



Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	HBCF - HSBC Gbl Inv Fd - Gbl High Inc Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0524291613
Total net assets (AuM)	901,200,325
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

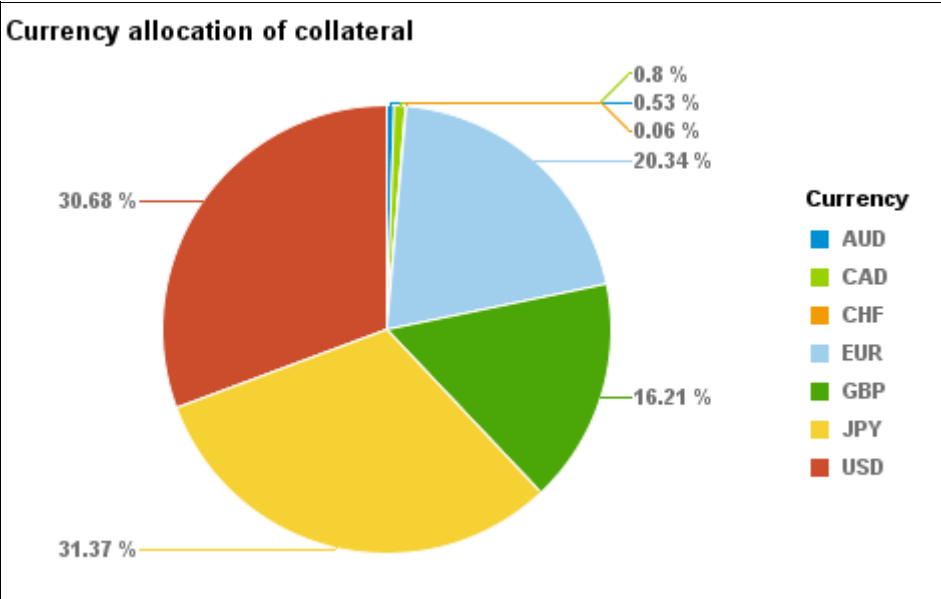
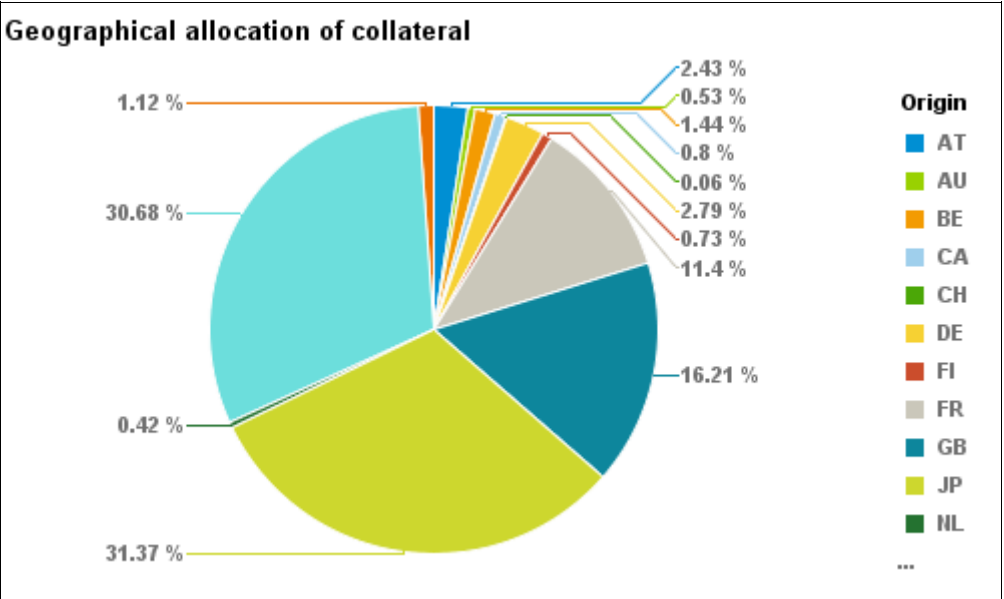
Securities lending data - as at 21/05/2025	
Currently on loan in USD (base currency)	108,254,107.65
Current percentage on loan (in % of the fund AuM)	13.51%
Collateral value (cash and securities) in USD (base currency)	121,651,453.33
Collateral value (cash and securities) in % of loan	112%

Securities lending statistics	
12-month average on loan in USD (base currency)	38,332,322.29
12-month average on loan as a % of the fund AuM	4.12%
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)	439,060.93
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0472%

Collateral data - as at 21/05/2025								
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	387,922.54	436,878.38	0.36%
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	Aa1	1,563,447.63	1,760,754.81	1.45%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	195,718.95	220,418.70	0.18%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	38,924.87	43,837.19	0.04%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	Aa1	427,015.42	480,904.79	0.40%
AT0000A33SH3	ATGV 2.900 05/23/29 AUSTRIA	GOV	AT	EUR	Aa1	7,379.81	8,311.14	0.01%
AU000XCLWAV1	AUGV 0.750 11/21/27 AUSTRALIA	GOV	AU	AUD	Aaa	996,963.00	638,709.79	0.53%
AU3TB0001192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	Aaa	10,327.04	6,616.07	0.01%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	Aa3	0.70	0.79	0.00%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	Aa3	68,445.17	77,082.95	0.06%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	Aa3	105,595.70	118,921.88	0.10%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	Aa3	67,524.99	76,046.65	0.06%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	Aa3	0.34	0.39	0.00%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	Aa3	1,008.58	1,135.86	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	1,927.34	2,170.57	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	36,224.36	40,795.88	0.03%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	76,232.33	85,852.85	0.07%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	1,202,354.10	1,354,091.26	1.11%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	875,020.74	627,835.58	0.52%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	23,283.94	16,692.09	0.01%
CA9628791027	WHEATON PRECIOUS ODSH WHEATON PRECIOUS	COM	CA	CAD	Aaa	464,565.87	333,330.37	0.27%
CH0224397346	CHGV 06/22/29 SWITZERLAND	GOV	CH	CHF	Aaa	63,056.69	75,905.71	0.06%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	Aaa	215,865.48	243,107.71	0.20%
DE0001102473	DEGV 08/15/29 GERMANY	GOV	DE	EUR	Aaa	594.07	669.04	0.00%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	Aaa	236,251.98	266,067.00	0.22%
DE0001135275	DEGV 4.000 01/04/37 GERMANY	GOV	DE	EUR	Aaa	116,193.98	130,857.66	0.11%
DE0001135325	DEGV 4.250 07/04/39 GERMANY	GOV	DE	EUR	Aaa	299.05	336.79	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	Aaa	124,268.14	139,950.79	0.12%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	Aaa	321,584.14	362,168.07	0.30%
DE000BU25028	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	29.14	32.81	0.00%
DE000BU25042	DEGV 2.400 04/19/30 GERMANY	GOV	DE	EUR	Aaa	64,847.20	73,030.92	0.06%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	Aaa	308,737.75	347,700.48	0.29%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	Aaa	1,202,342.30	1,354,077.96	1.11%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	427,719.71	481,697.96	0.40%
FI4000A46545	FIGV 2.625 07/04/42 FINLAND	GOV	FI	EUR	Aa1	319,085.25	359,353.83	0.30%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	Aa1	14,860.58	16,735.98	0.01%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	14,348.20	16,158.94	0.01%
FI4000566294	FIGV 2.950 04/15/55 FINLAND	GOV	FI	EUR	Aa1	427,154.69	481,061.63	0.40%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	14,116.40	15,897.89	0.01%
FI4000587415	FIGV 3.000 09/15/35 FINLAND	GOV	FI	EUR	Aa1	3,980.85	4,483.24	0.00%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	10,398.73	11,711.05	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,432,007.46	10,622,327.32	8.73%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	Aa3	427.79	481.78	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	88,601.14	99,782.61	0.08%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	117.70	132.55	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	173,215.71	195,075.54	0.16%
FR0011982776	FRGV 0.700 07/25/30 FRANCE	GOV	FR	EUR	Aa3	191.08	215.19	0.00%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	2.45	2.76	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	84,168.87	94,790.98	0.08%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	Aa3	427,696.59	481,671.93	0.40%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	4,543.05	5,116.38	0.00%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	Aa3	750,732.63	845,475.12	0.69%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	Aa3	60,302.58	67,912.76	0.06%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	Aa3	342,952.90	386,233.57	0.32%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	Aa3	87,872.45	98,961.96	0.08%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	Aa3	86,688.65	97,628.77	0.08%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	67,685.75	76,227.69	0.06%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	0.82	0.92	0.00%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	1,112.80	1,253.24	0.00%

Collateral data - as at 21/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	Aa3	90.57	102.00	0.00%
FR001400H98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	Aa3	41.87	47.15	0.00%
FR001400J88	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	Aa3	180.03	202.75	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	76,625.95	86,296.15	0.07%
FR001400WY04	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	9.18	10.34	0.00%
FR001400XLV2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	59.13	66.59	0.00%
FR0128838507	FRGV 02/25/26 FRANCE	GOV	FR	EUR	Aa3	545,964.26	614,864.98	0.51%
FR0128838515	FRGV 03/25/26 FRANCE	GOV	FR	EUR	Aa3	76,378.19	86,017.12	0.07%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	Aa3	12,140.90	16,240.74	0.01%
GB00500NY175	UKT 4 3/4 12/07/38 UK TREASURY	GIL	GB	GBP	Aa3	11,272.62	15,079.26	0.01%
GB0080CNHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	1,012,252.29	1,354,078.35	1.11%
GB0080CNHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	63,994.58	85,604.82	0.07%
GB008128DH60	UKT1 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	Aa3	555.17	742.64	0.00%
GB008128DH60	UKT1 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	Aa3	1,316,517.36	1,761,090.26	1.46%
GB0083DAVD98	UKT1 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	913,062.22	1,221,392.92	1.00%
GB0083KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	Aa3	480,746.00	643,088.44	0.53%
GB0084PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	1,012,251.87	1,354,077.79	1.11%
GB00852WS153	UKT 4 1/2 09/07/34 UK TREASURY	GIL	GB	GBP	Aa3	481,525.79	644,131.56	0.53%
GB008646505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	Aa3	493,254.03	659,820.29	0.54%
GB00884Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	64,465.21	86,234.38	0.07%
GB008D0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	46,925.81	62,772.12	0.05%
GB008D0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	16,191.61	21,659.33	0.02%
GB008FMCN552	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	423,518.22	566,535.49	0.47%
GB008JQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	480,392.38	642,615.41	0.53%
GB008L6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	483,129.20	646,276.42	0.53%
GB008LH38265	UKT1 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	317,766.78	425,073.00	0.35%
GB008MBL1F74	UKT 0 5/8 10/22/50 UK TREASURY	GIL	GB	GBP	Aa3	119,708.50	160,132.70	0.13%
GB008MFL9L78	GBGV 4.000 10/22/83 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,059,202.96	1,416,883.72	1.16%
GB008MFL9LH90	UKT1 0 5/8 03/22/45 UK Treasury	GIL	GB	GBP	Aa3	47,249.73	63,205.43	0.06%
GB008PCJDB80	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	326,528.11	436,792.93	0.36%
GB008PJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	326,591.99	436,878.38	0.36%
GB008PJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	1,013,916.02	1,356,303.90	1.11%
GB008PSNB490	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	966,891.69	1,293,399.99	1.06%
GB008PSNB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	46,993.85	62,863.14	0.05%
GB008PSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	31,475.17	42,103.98	0.03%
GB008QC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	966,891.59	1,293,399.86	1.06%
GB008T7J0027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	966,959.64	1,293,490.89	1.06%
GB008T7J0134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	1,237,411.02	1,655,270.61	1.36%
GB008YMWG366	UKT1 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	1,356.84	1,815.03	0.00%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	28,766,557.01	199,096.92	0.16%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	1,980,094,784.74	13,704,482.09	11.27%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	44,642,948.27	308,979.39	0.25%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	19,817,731.72	137,160.98	0.11%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	7,482,303.46	51,785.95	0.04%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	465,683,941.89	3,223,056.44	2.65%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	150,111.83	1,038.94	0.00%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	55,340,724.99	383,020.03	0.31%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	1,291,736.36	8,940.27	0.01%
JP1103451G00	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	148,768.56	1,029.65	0.00%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	11,118,532.31	76,952.74	0.06%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	6,314,107.32	43,700.72	0.04%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	2,290,135.49	15,850.31	0.01%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	33,916,724.13	234,741.86	0.19%
JP12010718C2	JPGV 2.100 12/20/28 JAPAN	GOV	JP	JPY	A1	473,431.88	3,276.68	0.00%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	49,514,306.74	342,694.67	0.28%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	1,577,224.63	10,916.17	0.01%
JP1201481E36	JPGV 1.500 03/20/34 JAPAN	GOV	JP	JPY	A1	202,644.30	1,402.53	0.00%
JP1201591G04	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	458,298,237.87	3,171,939.06	2.61%
JP1201621H91	JPGV 0.600 09/20/37 JAPAN	GOV	JP	JPY	A1	178,457,782.47	1,221,286.24	1.00%
JP1201661JA3	JPGV 0.700 09/20/38 JAPAN	GOV	JP	JPY	A1	265,323,948.82	1,836,340.02	1.51%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	4,798,746.54	33,212.72	0.03%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	12,457,487.98	86,219.82	0.07%
JP1201871Q14	JPGV 1.300 12/20/43 JAPAN	GOV	JP	JPY	A1	207,539.98	1,436.41	0.00%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	524,432,579.58	3,629,663.06	2.98%
JP130031000	JPGV 2.300 05/20/30 JAPAN	GOV	JP	JPY	A1	371,890.47	2,573.90	0.00%
JP1300301940	JPGV 2.300 03/20/39 JAPAN	GOV	JP	JPY	A1	20,475,454.49	141,713.17	0.12%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	12,433,923.74	86,056.73	0.07%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	44,062,066.32	304,959.04	0.25%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	524,435,913.60	3,629,666.13	2.98%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	18,374,225.23	127,170.30	0.10%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	176,446,319.26	1,221,206.90	1.00%
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	794,030.81	5,495.59	0.00%
JP1400141M51	JPGV 0.700 03/20/61 JAPAN	GOV	JP	JPY	A1	24,260.03	167.91	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	517,473,778.24	3,581,500.33	2.94%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	48,664,693.56	336,814.39	0.28%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	Aaa	17,167.80	19,334.38	0.02%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	427,719.90	481,698.17	0.40%
NL0015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	4,169.19	4,695.34	0.00%
NL0015001X26	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	Aaa	3,593.25	4,046.72	0.00%
US01609W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	Aa1	363,975.04	363,975.04	0.30%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,603,755.72	1,603,755.72	1.32%
US31418FBN69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	Aa1	17,045.07	17,045.07	0.01%
US31418FDA21	FED NATL MORT ASSC 5%MBS 01/10/2054 FED NATL MORT ASSC 5%MBS 01/10/2	MIS	US	USD	Aa1	16,949.09	16,949.09	0.01%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	Aa1	7,927.88	7,927.88	0.01%
US4404521001	HORMEL FOODS ODSH HORMEL FOODS	COM	US	USD	Aa1	483.82	483.82	0.00%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	Aa1	1,603,710.34	1,603,710.34	1.32%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	515,424.91	515,424.91	0.42%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,599,639.73	1,599,639.73	1.31%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	Aa1	1,025,532.02	1,025,532.02	0.84%

Collateral data - as at 21/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US6311031081	NASDAQ OOSH NASDAQ	COM	US	USD	Aa1	1,604,290.58	1,604,290.58	1.32%
US67066G1040	NVIDIA OOSH NVIDIA	COM	US	USD	Aa1	1,293,381.46	1,293,381.46	1.06%
US67066G1040	NVIDIA OOSH NVIDIA	COM	US	USD	Aa1	1,602,008.59	1,602,008.59	1.32%
US7134481081	PEPSICO OOSH PEPSICO	COM	US	USD	Aa1	1,604,573.26	1,604,573.26	1.32%
US79466L3024	SALESFORCE OOSH SALESFORCE	COM	US	USD	Aa1	789,935.89	789,935.89	0.65%
US912797FE18	UST BILL 07/17/25 US TREASURY	GOV	US	USD	Aa1	13,220.24	13,220.24	0.01%
US912810QW18	UST 3.000 05/15/42 US TREASURY	GOV	US	USD	Aa1	1,221,411.94	1,221,411.94	1.00%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	Aa1	1,220,956.19	1,220,956.19	1.00%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	Aa1	472,445.80	472,445.80	0.39%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	71.89	71.89	0.00%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	1,221,411.14	1,221,411.14	1.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	265,990.71	265,990.71	0.22%
US912810TC13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	88.37	88.37	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	Aa1	306,189.03	306,189.03	0.25%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	991,514.92	991,514.92	0.82%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	976.42	976.42	0.00%
US912828Y388	UST 0.750 07/15/26 US TREASURY	GOV	US	USD	Aa1	436,848.51	436,848.51	0.36%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	Aa1	436,842.81	436,842.81	0.36%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	Aa1	2,624.40	2,624.40	0.00%
US91282CB863	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	3,430,120.57	3,430,120.57	2.82%
US91282CBL99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	Aa1	737,362.69	737,362.69	0.61%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	736,548.89	736,548.89	0.61%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	731,621.22	731,621.22	0.60%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	Aa1	8,927.60	8,927.60	0.01%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	Aa1	737,351.99	737,351.99	0.61%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	Aa1	109,413.24	109,413.24	0.09%
US91282CCJ80	UST 0.875 06/30/26 US TREASURY	GOV	US	USD	Aa1	1,761,254.04	1,761,254.04	1.45%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	Aa1	734,401.40	734,401.40	0.60%
US91282CCZ23	UST 0.875 08/30/26 US TREASURY	GOV	US	USD	Aa1	113,868.99	113,868.99	0.09%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	205,427.11	205,427.11	0.17%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	2,863.20	2,863.20	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	436,835.66	436,835.66	0.36%
US91282CGG91	UST 3.875 12/31/27 US TREASURY	GOV	US	USD	Aa1	1,761,193.29	1,761,193.29	1.45%
US91282CGH88	UST 3.500 01/31/28 US TREASURY	GOV	US	USD	Aa1	1,299.34	1,299.34	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	869,722.52	869,722.52	0.71%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	Aa1	1,761,173.41	1,761,173.41	1.45%
US91282CHE49	UST 3.625 05/31/26 US TREASURY	GOV	US	USD	Aa1	1,761,250.71	1,761,250.71	1.45%
US91282CHN48	UST 4.750 07/31/25 US TREASURY	GOV	US	USD	Aa1	915.43	915.43	0.00%
US91282CLT61	UST 4.537 10/31/26 FRN US TREASURY	GOV	US	USD	Aa1	52,645.08	52,645.08	0.04%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	1,056,513.35	1,056,513.35	0.87%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	Aa1	69,391.27	69,391.27	0.06%
	Unknown Company Description	UNK		EUR		1,212,429.30	1,365,437.95	1.12%
	Unknown Company Description	UNK		GBP		0.36	0.48	0.00%
						Total:	121,651,453.33	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)	33,269,760.77

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	31,568,541.87
2	HSBC BANK PLC (PARENT)	13,481,834.56
3	BARCLAYS BANK PLC (PARENT)	9,987,964.95
4	MERRILL LYNCH INTERNATIONAL (PARENT)	9,619,397.31
5	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	9,293,855.28