	Aa3	121,191.09	139,637.13	0.05%
FR0110773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	Aa3	2,834,836.76	3,266,316.50	1.26%
FR0110773200	FRGV PO STR 04/25/41 FRANCE	GOV	FR	EUR	Aa3	499,342.32	575,345.32	0.22%
FR0113177783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	1,253,286.79	1,444,044.81	0.56%
FR011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	Aa3	113.34	130.59	0.00%
FR0113154028	FRGV 1.750 05/25/66 FRANCE	GOV	FR	EUR	Aa3	9,882.68	11,386.88	0.00%
FR0113257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	Aa3	35.26	40.63	0.00%
FR011400H1V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	2,834,663.60	3,266,116.98	1.26%
FR011400X9V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	Aa3	2,834,831.53	3,266,310.47	1.26%
FR0114016C67	VILLE DE PARIS OMJUN VILLE DE PARIS	MIS	FR	EUR	Aa3	97,334.43	112,149.33	0.04%
FR0114016CV2	FRGV 4.400 05/25/57 FRANCE	GOV	FR	EUR	Aa3	851.42	981.01	0.00%
GB00024FM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	Aa3	188,999.32	249,233.40	0.10%
GB000304VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	154,076.12	203,180.18	0.08%
GB0003LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	50,648.75	66,790.51	0.03%
GB000D0XHD04	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	188,999.84	249,234.09	0.10%
GB000JQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	484,426.17	638,812.79	0.25%
GB000NNGP551	UKTI 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	Aa3	36.58	48.24	0.00%
GB000P9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	Aa3	6,292.95	8,296.51	0.00%
GB000PJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	189,000.00	249,234.30	0.10%
GB000PSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	3,677.00	4,848.86	0.00%
GB000QC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	2,147.63	2,832.08	0.00%
GB000QCR2D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	3,166,377.53	4,175,502.05	1.61%
GB000SGP8Z54	GBGV 05/18/26 UNITED KINGDOM	GIL	GB	GBP	Aa3	585,999.27	772,757.24	0.30%
GB000THZ2Z66	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	1,574,684.17	2,076,536.01	0.80%
GB000T7J0027	UKT 4.5 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	71,677.05	94,520.53	0.04%
GB000VP98697	GBGV 5.250 01/31/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,756,859.68	2,316,770.86	0.89%
GB000YYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	Aa3	188,999.69	249,233.89	0.10%
GB000ZB2B51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	Aa3	0.72	0.95	0.00%
IE000DB8GQ211	WILLIS TOWERS ODSH WILLIS TOWERS	COM	US	USD	Aa1	2,984,732.66	2,984,732.66	1.15%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	198,649.95	1,248.66	0.00%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	131,065,556.88	823,845.28	0.32%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	101,643,269.45	638,904.15	0.25%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	539,314,316.79	3,389,994.80	1.30%
JP1024791RC2	JPGV 1.000 12/01/27 JAPAN	GOV	JP	JPY	A1	553,376,093.43	3,478,383.61	1.34%
JP1051831S10	JPGV 1.600 12/20/30 JAPAN	GOV	JP	JPY	A1	7,845,577,432.97	49,315,335.96	18.96%
JP1103731Q12	JPGV 0.800 12/20/33 JAPAN	GOV	JP	JPY	A1	43,819,859.24	275,440.67	0.11%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	42,010,390.65	264,066.80	0.10%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	3,892,040.20	24,464.39	0.01%
JP1103801RA7	JPGV 1.700 09/20/35 JAPAN	GOV	JP	JPY	A1	553,356,047.81	3,478,257.61	1.34%
JP1103811S13	JPGV 2.100 12/20/35 JAPAN	GOV	JP	JPY	A1	623,223,870.58	3,917,429.25	1.51%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	15,047,664.77	94,585.85	0.04%
JP1120301R56	JPGV 0.005 03/10/35 JAPAN	GOV	JP	JPY	A1	15,331,878.38	96,372.35	0.04%
JP12009917C3	JPGV 2.100 12/20/27 JAPAN	GOV	JP	JPY	A1	116,718,515.57	733,663.37	0.28%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	101,672,561.56	639,088.40	0.25%
JP1201731L76	JPGV 0.400 06/20/40 JAPAN	GOV	JP	JPY	A1	3,766,544.73	23,675.56	0.01%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	553,114,852.04	3,476,741.51	1.34%
JP1201951S15	JPGV 3.200 12/20/45 JAPAN	GOV	JP	JPY	A1	101,651,568.72	638,956.30	0.25%
JP1300201SA5	JPGV 2.500 09/20/35 JAPAN	GOV	JP	JPY	A1	15,019,141.45	94,406.56	0.04%
JP1300331A96	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	163,398,483.83	1,027,081.97	0.39%
JP1300591J79	JPGV 0.700 06/20/46 JAPAN	GOV	JP	JPY	A1	835,662.38	5,252.76	0.00%
JP1300621K47	JPGV 0.500 03/20/49 JAPAN	GOV	JP	JPY	A1	15,036,547.89	94,515.98	0.04%
JP1300881RA0	JPGV 3.200 09/20/55 JAPAN	GOV	JP	JPY	A1	52,882,884.13	332,408.57	0.13%
JP1743671S31	JPGV 09/10/26 JAPAN	GOV	JP	JPY	A1	6,274,148.64	39,437.73	0.02%
NL0012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	Aaa	68.62	79.07	0.00%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	US	USD	Aa1	1,196.75	1,196.75	0.00%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	Aaa	16,047.48	18,490.01	0.01%
NL0015073TQ2	NLGV 2.500 01/15/31 NETHERLANDS	GOV	NL	EUR	Aaa	2.96	3.42	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	Aaa	40,294.94	46,428.08	0.02%
US0130516M50	ALBTA 1.300 07/22/30 ALBERTA	BND	CA	USD	Aaa	105,407.67	105,407.67	0.04%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	2,983,890.64	2,983,890.64	1.15%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	2,302,464.96	2,302,464.96	0.89%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	2,983,587.87	2,983,587.87	1.15%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	256,569.44	256,569.44	0.10%
US0328541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	Aa1	2,984,545.08	2,984,545.08	1.15%
US054981064	BALL ODSH BALL	COM	US	USD	Aa1	2,985,032.33	2,985,032.33	1.15%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	Aa1	520,204.38	520,204.38	0.20%
US3133GAY07	FHLB 5.500 07/15/36 FHLBANKS	BND	US	USD	Aa1	43,874.53	43,874.53	0.02%
US4581X0ER56	ADB 3.625 09/17/31 MTN IDB	BND	US	USD	Aa1	975.84	975.84	0.00%
US4932671088	KEYCORP ODSH KEYCORP	COM	US	USD	Aa1	998,186.87	998,186.87	0.38%
US8801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	Aa1	409.84	409.84	0.00%
US949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,848,760.54	1,848,760.54	0.71%

Collateral data - as at 01/04/2026								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US67069G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	2,302,676.88	2,302,676.88	0.89%
US69370C1009	PTC ODSH PTC	COM	US	USD	Aa1	2,985,004.23	2,985,004.23	1.15%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	Aa1	2,983,965.96	2,983,965.96	1.15%
US912810S022	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	96,745.91	96,745.91	0.04%
US912810TB44	UST 1.875 11/15/51 US TREASURY	GOV	US	USD	Aa1	160,725.66	160,725.66	0.06%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	96,716.82	96,716.82	0.04%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	Aa1	639,073.99	639,073.99	0.25%
US912810UD90	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	242,788.56	242,788.56	0.09%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	Aa1	538,157.59	538,157.59	0.21%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	Aa1	3,266,357.27	3,266,357.27	1.26%
US912828V491	UST 0.375 01/15/27 US TREASURY	GOV	US	USD	Aa1	704,076.66	704,076.66	0.27%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	990.05	990.05	0.00%
US912828Z283	UST 0.125 07/15/30 US TREASURY	GOV	US	USD	Aa1	15,740,845.44	15,740,845.44	6.05%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	Aa1	432.81	432.81	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	Aa1	15,740,503.46	15,740,503.46	6.05%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	15,722,755.40	15,722,755.40	6.04%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	96,765.81	96,765.81	0.04%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	94,194.49	94,194.49	0.04%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	Aa1	86,884.17	86,884.17	0.03%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	Aa1	3,266,343.40	3,266,343.40	1.26%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	Aa1	16,661.66	16,661.66	0.01%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	Aa1	2,046,056.07	2,046,056.07	0.79%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	1,121,278.85	1,121,278.85	0.43%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	15,740,571.24	15,740,571.24	6.05%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	7,028.31	7,028.31	0.00%
US91282CLX73	UST 4.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	914.24	914.24	0.00%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	Aa1	535,288.39	535,288.39	0.21%
US91282CNX55	UST 3.625 08/31/30 US TREASURY	GOV	US	USD	Aa1	3,264,812.81	3,264,812.81	1.26%
US91282CPO86	UST 3.875 12/31/32 US TREASURY	GOV	US	USD	Aa1	43,042.97	43,042.97	0.02%
US91282CPW54	UST 3.750 01/31/31 US TREASURY	GOV	US	USD	Aa1	1,336,711.53	1,336,711.53	0.51%
XS238732609	ALBTA 3.225 09/16/41 MTN ALBERTA	BND	CA	NZD	Aaa	3,077,036.35	1,762,411.38	0.68%
XS2919906573	IDA 2.800 10/17/34 MTN INTERNATIONAL DE	BND	US	EUR	Aa1	80,688.42	92,969.70	0.04%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	Aa1	1,723,308.28	1,723,308.28	0.66%
XS3218787417	IDA 3.625 10/28/50 MTN INTERNATIONAL DE	BND	US	EUR	Aa1	1,293,486.11	1,490,362.72	0.57%
	Unknown Company Description	UNK		GBP		1.00	1.32	0.00%
						Total:	260,125,731.22	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)	60,117,285.18
2	NOMURA INTERNATIONAL PLC (PARENT)	35,615,501.23

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	53,201,977.46
2	NOMURA INTERNATIONAL PLC (PARENT)	42,272,337.03
3	GOLDMAN SACHS INTERNATIONAL (PARENT)	16,497,961.97
4	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	16,482,660.76
5	JP MORGAN SECS PLC (PARENT)	15,071,284.99