



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)	943,736,321
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

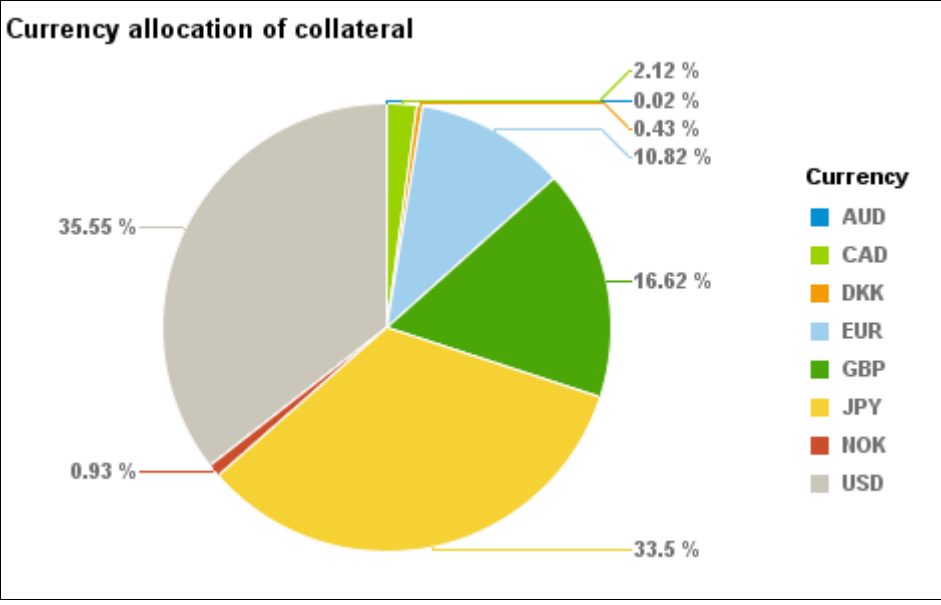
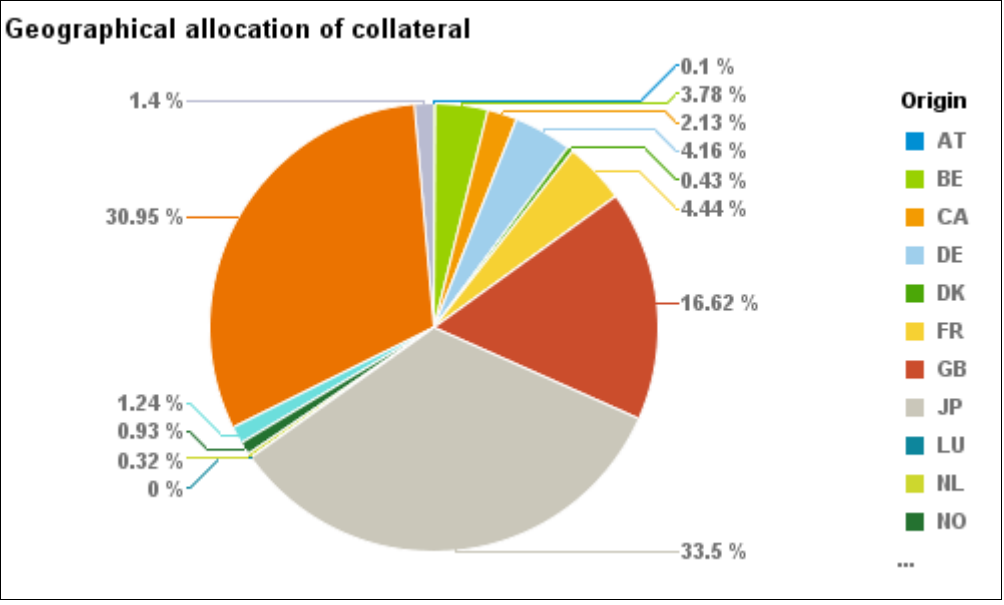
Securities lending data - as at 02/10/2025	
Currently on loan in USD (base currency)	149,079,729.48
Current percentage on loan (in % of the fund AuM)	15.80%
Collateral value (cash and securities) in USD (base currency)	192,190,500.03
Collateral value (cash and securities) in % of loan	128%

Securities lending statistics	
12-month average decline in USD (base currency)	#ERROR
12-month average decline as a % of the fund AuM	#ERROR
12-month maximum decline in USD	N/A
12-month maximum decline as a % 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 entire fund AuM	N/A

Collateral data - as at 02/10/2025								
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	493.10	579.14	0.00%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	Aa1	50,131.34	58,878.93	0.03%
AT0000A2KG43	ATGV 10/20/40 AUSTRIA	GOV	AT	EUR	Aa1	5,411.92	6,356.27	0.00%
AU3CB0221661	IADB 4.250 06/11/26 MTN IDB	BND	US	AUD	Aa1	64,037.99	42,328.95	0.02%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	197,187.14	231,595.00	0.12%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	Aa3	3,773.49	4,431.94	0.00%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	Aa3	209,217.30	245,724.35	0.13%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	Aa3	1,330.89	1,563.13	0.00%
BE0000345547	BEGV 0.800 06/22/28 BELGIUM	GOV	BE	EUR	Aa3	23,000.40	27,013.82	0.01%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	Aa3	7,057.58	8,289.08	0.00%
BE0000356650	BEGV 2.750 04/22/39 BELGIUM	GOV	BE	EUR	Aa3	68,279.67	80,194.02	0.04%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	957.61	1,124.71	0.00%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	Aa3	1.05	1.23	0.00%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	Aaa	2,751,999.63	1,973,668.11	1.03%
CA135087R491	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	Aaa	283,622.50	203,407.25	0.11%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	Aaa	334,882.54	240,169.72	0.12%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	1,482,721.47	1,063,372.26	0.55%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	Aaa	23,149.86	16,602.53	0.01%
CA68333ZBP14	ONTAR 3.950 12/02/35 ONTARIO	BND	CA	CAD	Aaa	817,979.10	586,634.99	0.31%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	Aa1	250,849.20	250,849.20	0.13%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	Aaa	356.25	418.41	0.00%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	Aaa	1,290,549.87	1,515,742.35	0.79%
DE000A3MQP00	SHAHT 0.350 02/09/32 SACHSEN ANHALT	BND	DE	EUR	Aaa	191,810.32	225,279.96	0.12%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	Aaa	2,864.50	3,364.34	0.00%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	700,084.39	822,244.53	0.43%
DE000BU35025	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	43.39	50.96	0.00%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	1,871,027.52	2,197,509.54	1.14%
DE000NRWOM92	NORDR 1.450 01/19/22 NRW	BND	DE	EUR	Aaa	4,660.04	5,473.18	0.00%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	1,562,106.65	245,724.33	0.13%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	631.13	99.28	0.00%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	2,116,058.62	332,862.74	0.17%
DK0009925182	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	1,562,107.25	245,724.43	0.13%
EU000A2BSVM2	EUUNI 07/04/35 MTN EU	BND	BE	EUR	Aa3	214,307.01	251,702.18	0.13%
EU000A3K4ED6	EIB 3.000 11/15/26 EIB	GOV	SU	EUR		35,664.32	41,887.51	0.02%
EU000A3K4EL9	EUUNI 4.000 04/04/44 MTN EU	BND	BE	EUR	Aa3	2,397,281.74	2,815,591.66	1.47%
EU000A3K4EN5	EUUNI 3.125 12/05/28 MTN EU	BND	BE	EUR	Aa3	214,952.26	252,460.01	0.13%
EU000A3K4EU0	EUUNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	214,952.30	252,460.07	0.13%
EU000A3K4EW6	EUUNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	214,952.11	252,459.84	0.13%
EU000A3K4EY2	EUUNI 3.375 10/05/54 MTN EU	BND	BE	EUR	Aa3	3,633.91	4,268.01	0.00%
EU000A3L1CN4	EUUNI 2.875 10/05/29 MTN EU	BND	BE	EUR	Aa3	2,396,863.71	2,815,100.70	1.46%
EU000A4EABY7	EUUNI 3.750 10/12/45 MTN EU	BND	BE	EUR	Aa3	12,432.25	14,601.69	0.01%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	626,747.42	618,661.39	0.32%
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	0.95	0.00%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	Aa3	962.52	1,130.48	0.00%
FR0010870956	FRGV 4.000 04/25/60 FRANCE	GOV	FR	EUR	Aa3	1,890,297.45	2,220,141.94	1.16%
FR0012993103	FRGV 1.500 05/25/31 FRANCE	GOV	FR	EUR	Aa3	602.08	707.13	0.00%
FR0013208113	FRGV 0.250 11/25/26 FRANCE	GOV	FR	EUR	Aa3	456.95	536.68	0.00%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	Aa3	43,545.09	51,143.42	0.03%
FR0013341682	FRGV 0.750 11/25/28 FRANCE	GOV	FR	EUR	Aa3	109.16	128.21	0.00%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	Aa3	1,871,027.51	2,197,509.52	1.14%
FR0013410552	FRGV 0.100 03/01/29 FRANCE	GOV	FR	EUR	Aa3	1,062,384.94	1,247,764.14	0.65%
FR001400JJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	1,871,026.78	2,197,508.67	1.14%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	Aa3	23.97	32.37	0.00%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	916,965.81	1,238,408.17	0.64%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	916,963.88	1,238,405.57	0.64%
GB00B1LW962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	1,407,364.32	1,900,715.88	0.99%
GB00B3D4V098	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	373,380.38	504,268.87	0.26%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	1,408,138.13	1,901,760.95	0.99%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	Aa3	421,238.42	568,903.55	0.30%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	916,964.16	1,238,405.95	0.64%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	Aa3	116.48	157.31	0.00%
GB00B7RNDG65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	1,408,149.57	1,901,776.40	0.99%
GB00B8DXCX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	916,965.00	1,238,407.08	0.64%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	916,964.65	1,238,406.61	0.64%
GB00BGDYHF49	GBOV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	94,401.37	127,493.77	0.07%
GB00BJQWYHT3	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,408,148.80	1,901,775.09	0.99%
GB00BMF9LF76	GBOV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	979,671.52	1,323,095.37	0.69%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	458,166.53	618,776.81	0.32%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	72,743.58	98,243.84	0.05%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	72,471.18	97,875.95	0.05%
GB00BPJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	72,743.19	98,243.32	0.05%
GB00BPJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	1,764,515.03	2,383,065.77	1.24%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	72,743.63	98,243.91	0.05%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	511,103.59	690,270.95	0.36%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	72,743.50	98,243.73	0.05%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	72,743.22	98,243.36	0.05%
GB00BPSNBG80	UKTI 1 1/4 11/22/20/54 UK Treasury	GIL	GB	GBP	Aa3	94,498.74	127,625.27	0.07%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	18,321.76	24,744.45	0.01%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	94,487.52	127,610.12	0.07%
GB00BQC82C90	UKT 4 1/4 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	2,010,434.40	2,715,192.18	1.41%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	2,332,922.13	3,150,727.98	1.64%
GB00BSQNRCD3	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	21,629.19	29,211.30	0.02%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	Aa3	787,499.86	1,063,557.94	0.55%
GB00BTJTJ6241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	641,554.25	866,451.09	0.45%
GB00BTSX1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	1,842,716.84	2,488,681.23	1.29%
GB00BYVP4K94	UKTI 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	Aa3	492.93	665.73	0.00%
GB00BZ13D140	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	Aa3	94,178.00	127,192.10	0.07%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	459,840.26	621,037.26	0.32%
JP1024591Q43	JPGV 0.200 04/01/26 JAPAN	GOV	JP	JPY	A1	14,223,421.79	96,846.90	0.05%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	27,157,236.85	184,912.90	0.10%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	40,722,617.49	277,279.22	0.14%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	28,244,906.91	192,318.82	0.10%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	39,535,767.21	269,197.99	0.14%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	50,073.09	340.95	0.00%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	53,698,401.12	365,630.98	0.19%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	8,903,633,812.11	60,624,605.75	31.54%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	12,687,612.94	86,389.62	0.04%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	98,915,701.88	673,514.38	0.35%
JP1103561KA2	JPGV 0.100 09/20/29 JAPAN	GOV	JP	JPY	A1	14,202,523.79	96,704.61	0.05%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	16,466,075.46	112,117.07	0.06%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	4,773,783.48	32,504.56	0.02%
JP1120301R56	JPGV 0.005 03/10/35 JAPAN	GOV	JP	JPY	A1	14,218,558.29	96,813.79	0.05%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	360,002.62	2,451.25	0.00%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	41,533,202.56	282,798.47	0.15%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	53,722,526.25	365,795.25	0.19%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	78,107.68	531.83	0.00%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	14,089,857.85	95,937.47	0.05%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	14,155,890.06	96,387.08	0.05%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	49,513,330.02	337,134.95	0.18%
JP1743201RT2	JPGV 10/20/25 JAPAN	GOV	JP	JPY	A1	14,197,017.63	96,667.12	0.05%
LU3182454440	LUQV 2.900 09/17/35 LUXEMBOURG	GOV	LU	EUR		996.15	1,169.97	0.00%
NLD015001X26	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	Aaa	109,520.22	128,630.78	0.07%
NOD0010821598	NOGV 2.000 04/26/28 NORWAY	GOV	NO	NOK	Aaa	17,335,590.37	1,749,793.09	0.91%
NOD0010875230	NOGV 1.375 08/19/30 NORWAY	GOV	NO	NOK	Aaa	74,971.67	7,567.37	0.00%
NOD0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	Aaa	203,690.80	20,559.83	0.01%
PA1436583006	CARNIVL ODSH CARNIVL	COM	US	USD	Aa1	38.30	38.30	0.00%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	Aa1	6,372,555.37	6,372,555.37	3.32%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	371,751.68	371,751.68	0.19%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	618,743.66	618,743.66	0.32%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	6,371,829.97	6,371,829.97	3.32%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	618,552.80	618,552.80	0.32%
US29875BAK26	EBRD 4.659 02/20/28 FRN MTN EBRD	GOV	SU	USD		2,300,978.33	2,300,978.33	1.20%
US3021301094	EXPEDITORS ODSH EXPEDITORS	COM	US	USD	Aa1	3,535,410.64	3,535,410.64	1.84%
US459056LK77	IBRD 4.000 08/27/26 MTN IBRD	GOV	SU	USD		42,297.13	42,297.13	0.02%
US49177J1025	KENVUE ODSH KENVUE	COM	US	USD	Aa1	6,374,000.95	6,374,000.95	3.32%
US515110G079	LENT 4.125 05/28/30 RENTENBANK	GOV	DE	USD	Aaa	2,815,195.04	2,815,195.04	1.46%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	618,536.79	618,536.79	0.32%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	6,373,200.61	6,373,200.61	3.32%
US65249B2088	NEWS CORP ODSH NEWS CORP	COM	US	USD		175.36	175.36	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	4,980,665.04	4,980,665.04	2.59%
US676167CQ22	OKB 4.625 11/03/25 OEKB	BND	AT	USD	Aa1	119,595.39	119,595.39	0.06%
US676167CQ04	OKB 4.000 05/28/26 MTN OEKB	BND	AT	USD	Aa1	13,332.93	13,332.93	0.01%
US683234EV67	ONTAR 3.900 09/04/30 ONTARIO	BND	CA	USD	Aaa	12,096.80	12,096.80	0.01%
US683234DP66	ONTAR 2.500 04/27/26 ONTARIO	BND	CA	USD	Aaa	5,025.00	5,025.00	0.00%
US880591EX64	TNNLL 1.500 09/15/31 TVA	BND	US	USD	Aa1	126,699.13	126,699.13	0.07%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	Aa1	107,948.06	107,948.06	0.06%
US912810RW09	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	Aa1	1,555,206.45	1,555,206.45	0.81%
US912810RY64	UST 2.750 06/15/47 US TREASURY	GOV	US	USD	Aa1	388,177.34	388,177.34	0.20%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	388,193.80	388,193.80	0.20%
US912810SJ88	UST 2.250 06/15/49 US TREASURY	GOV	US	USD	Aa1	142,050.00	142,050.00	0.07%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	Aa1	96,673.41	96,673.41	0.05%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	Aa1	388,058.81	388,058.81	0.20%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	Aa1	112,029.68	112,029.68	0.06%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	217,107.62	217,107.62	0.11%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	Aa1	388,139.53	388,139.53	0.20%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	98.25	98.25	0.00%
US912820V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	984.97	984.97	0.00%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	Aa1	478.66	478.66	0.00%
US91282CBS98	UST 1.250 03/31/26 US TREASURY	GOV	US	USD	Aa1	662.94	662.94	0.00%
US91282CDC29	UST 0.125 10/15/26 US TREASURY	GOV	US	USD	Aa1	24,130.44	24,130.44	0.01%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	26,152.73	26,152.73	0.01%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	1,900,055.21	1,900,055.21	0.99%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	Aa1	3,053.38	3,053.38	0.00%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	136,859.44	136,859.44	0.07%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	1,861,099.44	1,861,099.44	0.97%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	46,256.90	46,256.90	0.02%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	15,837.95	15,837.95	0.01%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	Aa1	388,181.46	388,181.46	0.20%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	Aa1	1,901,244.07	1,901,244.07	0.99%
US91282CMN90	UST 3.875 07/15/28 US TREASURY	GOV	US	USD	Aa1	6,403.90	6,403.90	0.00%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	Aa1	6,373,364.89	6,373,364.89	3.32%
USR311421039	WALMART OOSH WALMART	COM	US	USD	Aa1	6,361,836.00	6,361,836.00	3.31%
XS3058822670	NORDR 4.000 04/25/28 MTN NRW	BND	DE	USD	Aaa	410,812.12	410,812.12	0.21%
XS3085147810	BNGBA 4.625 06/04/35 MTN BNG BANK	BND	NL	USD	Aaa	479,762.93	479,762.93	0.25%
	Unknown Company Description	UNK		GBP		1.00	1.35	0.00%
	Unknown Company Description	UNK		USD		2,685,395.33	2,685,395.33	1.40%
						Total:	192,190,500.03	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	31,463,815.36
1	NOMURA INTERNATIONAL PLC (PAREN	45,072,266.29

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NOMURA INTERNATONAL PLC (PARENT)	45,044,699.85
2	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	19,521,371.29
3	GOLDMAN SACHS INTERNATIONAL (PARENT)	17,405,425.62
4	DEUTSCHE BANK AG (PARENT)	16,347,773.56
5	JP MORGAN SECS PLC (PARENT)	13,079,985.25