



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)	790,357,561
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

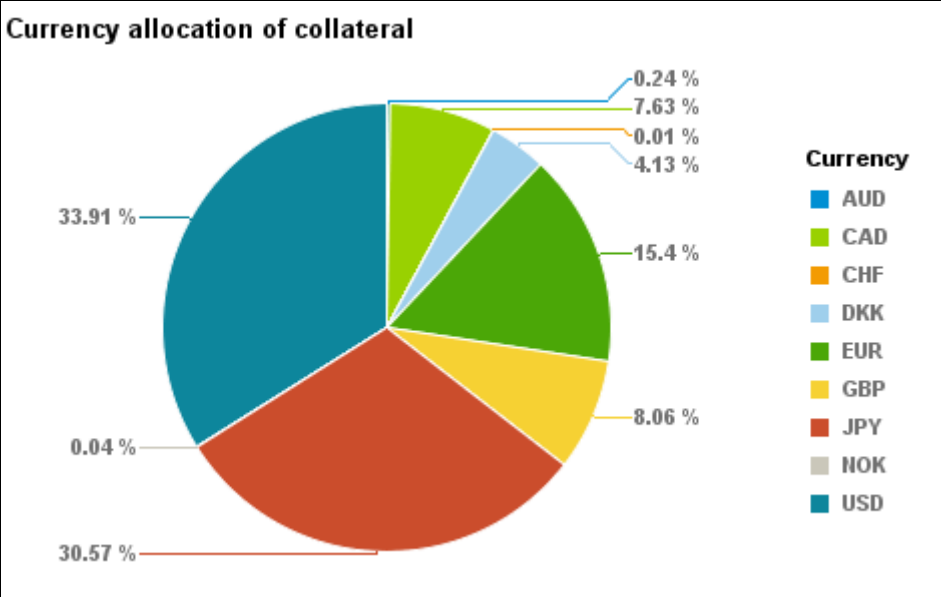
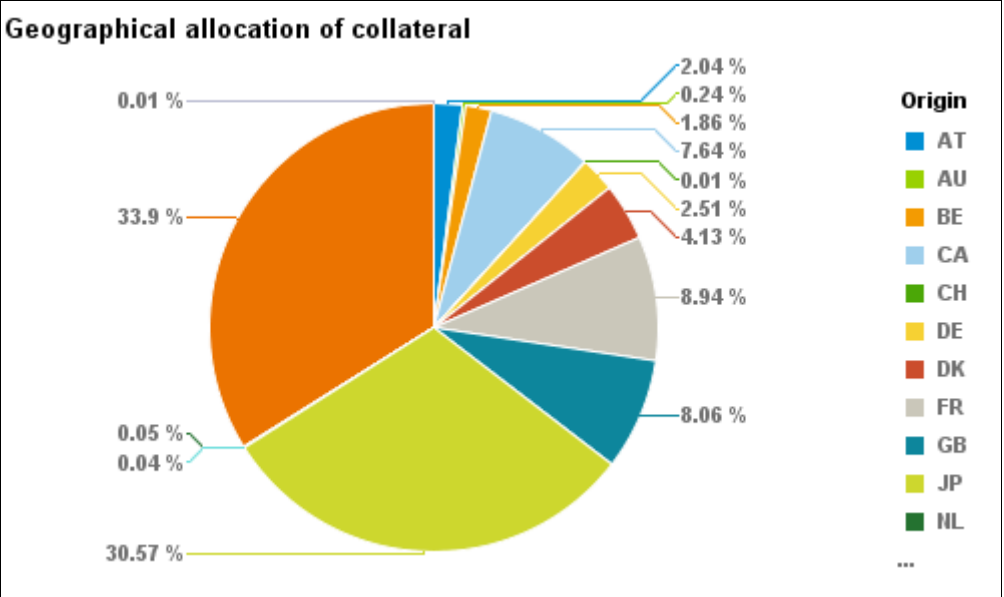
Securities lending data - as at 07/08/2025	
Currently on loan in USD (base currency)	135,883,901.37
Current percentage on loan (in % of the fund AuM)	17.17%
Collateral value (cash and securities) in USD (base currency)	161,330,889.95
Collateral value (cash and securities) in % of loan	118%

Securities lending statistics	
12-month average on loan in USD (base currency)	35,680,721.08
12-month average on loan as a % of the fund AuM	3.92%
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)	408,405.28
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0446%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000383864	ATGV 6.250 07/15/27 AUSTRIA	GOV	AT	EUR	Aa1	18,490.74	21,498.61	0.01%
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	Aa1	5,035.50	5,854.62	0.00%
AT0000A1PEF7	ATGV 1.500 11/02/86 AUSTRIA	GOV	AT	EUR	Aa1	97,365.52	113,203.87	0.07%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	Aa1	376,899.89	438,209.82	0.27%
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	Aa1	608.77	707.80	0.00%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	173,384.31	201,588.56	0.12%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	1,872,393.49	2,176,973.85	1.35%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	81,968.00	95,301.65	0.06%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	Aa1	4,662.72	5,421.20	0.00%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	18,340.00	21,323.35	0.01%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	5,886.91	6,844.53	0.00%
AT0000A324S8	ATGV 2.900 02/20/33 AUSTRIA	GOV	AT	EUR	Aa1	1,023.13	1,189.56	0.00%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	4,271.92	4,966.82	0.00%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	170,252.31	197,947.09	0.12%
AU0000075681	AUGV 1.250 05/21/32 AUSTRALIA	GOV	AU	AUD	Aaa	50,871.32	33,036.06	0.02%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	Aaa	432,926.55	281,144.42	0.17%
AU000XCLWAG2	AUGV 4.500 04/21/33 AUSTRALIA	GOV	AU	AUD	Aaa	26,211.99	17,022.18	0.01%
AU000XCLW4B8	AUGV 4.250 04/21/28 AUSTRALIA	GOV	AU	AUD	Aaa	26,530.79	17,229.21	0.01%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	Aaa	17,717.20	11,505.63	0.01%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	Aaa	13,026.92	8,459.74	0.01%
AU37B0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	Aaa	25,800.66	16,755.06	0.01%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	Aa3	2,022.29	2,351.25	0.00%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	415,533.71	483,128.16	0.30%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	Aa3	380,838.45	442,789.06	0.27%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	6,999.76	8,138.40	0.01%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	Aa3	109,754.11	127,607.70	0.08%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	Aa3	65,872.55	76,587.97	0.05%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	Aa3	35,425.44	41,188.06	0.03%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	Aa3	68,569.86	79,724.05	0.05%
BE0000343528	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	Aa3	424,795.39	493,896.43	0.31%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	Aa3	483,101.62	561,687.28	0.35%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	Aa3	0.31	0.36	0.00%
BE0000356650	BEGV 2.750 04/22/39 BELGIUM	GOV	BE	EUR	Aa3	68,569.86	79,724.05	0.05%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	Aa3	20,213.21	23,501.27	0.01%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	Aa3	68,569.86	79,724.05	0.05%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	Aa3	57,597.35	66,966.65	0.04%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	295,716.42	343,820.32	0.21%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	Aa3	74,505.90	86,625.70	0.05%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	37,652.57	27,378.83	0.02%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	Aaa	23,625.46	17,179.10	0.01%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	23,387.31	16,991.39	0.01%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	7,764,803.39	5,646,128.58	3.50%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	Aaa	7,764,926.14	5,646,217.84	3.50%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	Aaa	1,559.89	1,134.26	0.00%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	1,323,570.16	962,425.83	0.60%
CH0224397007	CHGV 2.000 06/25/64 SWITZERLAND	GOV	CH	CHF	Aaa	18,724.06	23,186.66	0.01%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	Aaa	30.63	35.62	0.00%
DE0001102457	DEGV 0.250 08/15/28 GERMANY	GOV	DE	EUR	Aaa	1,204.00	1,399.85	0.00%
DE0001102507	DEGV 08/15/30 GERMANY	GOV	DE	EUR	Aaa	0.89	1.04	0.00%
DE0001102531	DEGV 02/15/31 GERMANY	GOV	DE	EUR	Aaa	4,191.41	4,873.22	0.00%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	Aaa	293,723.65	341,503.38	0.21%
DE0001108595	DEGV PO STR 07/04/42 GERMANY	GOV	DE	EUR	Aaa	446,120.14	518,690.06	0.32%
DE0001136085	DEGV 4.750 07/04/28 GERMANY	GOV	DE	EUR	Aaa	530.68	617.01	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	Aaa	86.68	100.77	0.00%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	Aaa	442,308.40	514,256.26	0.32%
DE0001141828	DEGV 10/10/25 GERMANY	GOV	DE	EUR	Aaa	447,099.71	519,828.97	0.32%
DE000BU22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	Aaa	270,259.86	314,222.76	0.19%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	Aaa	1,960.73	2,279.68	0.00%
DE000BU22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	Aaa	498,141.03	579,173.13	0.36%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	Aaa	16,704.40	19,421.69	0.01%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	421,819.33	490,436.25	0.30%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	Aaa	54,171.16	62,983.13	0.04%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	Aaa	421,819.40	490,436.33	0.30%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	105,719.69	122,917.01	0.08%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	54,171.65	62,983.70	0.04%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	10,661,372.25	1,661,020.60	1.03%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	26,309.03	4,098.90	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	10,661,371.74	1,661,020.52	1.03%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	10,661,372.25	1,661,020.60	1.03%
DK0009924888	DKGV 2.250 11/15/28 DENMARK	GOV	DK	DKK	Aaa	139,480.47	21,730.78	0.01%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	10,661,372.34	1,661,020.61	1.03%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	1,541,346.49	1,792,075.78	1.11%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	Aa3	252,900.00	294,038.99	0.18%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,470,807.48	11,011,414.19	6.83%
FR0010870956	FRGV 4.000 04/25/60 FRANCE	GOV	FR	EUR	Aa3	68,484.45	79,624.74	0.05%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	174,001.40	202,366.04	0.13%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	Aa3	2,422.36	2,816.40	0.00%
FR0011982776	FRGV 0.700 07/25/30 FRANCE	GOV	FR	EUR	Aa3	7,603.14	8,839.94	0.01%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	Aa3	1,256.70	1,461.13	0.00%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	0.80	0.93	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	Aa3	419.19	487.38	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	Aa3	102,305.78	118,947.76	0.07%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	1,393.66	1,620.37	0.00%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	Aa3	293,571.52	341,326.50	0.21%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	Aa3	186,925.55	217,332.55	0.13%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	82,117.95	95,475.99	0.06%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	5,895.46	6,854.47	0.00%
FR001400AIN5	FRGV 0.750 03/25/28 FRANCE	GOV	FR	EUR	Aa3	123,520.95	143,613.98	0.09%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	Aa3	9.24	10.74	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	5,562.10	6,466.88	0.00%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	82,384.90	95,786.37	0.06%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	252.14	293.15	0.00%
GB0032452392	UKT 4 1/4 03/07/38 UK TREASURY	GIL	GB	GBP	Aa3	3,964.32	5,284.44	0.00%
GB00B0CNIH209	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	365,336.59	486,993.67	0.30%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	Aa3	1.26	1.68	0.00%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	Aa3	47,248.69	62,982.50	0.04%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	367,919.50	490,436.69	0.30%
GB00B54QLM75	UKT 4 01/22/60 UK TREASURY	GIL	GB	GBP	Aa3	124,073.01	165,389.32	0.10%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	Aa3	1,807.18	2,408.97	0.00%
GB00B7RNOG65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	71,382.76	95,153.22	0.06%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	366,085.32	487,991.73	0.30%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	468.30	624.24	0.00%
GB00BMBL1F74	UKT 0 5/8 10/22/50 UK TREASURY	GIL	GB	GBP	Aa3	121,873.25	162,457.04	0.10%
GB00BMF9LF76	GBOV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	413,524.47	551,228.12	0.34%
GB00BMF9LF76	GBOV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	124,033.33	165,336.43	0.10%
GB00BMV77TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	389,969.63	519,829.52	0.32%
GB00BN6SR313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	1,778.54	2,370.79	0.00%
GB00BNNGP668	UKT 0 3/8 10/22/28 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	27,688.65	36,908.97	0.02%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	431.38	575.03	0.00%
GB00BPJUKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	18,623.62	24,825.29	0.02%
GB00BPJUKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	1,344,419.19	1,792,110.78	1.11%
GB00BPSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	1,344,419.29	1,792,110.91	1.11%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	91,646.55	122,164.85	0.08%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	20,292.02	27,049.26	0.02%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	32,247.20	42,985.52	0.03%
GB00BQCR2C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	Aa3	170.63	227.45	0.00%
GB00BQC8ZD08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	1,279,248.88	1,705,238.76	1.06%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	Aa3	3,922.27	5,228.39	0.00%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	3,193,099.57	4,256,401.73	2.64%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	17,628,814.57	119,602.52	0.07%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	7,302,960.51	49,546.86	0.03%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	350,113.17	2,375.34	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	832,282,371.59	5,646,611.54	3.50%
JP1051521N69	JPGV 0.100 03/20/27 JAPAN	GOV	JP	JPY	A1	17,294,166.15	117,332.10	0.07%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	1,434,928,791.10	9,735,260.23	6.03%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	2,063,872.88	14,002.33	0.01%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	1,047,975.89	7,109.98	0.00%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	17,599,484.40	119,403.53	0.07%
JP1103761R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	787,310,002.34	5,341,496.95	3.31%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	979,109,548.59	3,628,963.02	2.44%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	2,874,847.72	19,604.38	0.01%
JP120061647	JPGV 2.300 03/20/26 JAPAN	GOV	JP	JPY	A1	663,072.44	4,498.61	0.00%
JP1201161A37	JPGV 2.200 03/20/30 JAPAN	GOV	JP	JPY	A1	353,728,133.16	2,399,865.03	1.49%
JP1201221AA6	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	313,531.02	2,127.15	0.00%
JP1201651J78	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	211,427.53	1,434.43	0.00%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	41,700.40	282.92	0.00%
JP1201831P14	JPGV 1.400 12/20/42 JAPAN	GOV	JP	JPY	A1	627,396,755.42	4,256,567.10	2.64%
JP1201861Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	117,914.04	799.99	0.00%
JP1201901QA8	JPGV 1.800 09/20/44 JAPAN	GOV	JP	JPY	A1	627,225,381.81	4,255,404.42	2.64%
JP1201931R78	JPGV 2.500 06/20/45 JAPAN	GOV	JP	JPY	A1	228,724,640.09	1,551,780.06	0.96%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	6,168,613.09	41,850.89	0.03%
JP1300321A34	JPGV 2.300 03/20/40 JAPAN	GOV	JP	JPY	A1	627,416,750.94	4,256,702.76	2.64%
JP1300391D69	JPGV 1.900 06/20/43 JAPAN	GOV	JP	JPY	A1	11,048,582.88	74,959.00	0.05%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	719,375,291.99	4,880,594.57	3.03%
JP1300801PA2	JPGV 1.800 09/20/53 JAPAN	GOV	JP	JPY	A1	52,135.32	353.71	0.00%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	29,567.91	200.60	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	6,623,696.36	44,938.40	0.03%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	49,983.89	339.12	0.00%
JP1743211R70	JPGV 10/27/25 JAPAN	GOV	JP	JPY	A1	699,375.59	4,744.91	0.00%
JP3496400007	KDDI ODSH KDDI	COM	JP	JPY	A1	359,549,271.77	2,432,574.00	1.51%
NL0012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	Aaa	25,008.18	29,076.24	0.02%
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	Aaa	44,811.92	52,101.42	0.03%
NL00150000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	Aaa	4,129.77	4,801.56	0.00%
NO0010844079	NOGV 1.750 09/06/29 NORWAY	GOV	NO	NOK	Aaa	642,126.00	62,948.21	0.04%
US0079031078	AMD ODSH AMD	COM	US	USD	Aa1	1,929,118.45	1,929,118.45	1.20%
US01600W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	Aa1	10,166.03	10,166.03	0.01%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,929,043.22	1,929,043.22	1.20%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,792,026.20	1,792,026.20	1.11%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	1,792,024.70	1,792,024.70	1.11%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	Aa1	1,927,310.05	1,927,310.05	1.19%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	Aa1	1,926,154.22	1,926,154.22	1.19%
US4364401012	HOLOGIC ODSH HOLOGIC	COM	US	USD	Aa1	267.49	267.49	0.00%
US5324571083	LILLY ODSH LILLY	COM	US	USD	Aa1	1,929,132.84	1,929,132.84	1.20%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,791,951.06	1,791,951.06	1.11%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,924,298.81	1,924,298.81	1.19%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	1,928,641.56	1,928,641.56	1.20%
US683234DQ81	ONTAR 4.200 01/18/29 ONTARIO	BND	CA	USD	Aaa	5,076.30	5,076.30	0.00%
US912810QD37	UST 4.375 11/15/39 US TREASURY	GOV	US	USD	Aa1	1,191.73	1,191.73	0.00%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	Aa1	134,895.51	134,895.51	0.08%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	Aa1	293,740.31	293,740.31	0.18%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	Aa1	21,451.56	21,451.56	0.01%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	19,593.50	19,593.50	0.01%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	21,187.56	21,187.56	0.01%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	Aa1	540,337.86	540,337.86	0.33%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	Aa1	183,606.22	183,606.22	0.11%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aa1	273,459.20	273,459.20	0.17%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	Aa1	64.01	64.01	0.00%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	Aa1	7,041.09	7,041.09	0.00%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	Aa1	94,909.72	94,909.72	0.06%
US912810TD00	UST 2.250 02/15/52 US TREASURY	GOV	US	USD	Aa1	2,167,882.49	2,167,882.49	1.34%
US912810TO13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	95,183.98	95,183.98	0.06%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	Aa1	1,045,292.57	1,045,292.57	0.65%
US9128283F58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	Aa1	21,428.53	21,428.53	0.01%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	Aa1	510,240.14	510,240.14	0.32%
US912828V968	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	988.11	988.11	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	21,380.12	21,380.12	0.01%
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	Aa1	5,851.43	5,851.43	0.00%
US912828ZT81	UST 1.500 01/31/27 US TREASURY	GOV	US	USD	Aa1	82,793.03	82,793.03	0.05%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	211,855.78	211,855.78	0.13%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	Aa1	1,093,556.70	1,093,556.70	0.68%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	967,029.41	967,029.41	0.60%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	94.30	94.30	0.00%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	Aa1	1,452,480.23	1,452,480.23	0.90%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	Aa1	1,425.42	1,425.42	0.00%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	Aa1	768,332.06	768,332.06	0.48%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	2,199,050.98	2,199,050.98	1.36%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	91,731.97	91,731.97	0.06%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	Aa1	1,766,735.31	1,766,735.31	1.10%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	12,431.12	12,431.12	0.01%
US91282CHE49	UST 3.625 05/31/26 US TREASURY	GOV	US	USD	Aa1	8,352.56	8,352.56	0.01%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	Aa1	2,714.13	2,714.13	0.00%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	Aa1	540,813.55	540,813.55	0.34%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	Aa1	212,364.54	212,364.54	0.13%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	Aa1	2,177,080.89	2,177,080.89	1.35%
US91282CJH18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	Aa1	135,920.74	135,920.74	0.08%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	Aa1	134.70	134.70	0.00%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	Aa1	540,775.45	540,775.45	0.34%
US91282CKU44	UST 4.625 05/31/31 US TREASURY	GOV	US	USD	Aa1	7,971.45	7,971.45	0.00%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	1,048,694.64	1,048,694.64	0.65%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	78,913.20	78,913.20	0.05%
US91282CLA70	UST 4.391 07/31/26 FRN US TREASURY	GOV	US	USD	Aa1	41,439.38	41,439.38	0.03%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	Aa1	1,049,394.44	1,049,394.44	0.65%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	Aa1	4,256,776.42	4,256,776.42	2.64%
US91282CLG41	UST 3.750 08/15/27 US TREASURY	GOV	US	USD	Aa1	1,041,030.97	1,041,030.97	0.65%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	Aa1	4,253,897.90	4,253,897.90	2.64%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	Aa1	25,299.07	25,299.07	0.02%
US91282CLQ23	UST 3.875 10/15/27 US TREASURY	GOV	US	USD	Aa1	540,744.29	540,744.29	0.34%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	3,649,161.68	3,649,161.68	2.26%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	Aa1	540,792.91	540,792.91	0.34%
US91282CLX73	UST 4.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	625,883.76	625,883.76	0.39%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	Aa1	201.04	201.04	0.00%
US91282CMR96	UST 4.125 02/29/32 US TREASURY	GOV	US	USD	Aa1	540,801.77	540,801.77	0.34%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	Aa1	385,427.81	385,427.81	0.24%
	Unknown Company Description	UNK		USD		18,225.44	18,225.44	0.01%
						Total:	161,330,889.95	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)	35,416,771.30

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	33,006,813.67
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	21,364,071.94
3	MERRILL LYNCH INTERNATIONAL (PARENT)	12,433,745.45
4	NOMURA INTERNATIONAL PLC (PARENT)	11,384,286.33
5	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	10,936,057.56