



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)	943,667,326
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

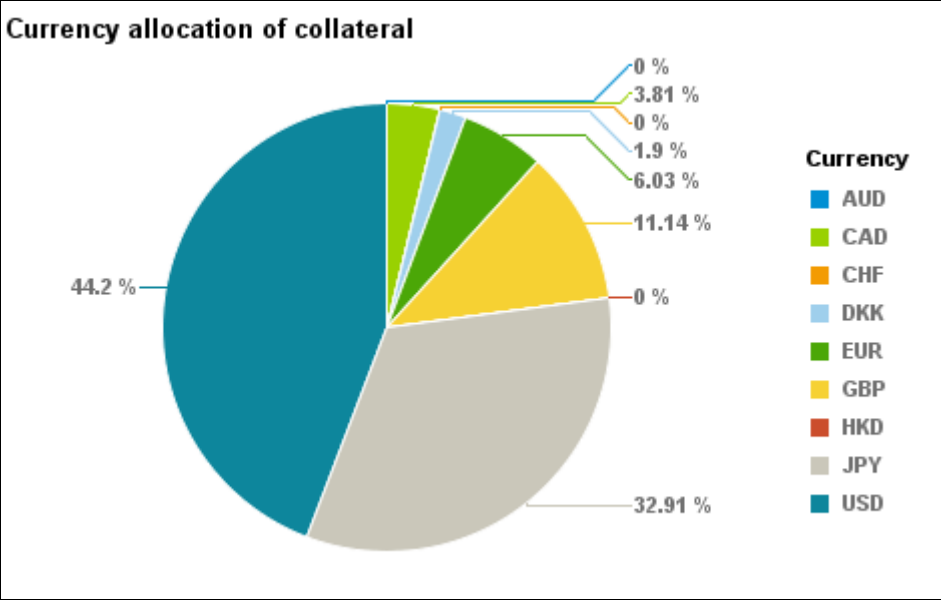
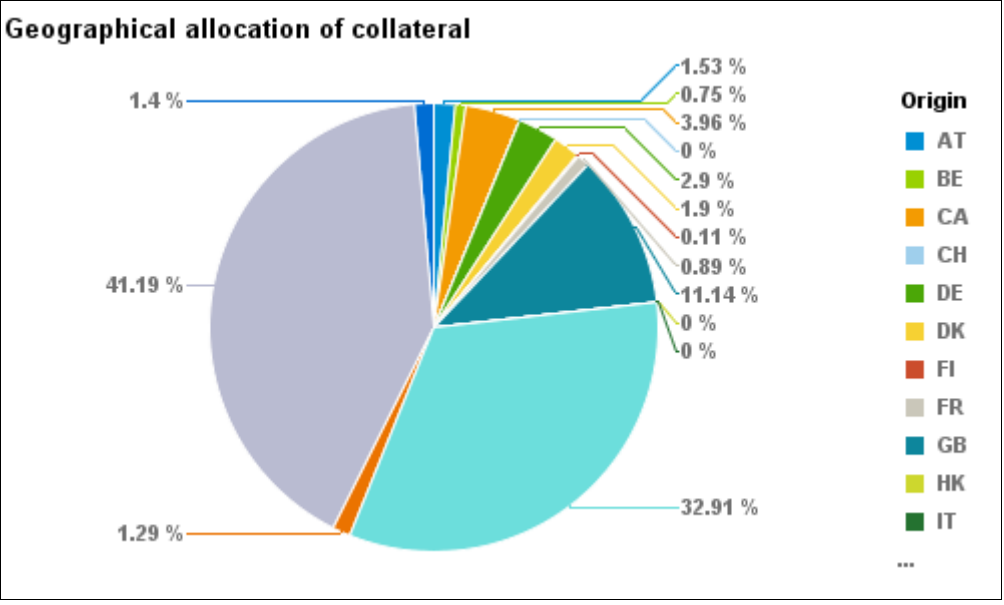
Securities lending data - as at 03/10/2025	
Currently on loan in USD (base currency)	149,328,292.60
Current percentage on loan (in % of the fund AuM)	15.82%
Collateral value (cash and securities) in USD (base currency)	191,314,256.00
Collateral value (cash and securities) in % of loan	128%

Securities lending statistics	
12-month average return on loan in USD (base currency)	#ERROR
12-month average return on assets of the fund AuM	#ERROR
12-month maximum return on loan in USD	N/A
12-month maximum return on assets of the fund AuM	N/A
Gross Return on the fund over the last 12 months in USD (base currency)	N/A
Gross Return on the fund over the last 12 months on the fund AuM	N/A

Collateral data - as at 03/10/2025								
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	69,549.81	81,465.17	0.04%
AT0000A2HLCA	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	Aa1	47,588.41	55,741.32	0.03%
AU3CB0221661	IADB 4.250 06/11/26 MTN IOB	BND	US	AUD	Aa1	1,013.59	667.60	0.00%
AU3CB0325223	IDA 4.000 06/29/30 MTN INTERNATIONAL DE	BND	US	AUD	Aa1	1,000.93	659.27	0.00%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	108,267.83	126,816.42	0.07%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	Aa3	208,470.87	244,186.36	0.13%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	958.14	1,122.29	0.00%
BE0000382716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	Aa3	1.04	1.22	0.00%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	Aaa	2,256,944.20	1,615,146.00	0.84%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	2,256,615.07	1,614,910.47	0.84%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	Aaa	4,083.14	2,922.03	0.00%
CA135087S547	CAGV 3.000 02/01/27 CANADA	GOV	CA	CAD	Aaa	2,256,583.62	1,614,887.96	0.84%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	2,257,554.72	1,615,582.91	0.84%
CA68333ZAC10	ONTAR 2.900 06/02/28 ONTARIO	BND	CA	CAD	Aaa	522,874.93	374,187.08	0.20%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	Aaa	158,461.17	113,400.20	0.06%
CA68333ZBP14	ONTAR 3.950 12/02/35 ONTARIO	BND	CA	CAD	Aaa	474,334.87	339,450.16	0.18%
CH0044328745	CHUBB LTD CH OOSH CHUBB LTD CH	COM	US	USD	Aa1	6,136,811.13	6,136,811.13	3.21%
CH0244767585	UBS GROUP OOSH UBS GROUP	COM	CH	CHF	Aaa	32.01	40.10	0.00%
CH1134540470	ON HLDG OOSH ON HLDG	COM	US	USD	Aa1	421.81	421.81	0.00%
DE0001030708	DEGV 08/15/30 GERMANY	GOV	DE	EUR	Aaa	42,107.98	49,321.97	0.03%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	Aaa	6,506.88	7,621.65	0.00%
DE000BU25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	Aaa	8,243.99	9,656.36	0.01%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	701,912.90	822,165.56	0.43%
DE000NRW0KE7	NORDR 1.650 05/16/47 NRW	BND	DE	EUR	Aaa	127,546.94	149,398.45	0.08%
DE000NRW0PE6	NORDR 3.000 03/20/54 NRW	BND	DE	EUR	Aaa	1,169,239.83	1,369,555.57	0.72%
DE000NRW2152	NORDR 2.375 05/13/33 NRW	BND	DE	EUR	Aaa	146,637.66	171,759.82	0.09%
DE000NHW52N62	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	Aaa	2,525,946.69	2,958,695.28	1.55%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	8,026,578.26	1,259,135.48	0.66%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	44,545.23	6,987.84	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	629.94	98.82	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	12,027,927.15	1,886,830.15	0.99%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	3,694.07	579.49	0.00%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	1,556,612.28	244,186.96	0.13%
DK0009925182	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	1,556,612.71	244,187.03	0.13%
EU000A285VM2	EUUNI 07/04/35 MTN EU	BND	BE	EUR	Aa3	213,733.98	250,351.17	0.13%
EU000A3K4EN5	EUUNI 3.125 12/05/28 MTN EU	BND	BE	EUR	Aa3	214,404.42	251,136.48	0.13%
EU000A3K4EU0	EUUNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	214,186.06	250,880.70	0.13%
EU000A3K4EW6	EUUNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	217,156.84	254,360.44	0.13%
EU000A3K4EY2	EUUNI 3.375 10/05/54 MTN EU	BND	BE	EUR	Aa3	35,933.46	42,089.62	0.02%
EU000A4EABY7	EUUNI 3.750 10/12/45 MTN EU	BND	BE	EUR	Aa3	19,359.02	22,675.64	0.01%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	Aa1	15,806.29	18,514.24	0.01%
FR0000125486	VINCI OOSH VINCI	COM	FR	EUR	Aa3	713,009.20	835,162.90	0.44%
FR0000571135	FRGV PO STR 10/25/25 FRANCE	GOV	FR	EUR	Aa3	207,356.31	242,880.87	0.13%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	0.00	0.00	0.00%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	0.80	0.94	0.00%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	Aa3	962.44	1,127.32	0.00%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	Aa3	208,470.56	244,186.02	0.13%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	Aa3	11,502.81	13,473.49	0.01%
FR0013200813	FRGV 0.250 11/25/26 FRANCE	GOV	FR	EUR	Aa3	456.33	534.50	0.00%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	Aa3	43,488.29	50,938.76	0.03%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	165.56	193.92	0.00%
FR0014001834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	Aa3	270,028.91	316,260.63	0.17%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	Aa3	6,016.88	7,047.70	0.00%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	915,388.29	1,228,542.62	0.64%
GB00B0CNHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	915,205.15	1,228,266.83	0.64%
GB00B1L6W962	UKT1 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	1,405,410.38	1,886,201.27	0.99%
GB00B24FFM16	UKT1 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	Aa3	753.81	1,011.69	0.00%
GB00B3MYD345	UKT1 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	1,405,856.33	1,886,799.78	0.99%
GB00B46CQH68	UKT1 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	Aa3	1,405,914.06	1,886,877.26	0.99%

Collateral data - as at 03/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0084PTCY75	UKTI 0 3/8 03/22/82 UK TREASURY	GIL	GB	GBP	Aa3	972,011.12	1,304,536.12	0.68%
GB0084PTCY75	UKTI 0 3/8 03/22/82 UK TREASURY	GIL	GB	GBP	Aa3	71,735.68	96,276.46	0.05%
GB0087RNOG65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	94,339.09	126,612.49	0.07%
GB00884Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	307.16	412.24	0.00%
GB008DMZZ71	UKTI 018 11/22/85 UK TREASURY	GIL	GB	GBP	Aa3	0.70	0.94	0.00%
GB008DXCXB6	UKTI 0 1/8 03/22/88 UK TREASURY	GIL	GB	GBP	Aa3	916,271.07	1,229,727.40	0.64%
GB008FMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	914,433.01	1,227,260.54	0.64%
GB008GQYHF49	GBOV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	94,377.51	126,664.06	0.07%
GB008JLRJ016	UKT 158 10/22/54 UK Treasury	GIL	GB	GBP	Aa3	10.16	13.64	0.00%
GB008JQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	793,360.20	1,064,768.72	0.56%
GB008MFMFL76	GBGV 4.000 10/22/83 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,009,547.42	1,354,913.59	0.71%
GB008MFMFL76	GBGV 4.000 10/22/83 UNITED KINGDOM	GIL	GB	GBP	Aa3	73,079.66	98,080.21	0.05%
GB008MFMFLG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	Aa3	73,079.91	98,080.55	0.05%
GB008MGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	Aa3	0.68	0.91	0.00%
GB008N6SR313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	73,079.94	98,080.59	0.05%
GB008NNQFP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	Aa3	94,478.13	126,799.10	0.07%
GB008PCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	73,079.31	98,079.74	0.05%
GB008PJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	73,079.02	98,079.35	0.05%
GB008PJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	1,180,221.76	1,583,975.62	0.83%
GB008PJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	73,079.50	98,080.00	0.05%
GB008PJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	404,603.23	543,017.99	0.28%
GB008PSNB400	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	18,273.21	24,524.48	0.01%
GB008PSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	94,486.89	126,810.86	0.07%
GB008QCAR999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	94,499.71	126,828.06	0.07%
GB008SQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	Aa3	124,081.24	166,529.43	0.09%
GB008T7J0027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	436,824.62	586,262.32	0.31%
GB008T7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	31.69	42.53	0.00%
GB008Y2W3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	Aa3	1,567,909.55	2,104,291.41	1.10%
GB008Z1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	89,142.36	119,637.96	0.06%
GB008Z8Z6Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	Aa3	427,690.81	574,003.84	0.30%
HK0267001375	CITIC ODSH CITIC	COM	HK	HKD	Aa3	4,033.19	518.24	0.00%
IE008BKQNE27	EATON CORP ODSH EATON CORP	COM	US	USD	Aa1	1,733,366.82	1,733,366.82	0.91%
IT0004810054	UNIPOL ODSH UNIPOL	COM	IT	EUR		36.51	42.76	0.00%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	27,118,725.57	184,055.43	0.10%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	40,665,207.25	275,995.73	0.14%
JP1024641Q82	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	28,205,089.14	191,428.61	0.10%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	39,483,997.26	267,878.82	0.14%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	100,017.44	678.82	0.00%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	53,527,117.48	363,289.81	0.19%
JP1051741Q87	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	8,828,988,575.85	59,822,554.64	31.32%
JP1051741Q87	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	12,671,345.36	86,000.72	0.04%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	49,966.21	339.12	0.00%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	2,724,987.40	18,494.55	0.01%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	14,178,271.02	96,228.26	0.05%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	16,426,374.60	111,486.19	0.06%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	4,762,184.08	32,321.06	0.02%
JP12009216C0	JPGV 2.100 12/20/26 JAPAN	GOV	JP	JPY	A1	14,146,578.43	96,013.16	0.05%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	359,431.20	2,439.47	0.00%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	41,464,702.15	281,421.92	0.15%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	53,529,211.60	363,304.03	0.19%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	71,407,746.39	484,646.07	0.25%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	14,026,025.17	95,194.97	0.05%
JP1743281R91	JPGV 12/01/25 JAPAN	GOV	JP	JPY	A1	14,138,683.06	95,966.36	0.05%
US013051ET04	ALBTA 4.500 01/24/34 ALBERTA	BND	CA	USD	Aaa	5,098.42	5,098.42	0.00%
US01973R1014	ALLISON TRN HLDG ODSH ALLISON TRN HLDG	COM	US	USD	Aa1	172.35	172.35	0.00%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	74,374.93	74,374.93	0.04%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	6,135,812.14	6,135,812.14	3.21%
US0231351067	AMAZON COM ODSH AMAZON.COM	COM	US	USD	Aa1	834,951.28	834,951.28	0.44%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	834,966.44	834,966.44	0.44%
US2548871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	Aa1	36,515.21	36,515.21	0.02%
US29875BAK26	EBRD 4.657 02/20/28 FRN MTN EBRD	GOV	SU	USD		2,433,541.57	2,433,541.57	1.27%
US30216BKH41	EDC 3.750 09/07/27 EXPORT DEV CN	GOV	CA	USD	Aaa	270,346.22	270,346.22	0.14%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	Aa1	6,135,665.69	6,135,665.69	3.21%
US3130AGP581	FHLB 2.860 06/29/39 FHLBANKS	BND	US	USD	Aa1	8,278.81	8,278.81	0.00%
US3133XGAY07	FHLB 5.500 07/15/36 FHLBANKS	BND	US	USD	Aa1	11,083.40	11,083.40	0.01%
US3377381088	FISERV ODSH FISERV	COM	US	USD	Aa1	850,663.78	850,663.78	0.44%
US4581401001	INTEL ODSH INTEL	COM	US	USD	Aa1	334.29	334.29	0.00%
US459058LK77	IBRD 4.000 08/27/26 MTN IBRD	GOV	SU	USD		41,028.94	41,028.94	0.02%
US500769KE36	KFW 4.375 03/01/27 KFW	GOV	DE	USD	Aaa	2,019.46	2,019.46	0.00%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	Aa1	2,414,640.56	2,414,640.56	1.26%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	835,058.36	835,058.36	0.44%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	6,135,436.13	6,135,436.13	3.21%
US5950171042	MICROCHIP TECH ODSH MICROCHIP TECH	COM	US	USD	Aa1	6,136,919.99	6,136,919.99	3.21%
US65562QC375	NIB 3.750 09/28/28 MTN NIB	BND	FI	USD	Aa1	200,841.49	200,841.49	0.10%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	188.10	188.10	0.00%
US676167CC18	OKB 0.500 02/02/26 OEKB	BND	AT	USD	Aa1	2,797,454.56	2,797,454.56	1.46%
US68323ADP96	ONTAR 2.500 04/27/28 ONTARIO	BND	CA	USD	Aaa	4,993.07	4,993.07	0.00%
US69930A2042	PARAMOUNT SKYDAN ODSH PARAMOUNT SKYDAN	COM	US	USD	Aa1	149.94	149.94	0.00%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	Aa1	80.90	80.90	0.00%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	Aa1	474.62	474.62	0.00%
US9113121068	UPS ODSH UPS	COM	US	USD	Aa1	3,189,089.07	3,189,089.07	1.67%
US912810RW09	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	Aa1	1,559,023.65	1,559,023.65	0.81%
US912810RY04	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	Aa1	388,622.38	388,622.38	0.20%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	Aa1	97,860.63	97,860.63	0.05%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	Aa1	388,674.56	388,674.56	0.20%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	Aa1	104,699.72	104,699.72	0.05%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	746,503.16	746,503.16	0.39%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	217,638.16	217,638.16	0.11%
US912810UR25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	Aa1	96,221.52	96,221.52	0.05%

Collateral data - as at 03/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91281UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	1,453,665.71	1,453,665.71	0.76%
US9128285505	UST 0.125 07/15/26 US TREASURY	GOV	US	USD	Aa1	388,664.52	388,664.52	0.20%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	985.07	985.07	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	1,369,743.80	1,369,743.80	0.72%
US91282C8J99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	Aa1	311,396.61	311,396.61	0.16%
US91282C8B98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	564.76	564.76	0.00%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	Aa1	211,553.91	211,553.91	0.11%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	Aa1	951,144.57	951,144.57	0.50%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	Aa1	924,529.39	924,529.39	0.48%
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	Aa1	802,268.32	802,268.32	0.42%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	977,002.82	977,002.82	0.51%
US91282CJX80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	Aa1	2,539,597.30	2,539,597.30	1.33%
US91282CJN20	UST 4.375 11/30/28 US TREASURY	GOV	US	USD	Aa1	2,539,542.95	2,539,542.95	1.33%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	Aa1	1,884,611.15	1,884,611.15	0.99%
US91282CJT99	UST 4.000 01/15/27 US TREASURY	GOV	US	USD	Aa1	2,539,546.60	2,539,546.60	1.33%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	2,539,525.26	2,539,525.26	1.33%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	1,861,166.44	1,861,166.44	0.97%
US91282CLG41	UST 3.750 08/15/27 US TREASURY	GOV	US	USD	Aa1	387,358.59	387,358.59	0.20%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	44,949.44	44,949.44	0.02%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	15,845.64	15,845.64	0.01%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	1,123.61	1,123.61	0.00%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	Aa1	388,652.47	388,652.47	0.20%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	Aa1	1,886,595.96	1,886,595.96	0.99%
US91282CMX64	UST 4.058 04/30/27 FRN US TREASURY	GOV	US	USD	Aa1	23,896.90	23,896.90	0.01%
US912833SA44	UST IO STR 08/15/35 US TREASURY	GOV	US	USD	Aa1	384,746.99	384,746.99	0.20%
US92345Y1064	VERISK ANALYTICS ODSH VERISK ANALYTICS	COM	US	USD	Aa1	6,136,760.84	6,136,760.84	3.21%
XS3092697932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	Aa1	3,131,124.61	3,131,124.61	1.64%
	Unknown Company Description	UNK		EUR		2,291,374.14	2,683,935.45	1.40%
	Unknown Company Description	UNK		GBP		1.00	1.34	0.00%
						Total:	191,314,256	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	BNP PARIBAS PRIME BROKERAGE INT	30,484,823.10
1	NOMURA INTERNATIONAL PLC (PAREN	44,846,610.21

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NOMURA INTERNATIONAL PLC (PARENT)	44,782,868.21
2	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	19,399,231.73
3	GOLDMAN SACHS INTERNATIONAL (PARENT)	17,296,524.92
4	DEUTSCHE BANK AG (PARENT)	16,245,490.27
5	JP MORGAN SECS PLC (PARENT)	12,998,147.57