



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)	799,277,261
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

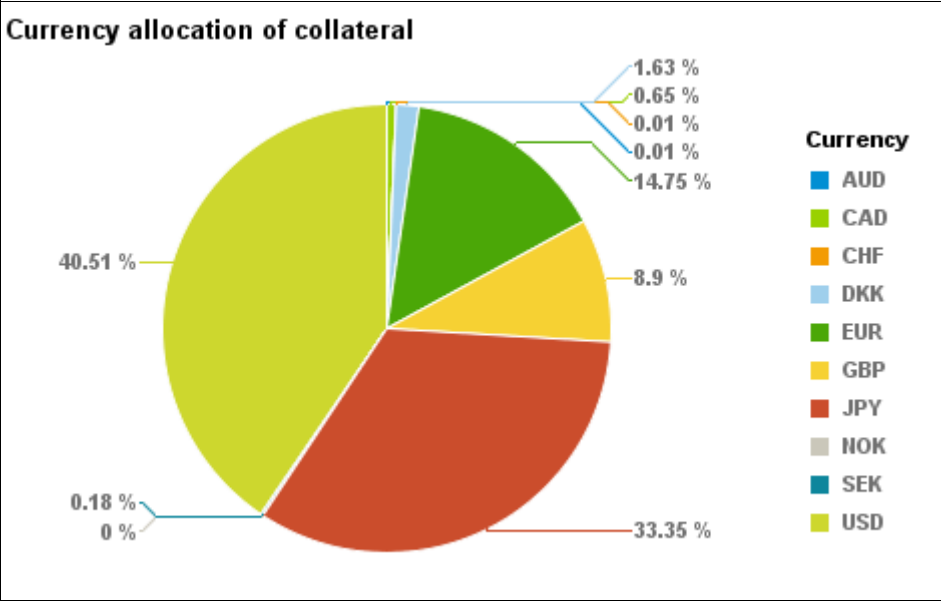
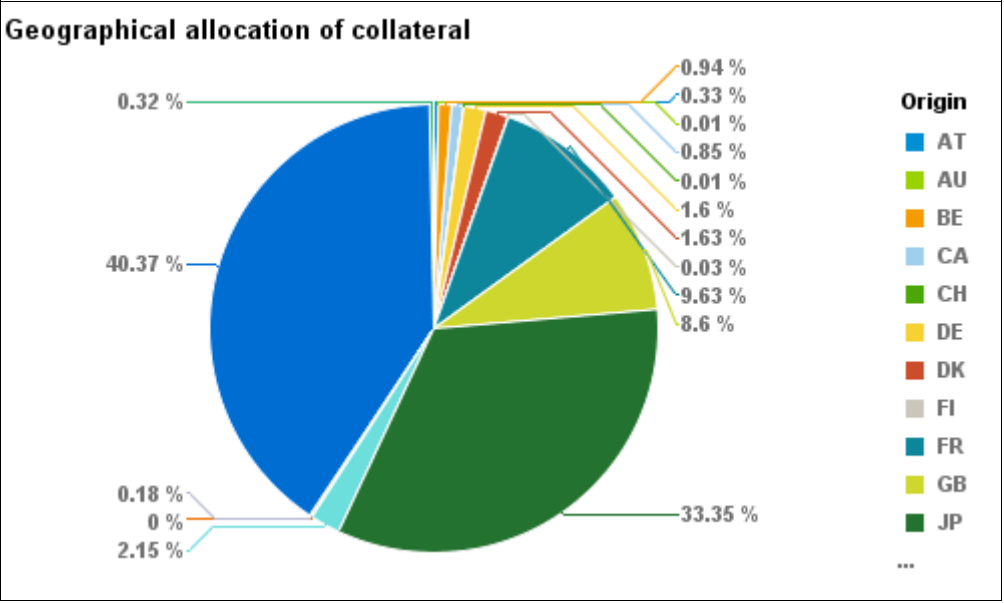
Securities lending data - as at 25/07/2025	
Currently on loan in USD (base currency)	142,907,054.94
Current percentage on loan (in % of the fund AuM)	17.88%
Collateral value (cash and securities) in USD (base currency)	167,851,320.60
Collateral value (cash and securities) in % of loan	117%

Securities lending statistics	
12-month average on loan in USD (base currency)	36,342,734.52
12-month average on loan as a % of the fund AuM	3.95%
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)	412,299.45
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0449%

Collateral data - as at 25/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1PEF7	ATGV 1.500 11/02/86 AUSTRIA	GOV	AT	EUR	Aa1	472.18	555.58	0.00%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	18,853.79	22,184.06	0.01%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	Aa1	74,748.55	87,951.89	0.05%
AT0000A2KQ43	ATGV 10/20/40 AUSTRIA	GOV	AT	EUR	Aa1	375,967.01	442,376.58	0.26%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	Aaa	17,486.78	11,554.47	0.01%
BE0000291972	BEOV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	Aa3	7,988.81	9,399.93	0.01%
BE0000320282	BEOV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	2,346.00	2,760.39	0.00%
BE0000333428	BEOV 3.000 06/22/34 BELGIUM	GOV	BE	EUR	Aa3	125,082.57	147,153.21	0.09%
BE0000338476	BEOV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	Aa3	11,349.84	13,354.64	0.01%
BE0000353624	BEOV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	Aa3	63,612.05	74,848.27	0.04%
BE0000359688	BEOV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	343,043.73	403,637.84	0.24%
BE0000362716	BEOV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	Aa3	20,983.58	24,690.05	0.01%
BE0000364738	BEOV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	787,601.14	903,187.66	0.54%
BE0000365743	BEOV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	Aa3	905.86	1,065.86	0.00%
CA1350878949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	36,620.13	26,891.97	0.02%
CA1350878398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	22,272.92	16,356.10	0.01%
CA1350878703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	1,025,961.32	753,413.83	0.45%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	Aaa	65,203.17	47,881.89	0.03%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	253,649.31	186,267.16	0.11%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	80,157.86	58,863.86	0.04%
CH0224397346	CHGV 06/22/29 SWITZERLAND	GOV	CH	CHF	Aaa	18,970.54	23,862.95	0.01%
DE0001030559	DEGV 0.500 04/15/30 GERMANY	GOV	DE	EUR	Aaa	14,502.41	17,064.06	0.01%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	Aaa	319.64	376.10	0.00%
DE0001102416	DEGV 0.250 02/15/27 GERMANY	GOV	DE	EUR	Aaa	20,206.11	23,775.25	0.01%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	Aaa	67,319.20	79,210.25	0.05%
DE0001102549	DEGV 05/15/36 GERMANY	GOV	DE	EUR	Aaa	1.48	1.75	0.00%
DE0001102556	DEGV 11/15/28 GERMANY	GOV	DE	EUR	Aaa	2,576.44	3,031.53	0.00%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	Aaa	376,144.78	442,585.75	0.26%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	54,044.49	63,590.73	0.04%
DE0001102614	DEGV 1.800 08/15/33 GERMANY	GOV	DE	EUR	Aaa	1,781.13	2,095.74	0.00%
DE0001135085	DEGV 4.750 07/04/28 GERMANY	GOV	DE	EUR	Aaa	1.08	1.27	0.00%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	Aaa	54,027.69	63,570.96	0.04%
DE0008U22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	Aaa	67,506.88	79,431.07	0.05%
DE0008U22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	Aaa	54,345.49	63,944.90	0.04%
DE0008U22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	Aaa	393,793.93	463,352.39	0.28%
DE0008U22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	254,720.92	299,713.98	0.18%
DE0008U28018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	Aaa	54,310.94	63,904.24	0.04%
DE0008U25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	359,335.07	422,806.83	0.25%
DE0008U22007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	130,649.54	153,727.04	0.09%
DE0008U22023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	376,144.72	442,585.68	0.26%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	5,733,243.69	903,728.20	0.54%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	26,315.82	4,148.15	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	5,733,243.69	903,728.20	0.54%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	3,171.93	499.99	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	7.04	1.11	0.00%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	139,265.70	21,952.38	0.01%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	5,729,815.31	903,187.79	0.54%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	Aa1	13,993.19	16,464.90	0.01%
FI4000567525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	14,351.87	16,886.94	0.01%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	14,089.07	16,577.71	0.01%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	1,162,862.00	1,368,266.09	0.82%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	10,399.17	12,236.04	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	767,601.06	903,187.57	0.54%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,460,919.93	11,132,065.52	6.63%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	Aa3	36,491.28	42,936.98	0.03%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	1,241,399.25	1,460,675.90	0.87%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	173,756.99	204,448.85	0.12%
FR0011862776	FRGV 0.700 07/25/30 FRANCE	GOV	FR	EUR	Aa3	7,588.36	8,928.75	0.01%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	Aa3	6,454.47	7,594.57	0.00%

Collateral data - as at 25/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0013200813	FRGV 0.250 11/25/26 FRANCE	GOV	FR	EUR	Aa3	67,507.14	79,431.38	0.05%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	0.79	0.93	0.00%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	414.20	487.37	0.00%
FR0013519253	FRGV 0.100 01/01/26 FRANCE	GOV	FR	EUR	Aa3	343,043.87	403,638.00	0.24%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	Aa3	197,060.84	231,869.01	0.14%
FR0014002JM6	FRGV 0.500 06/25/44 FRANCE	GOV	FR	EUR	Aa3	67,507.73	79,432.07	0.05%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	67,507.25	79,431.50	0.05%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	5,867.89	6,904.37	0.00%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	124,343.37	146,306.97	0.09%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	Aa3	9.23	10.86	0.00%
FR001400HI88	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	Aa3	1,017.35	1,197.05	0.00%
GB00B0C0NHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	344,294.92	466,261.40	0.28%
GB00BL16W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	1,404,862.01	1,902,534.38	1.13%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	2,495,167.50	3,379,080.59	2.01%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	Aa3	872.29	1,181.30	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	342,404.63	463,701.47	0.28%
GB00B7RNGG65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	70,223.99	95,100.84	0.06%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	Aa3	15.25	20.65	0.00%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	342,404.63	463,701.47	0.28%
GB00BFMCN652	UKT 158 10/23/71 UK Treasury	GIL	GB	GBP	Aa3	344,294.69	466,261.08	0.28%
GB00BL68HJ26	UKT 018 01/30/26 UK TREASURY	GIL	GB	GBP	Aa3	70,223.99	95,100.84	0.06%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	31,503.10	42,663.07	0.03%
GB00BM82ZT38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	Aa3	622,143.99	707,113.50	0.42%
GB00BM82ZV50	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	Aa3	0.00	0.00	0.00%
GB00BMBL1G81	UKT 0 1/8 01/31/28 UK TREASURY	GIL	GB	GBP	Aa3	70,223.99	95,100.84	0.06%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	344,294.44	466,260.75	0.28%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	85,649.16	115,990.37	0.07%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	7,191.75	9,739.43	0.01%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	1,725.43	2,336.66	0.00%
GB00BNNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	Aa3	0.17	0.23	0.00%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	15,616.28	21,148.35	0.01%
GB00BPJKNH53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	3,044.56	4,123.10	0.00%
GB00BPSNB480	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	1,007,211.52	1,364,016.20	0.81%
GB00BPSNB386	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	1,004,020.27	1,359,694.45	0.81%
GB00BPSNB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	17,200.66	23,293.99	0.01%
GB00BPSNBFT3	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	Aa3	0.27	0.37	0.00%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	47,202.69	63,924.24	0.04%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	520,765.54	705,246.73	0.42%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	92,515.72	125,289.41	0.07%
GB00BQC82C30	UKT 4 1/4 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	0.98	1.33	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	70,223.99	95,100.84	0.06%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	1,333,037.40	1,805,265.90	1.08%
GB00BSQNR093	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	70,223.99	95,100.84	0.06%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	Aa1	2,875,339.20	2,875,339.20	1.71%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	35,876,257.63	244,380.32	0.15%
JP1024671Q08	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	7,304,311.08	49,755.19	0.03%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	50,197.71	341.93	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	5,483,644.44	37,353.25	0.02%
JP1024731R88	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	100,206.56	682.58	0.00%
JP1024741R74	JPGV 0.700 07/01/27 JAPAN	GOV	JP	JPY	A1	498,032,662.70	3,378,853.52	2.01%
JP1051521N69	JPGV 0.100 03/20/27 JAPAN	GOV	JP	JPY	A1	35,873,553.80	244,361.90	0.15%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	596,869.48	4,065.73	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,058,787,397.14	7,212,201.52	4.30%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	1,031,768,667.14	7,028,156.52	4.19%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	1,048,837.78	7,144.43	0.00%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	24,927,905.46	169,802.81	0.10%
JP1103791R75	JPGV 1.500 06/20/35 JAPAN	GOV	JP	JPY	A1	636,574,678.19	4,336,191.45	2.58%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	232,626.41	1,584.59	0.00%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	2,888,870.53	19,664.66	0.01%
JP1200861647	JPGV 2.300 03/20/26 JAPAN	GOV	JP	JPY	A1	663,681.81	4,520.84	0.00%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	35,669,540.23	242,972.21	0.14%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	35,745,507.78	243,489.68	0.15%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	13,379,705.63	91,139.29	0.05%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	164,883.65	1,123.15	0.00%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	1,031,761,042.75	7,028,104.58	4.19%
JP1201931R78	JPGV 2.500 06/20/45 JAPAN	GOV	JP	JPY	A1	724,364,697.94	4,934,195.66	2.94%
JP1300061B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	646,130.80	4,401.29	0.00%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	594,649,477.78	4,050,607.21	2.41%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	297,886,706.16	2,029,131.59	1.21%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	1,757,165,132.97	11,969,380.33	7.13%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	75,412,300.16	513,690.20	0.31%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	50,036.68	340.84	0.00%
JP1743131R69	JPGV 06/22/26 JAPAN	GOV	JP	JPY	A1	248,932.87	1,695.67	0.00%
JP1743171R78	JPGV 01/13/26 JAPAN	GOV	JP	JPY	A1	299,381.08	2,039.31	0.00%
JP3496400007	KDDI ODSH KDDI	COM	JP	JPY	A1	312,857,141.93	2,131,106.55	1.27%
NL0012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	Aaa	24,994.96	29,409.99	0.02%
NL0015000B11	NLGV 01/15/36 NETHERLANDS	GOV	NL	EUR	Aaa	1,022.61	1,203.24	0.00%
NL0015001D07	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	Aaa	2,107,112.62	2,479,306.03	1.48%
NL0015001G08	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	Aaa	928,623.81	1,092,652.85	0.65%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	Aaa	66.81	78.61	0.00%
NO0012837642	NOGV 3.000 08/15/33 NORWAY	GOV	NO	NOK	Aaa	80,115.19	7,935.63	0.00%
SE0004517290	SEGV 2.250 06/01/32 SWEDEN	GOV	SE	SEK	Aaa	2,867,286.57	301,419.59	0.18%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	Aa1	966,956.83	966,956.83	0.58%
US01609W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	Aa1	5,690.23	5,690.23	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	2,871,772.71	2,871,772.71	1.71%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	2,875,200.27	2,875,200.27	1.71%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,368,078.07	1,368,078.07	0.82%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	Aaa	185,991.39	185,991.39	0.11%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	Aa1	15,863.96	15,863.96	0.01%

Collateral data - as at 25/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US29084Q1004	EMCOR GRP ODSH EMCOR GRP	COM	US	USD	Aa1	900,009.02	900,009.02	0.54%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	Aa1	16,213.00	16,213.00	0.01%
US433358BAA17	CAGV 4.625 04/30/29 CANADA	GOV	CA	USD	Aaa	5,174.56	5,174.56	0.00%
US433358BAB99	CAGV 4.000 03/19/30 CANADA	GOV	CA	USD	Aaa	20,295.28	20,295.28	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,368,240.51	1,368,240.51	0.82%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	2,872,599.56	2,872,599.56	1.71%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	2,872,388.52	2,872,388.52	1.71%
US6795801009	OLD DOMINION ODSH OLD DOMINION	COM	US	USD	Aa1	2,875,363.45	2,875,363.45	1.71%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	Aa1	335.01	335.01	0.00%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	Aa1	2,874,309.90	2,874,309.90	1.71%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	Aa1	2,090.47	2,090.47	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	106.15	106.15	0.00%
US912810QD37	UST 4.375 11/15/39 US TREASURY	GOV	US	USD	Aa1	1,165.70	1,165.70	0.00%
US912810QV35	UST 0.750 02/15/42 US TREASURY	GOV	US	USD	Aa1	106,445.39	106,445.39	0.06%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	Aa1	177,057.00	177,057.00	0.11%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	Aa1	85.58	85.58	0.00%
US912810SE91	UST 3.375 11/15/46 US TREASURY	GOV	US	USD	Aa1	728,199.78	728,199.78	0.43%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	45,679.10	45,679.10	0.03%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	Aa1	21,121.99	21,121.99	0.01%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	Aa1	97.40	97.40	0.00%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	Aa1	126,930.36	126,930.36	0.08%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	Aa1	707,068.25	707,068.25	0.42%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	403,621.59	403,621.59	0.24%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	153,948.97	153,948.97	0.09%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	Aa1	2,559,475.01	2,559,475.01	1.52%
US912810TY47	UST 2.125 02/15/54 US TREASURY	GOV	US	USD	Aa1	159,403.93	159,403.93	0.09%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	Aa1	2,040,837.56	2,040,837.56	1.22%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	Aa1	3,379,062.98	3,379,062.98	2.01%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	Aa1	3,378,008.63	3,378,008.63	2.01%
US912828ZA70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	Aa1	705,715.61	705,715.61	0.42%
US912828TD64	UST 0.250 07/15/29 US TREASURY	GOV	US	USD	Aa1	158,545.27	158,545.27	0.09%
US912828V968	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	983.67	983.67	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	21,157.89	21,157.89	0.01%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	Aa1	21,138.69	21,138.69	0.01%
US912828ZT81	UST 1.500 01/31/27 US TREASURY	GOV	US	USD	Aa1	293,905.12	293,905.12	0.18%
US912828ZQ64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	Aa1	158,064.20	158,064.20	0.09%
US91282CAH43	UST 0.500 08/31/27 US TREASURY	GOV	US	USD	Aa1	2,559,508.69	2,559,508.69	1.52%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	Aa1	5,476.83	5,476.83	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	2,352,132.90	2,352,132.90	1.40%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	210,543.78	210,543.78	0.13%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	Aa1	2,044,133.75	2,044,133.75	1.22%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	Aa1	3,378,951.58	3,378,951.58	2.01%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	208,449.87	208,449.87	0.12%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	21,098.27	21,098.27	0.01%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	43,049.22	43,049.22	0.03%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	92.97	92.97	0.00%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	162,246.30	162,246.30	0.10%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	90,349.87	90,349.87	0.05%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	339,605.84	339,605.84	0.20%
US91282CHQ78	UST 4.125 07/31/28 US TREASURY	GOV	US	USD	Aa1	3,379,014.53	3,379,014.53	2.01%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	Aa1	102.25	102.25	0.00%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	Aa1	2,559,507.66	2,559,507.66	1.52%
US91282CJKB0	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	Aa1	406.49	406.49	0.00%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	Aa1	158,169.37	158,169.37	0.09%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	Aa1	2,559,342.39	2,559,342.39	1.52%
US91282CKF78	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	Aa1	308,397.98	308,397.98	0.18%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	264,071.65	264,071.65	0.16%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	Aa1	1,690,792.64	1,690,792.64	1.01%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	424,165.73	424,165.73	0.25%
US91282CLE92	UST 1.875 07/15/34 US TREASURY	GOV	US	USD	Aa1	2,040,880.36	2,040,880.36	1.22%
US91282CLM19	UST 3.625 09/30/31 US TREASURY	GOV	US	USD	Aa1	98.51	98.51	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	1,336,430.53	1,336,430.53	0.80%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	Aa1	706,015.20	706,015.20	0.42%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	Aa1	767,472.89	767,472.89	0.46%
US91282CMT32	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	Aa1	44,480.75	44,480.75	0.03%
XS3077376047	QUBPR 3.250 05/22/35 MTN QUEBEC PROVINCE	BND	CA	EUR	Aaa	99,856.48	117,494.80	0.07%
	Unknown Company Description	UNK		GBP		377,553.99	511,302.49	0.30%
	Unknown Company Description	UNK		USD		19,704.45	19,704.45	0.01%
						Total:	167,851,320.6	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	JP MORGAN SECS PLC (PARENT)	42,141,998.15

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	31,267,020.04

2	GOLDMAN SACHS INTERNATIONAL (PARENT)	12,294,305.05
3	NOMURA INTERNATIONAL PLC (PARENT)	11,079,724.40
4	HSBC BANK PLC (PARENT)	11,786,425.68
5	BARCLAYS BANK PLC (PARENT)	8,447,476.14