



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)	833,273,105
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

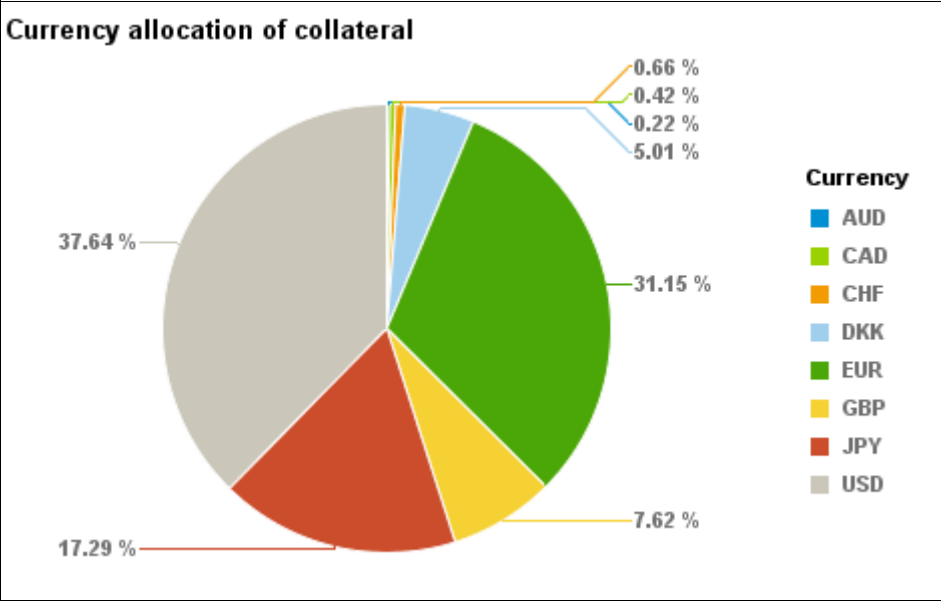
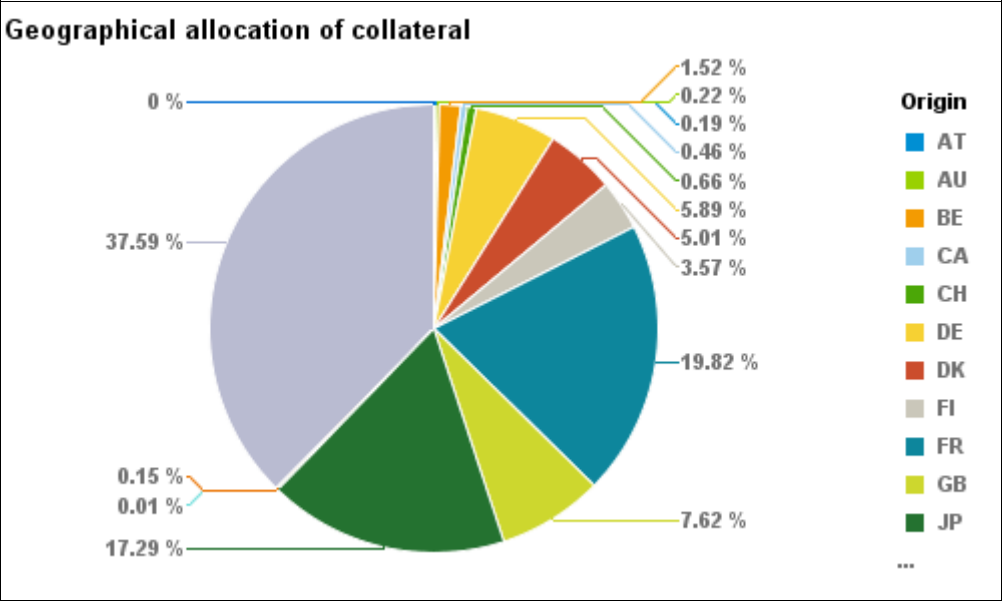
Securities lending data - as at 04/09/2025	
Currently on loan in USD (base currency)	115,949,874.40
Current percentage on loan (in % of the fund AuM)	13.91%
Collateral value (cash and securities) in USD (base currency)	133,439,208.93
Collateral value (cash and securities) in % of loan	115%

Securities lending statistics	
12-month average on loan in USD (base currency)	34,847,619.67
12-month average on loan as a % of the fund AuM	3.89%
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)	402,861.68
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0448%

Collateral data - as at 04/09/2025								
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	18,380.81	21,438.69	0.02%
AT0000A0XXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	Aa1	2,077.14	2,422.70	0.00%
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	Aa1	11,105.68	12,953.25	0.01%
AT0000A1K3C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	Aa1	41,729.26	48,671.45	0.04%
AT0000A1V GK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	Aa1	9,781.62	11,408.92	0.01%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	42,216.93	49,240.26	0.04%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	5,389.50	6,286.11	0.00%
AT0000A2KQ43	ATGV 10/2040 AUSTRIA	GOV	AT	EUR	Aa1	45,120.13	52,626.44	0.04%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	6,961.99	8,120.21	0.01%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	17,795.00	20,755.42	0.02%
AT0000A3UWU5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	11,557.08	13,479.75	0.01%
AU0000075681	AUGV 1.250 05/21/32 AUSTRALIA	GOV	AU	AUD	Aaa	49,689.77	32,516.51	0.02%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	Aaa	377,365.34	246,905.01	0.19%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	Aaa	12,734.60	8,333.40	0.01%
AU000XCLWAU3	AUGV 2.750 11/21/28 AUSTRALIA	GOV	AU	AUD	Aaa	985.46	644.88	0.00%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	Aa3	1,208.80	1,409.90	0.00%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	20,954.28	24,440.30	0.02%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	Aa3	678,676.15	789,249.87	0.59%
BE0000337460	BEGV 1.000 06/22/26 BELGIUM	GOV	BE	EUR	Aa3	1,134.23	1,322.92	0.00%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	373,080.18	435,146.83	0.33%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	82,037.07	95,684.96	0.07%
BE0000360694	BEGV 2.850 10/22/34 BELGIUM	GOV	BE	EUR	Aa3	2,438.30	2,843.94	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	77,969.56	90,940.79	0.07%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	504,851.35	588,839.81	0.44%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	4,616.39	3,347.48	0.00%
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	Aaa	27,137.99	19,678.53	0.01%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	168,499.40	122,183.67	0.09%
CA683234B984	ONTAR 4.650 06/02/41 MTN ONTARIO	BND	CA	CAD	Aaa	3,059.66	2,218.65	0.00%
CA683332BE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	523,128.12	379,334.96	0.28%
CA683332BM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	Aaa	38,237.75	28,452.40	0.02%
CH0224397007	CHGV 2.000 06/25/64 SWITZERLAND	GOV	CH	CHF	Aaa	60,800.56	75,665.55	0.06%
CH0224397346	CHGV 06/22/29 SWITZERLAND	GOV	CH	CHF	Aaa	61,048.79	75,974.47	0.06%
CH0344058472	CHGV 0.500 05/24/55 SWITZERLAND	GOV	CH	CHF	Aaa	64,297.77	80,017.79	0.06%
CH040081401	CHGV 07/24/39 SWITZERLAND	GOV	CH	CHF	Aaa	459,926.93	572,373.40	0.43%
CH0557778815	CHGV 1.250 06/28/43 SWITZERLAND	GOV	CH	CHF	Aaa	64,149.30	79,833.02	0.06%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	Aa1	14,894.34	14,894.34	0.01%
DE0001102556	DEGV 11/15/28 GERMANY	GOV	DE	EUR	Aaa	68.48	79.87	0.00%
DE0001135085	DEGV 4.750 07/04/28 GERMANY	GOV	DE	EUR	Aaa	197.08	229.87	0.00%
DE0008U22031	DEGV 3.100 12/12/25 GERMANY	GOV	DE	EUR	Aaa	963.49	1,123.78	0.00%
DE0008U22056	DEGV 2.900 06/18/26 GERMANY	GOV	DE	EUR	Aaa	325,417.84	379,555.26	0.28%
DE0008U22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	Aaa	4,588,296.07	5,351,617.71	4.01%
DE0008U22106	DEGV 1.900 08/16/27 GERMANY	GOV	DE	EUR	Aaa	941,348.82	1,097,954.22	0.82%
DE0008U25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	81,511.90	95,072.45	0.07%
DE0008U25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	Aaa	268,973.60	313,720.80	0.24%
DE0008U25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	Aaa	528,141.05	616,004.05	0.46%
DE0008U2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	140.67	164.07	0.00%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	10,589,096.42	1,654,704.14	1.24%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	26,377.75	4,121.92	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	10,607,038.35	1,657,507.84	1.24%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	10,607,038.53	1,657,507.86	1.24%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	147,169.69	22,997.46	0.02%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	189,714.67	29,645.74	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	10,607,038.87	1,657,507.92	1.24%
FI4000566294	FIGV 2.950 04/15/55 FINLAND	GOV	FI	EUR	Aa1	2,022,675.09	2,359,172.92	1.77%
FI4000571104	FIGV 3.000 08/15/34 FINLAND	GOV	FI	EUR	Aa1	2,022,504.10	2,358,973.48	1.77%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	44,083.60	51,417.47	0.04%
FR0000125498	VINCI ODSH VINCI	COM	FR	EUR	Aa3	712,089.02	830,554.12	0.62%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,485,644.95	11,063,703.10	8.29%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	76,537.17	89,270.10	0.07%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR001073192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	Aa3	1.07	1.25	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	174,011.41	202,960.43	0.15%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	81,051.53	94,535.49	0.07%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	Aa3	1,209.46	1,410.67	0.00%
FR0013286182	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	128,212.89	149,542.51	0.11%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	Aa3	158.91	185.35	0.00%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	86.19	100.53	0.00%
FR0013516549	FRGV 11/25/30 FRANCE	GOV	FR	EUR	Aa3	4,261,664.61	4,970,646.94	3.73%
FR0014002WK3	FRGV 11/25/31 FRANCE	GOV	FR	EUR	Aa3	204,825.49	238,000.83	0.18%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	80,740.22	94,172.38	0.07%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	207,416.32	241,922.67	0.18%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	4,394.62	5,125.72	0.00%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	Aa3	77,230.50	90,078.78	0.07%
FR001400JH8	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	Aa3	207,415.75	241,922.00	0.18%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	Aa3	2,230.80	2,601.92	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	2,022,776.49	2,359,291.19	1.77%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	208,218.98	242,858.86	0.18%
FR001400CHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	Aa3	30.91	36.05	0.00%
FR001400CHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	Aa3	52,216.22	60,903.06	0.05%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	Aa3	131,896.45	153,839.11	0.12%
FR001400WYQ4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	314.76	367.12	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	Aa3	207,416.25	241,922.59	0.18%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	4,261,664.58	4,970,646.89	3.73%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	80,898.48	94,356.98	0.07%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	465,254.46	624,976.32	0.47%
GB00B0CNCNZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	465,254.04	624,975.75	0.47%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	1,199,419.68	1,611,180.46	1.21%
GB00B3LZBF88	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	7,031.70	9,445.68	0.01%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	1,199,688.86	1,611,542.05	1.21%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	465,254.44	624,976.29	0.47%
GB00B7RNOG65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	677,873.75	910,587.81	0.68%
GB00BDX9CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	77,362.80	103,921.45	0.08%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	465,254.88	624,976.88	0.47%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	465,254.96	624,976.99	0.47%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	15,941.31	21,413.96	0.02%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	282,554.56	379,555.54	0.28%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	134,280.06	180,378.40	0.14%
GB00BQCAR999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	180,095.38	241,922.12	0.18%
GB00BQC82D08	UKT 4 3/8 01/31/040 UK TREASURY	GIL	GB	GBP	Aa3	282,554.89	379,555.98	0.28%
GB00BSQNR093	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	618,282.73	830,539.19	0.62%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	Aa3	282,554.05	379,554.86	0.28%
GB00BTJJO027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	282,554.24	379,555.11	0.28%
IE00BK9Z0967	TRANE TECH ODSH TRANE TECH	COM	US	USD	Aa1	1,698,651.30	1,698,651.30	1.27%
JP1024581Q37	JPGV 0.200 03/01/26 JAPAN	GOV	JP	JPY	A1	4,393,090.79	29,644.99	0.02%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	12,021,426.92	81,121.73	0.06%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	19,459,820.53	131,316.71	0.10%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	60,530,477.17	408,465.38	0.31%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,244,553.59	8,398.37	0.01%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,741,495.94	18,499.87	0.01%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	698,639.58	4,714.49	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	736,588,306.75	4,970,567.56	3.72%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	542,641.40	3,661.80	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	4,802,936.87	32,410.67	0.02%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	140,166.65	945.86	0.00%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	11,882,076.42	80,181.38	0.06%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	2,566,176.64	17,316.80	0.01%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	2,859,634.21	19,297.08	0.01%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	58,821,637.59	396,933.97	0.30%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	58,917,028.88	397,577.67	0.30%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	364,425.73	2,459.18	0.00%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	59,705,046.02	402,895.30	0.30%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	2,282,915.11	15,405.33	0.01%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	105,138.72	716.23	0.00%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	59,523,412.43	401,669.62	0.30%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	790,752.28	5,336.07	0.00%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	59,217,139.14	399,602.86	0.30%
JP1300061B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	8,100,315.92	54,661.70	0.04%
JP1300131420	JPGV 2.000 12/20/33 JAPAN	GOV	JP	JPY	A1	260,848.96	1,760.23	0.00%
JP1300711M79	JPGV 0.700 06/20/51 JAPAN	GOV	JP	JPY	A1	1,489,247,191.11	10,049,580.90	7.53%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	11,838,053.51	79,884.30	0.06%
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	736,578,938.82	4,970,504.34	3.72%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	28,378.51	191.50	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	3,460,690.83	23,353.07	0.02%
JP1742571Q83	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	49,915.20	336.83	0.00%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	7,628,624.76	51,478.68	0.04%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	1,999,179.81	13,490.65	0.01%
LU2228213398	LUQV 09/14/32 LUXEMBOURG	GOV	LU	EUR		13,405.66	15,635.86	0.01%
NLD015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	44,217.05	51,573.12	0.04%
NLD015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	Aaa	44,307.75	51,678.91	0.04%
NLD015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	Aaa	44,308.16	51,679.41	0.04%
NLD015001X25	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	Aaa	44,307.58	51,678.71	0.04%
US0079031078	AMD ODSH AMD	COM	US	USD	Aa1	1,698,755.99	1,698,755.99	1.27%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,698,709.24	1,698,709.24	1.27%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,697,953.77	1,697,953.77	1.27%
US0231351067	AMAZON COM ODSH AMAZON.COM	COM	US	USD	Aa1	830,539.66	830,539.66	0.62%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	830,555.04	830,555.04	0.62%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	Aa1	1,698,486.65	1,698,486.65	1.27%
US1284081035	CSX ODSH CSX	COM	US	USD	Aa1	570,423.48	570,423.48	0.43%
US43308BA899	CAOV 4.000 03/18/30 CANADA	GOV	CA	USD	Aaa	56,784.37	56,784.37	0.04%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	830,435.57	830,435.57	0.62%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,697,091.64	1,697,091.64	1.27%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	1,697,868.01	1,697,868.01	1.27%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	35,197.46	35,197.46	0.03%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	Aa1	397,717.39	397,717.39	0.30%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	Aa1	397,607.36	397,607.36	0.30%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	Aa1	1,612,372.70	1,612,372.70	1.21%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	Aa1	306,382.79	306,382.79	0.23%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	13,200.33	13,200.33	0.01%
US912810SH87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	Aa1	18,118.30	18,118.30	0.01%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	Aa1	21,380.51	21,380.51	0.02%
US912810SV99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aa1	100,721.64	100,721.64	0.08%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	2,100.55	2,100.55	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	1,612,028.00	1,612,028.00	1.21%
US912810TG13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	24,912.39	24,912.39	0.02%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	Aa1	985,648.38	985,648.38	0.74%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	Aa1	358,936.07	358,936.07	0.27%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	Aa1	1,303,426.25	1,303,426.25	0.98%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	Aa1	1,611,415.21	1,611,415.21	1.21%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	Aa1	1,545.76	1,545.76	0.00%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	149,355.78	149,355.78	0.11%
US9128285505	UST 0.125 07/15/26 US TREASURY	GOV	US	USD	Aa1	398,055.16	398,055.16	0.30%
US912828V968	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	980.78	980.78	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	Aa1	86.15	86.15	0.00%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	Aa1	21,377.24	21,377.24	0.02%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	212,763.15	212,763.15	0.16%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	582,485.29	582,485.29	0.44%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	143,771.98	143,771.98	0.11%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	Aa1	6,228.32	6,228.32	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	86.70	86.70	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	2,115,430.51	2,115,430.51	1.59%
US91282CGE57	UST 3.875 01/15/26 US TREASURY	GOV	US	USD	Aa1	100.47	100.47	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	17,775.50	17,775.50	0.01%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	21,400.27	21,400.27	0.02%
US91282CGT27	UST 3.625 03/31/26 US TREASURY	GOV	US	USD	Aa1	1,667,904.43	1,667,904.43	1.26%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	2,359,274.33	2,359,274.33	1.77%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	112,591.59	112,591.59	0.08%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	Aa1	830,553.09	830,553.09	0.62%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	Aa1	407,742.29	407,742.29	0.31%
US91282CKG59	UST 4.125 03/31/29 US TREASURY	GOV	US	USD	Aa1	37,971.57	37,971.57	0.03%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	Aa1	1,470,388.27	1,470,388.27	1.10%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	Aa1	67,142.30	67,142.30	0.05%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	Aa1	1,612,182.18	1,612,182.18	1.21%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	397,962.62	397,962.62	0.30%
US91282CKU44	UST 4.625 05/31/31 US TREASURY	GOV	US	USD	Aa1	965,723.13	965,723.13	0.72%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	450,924.95	450,924.95	0.34%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	2,720,406.68	2,720,406.68	2.04%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	Aa1	1,091,532.87	1,091,532.87	0.82%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	Aa1	847,894.63	847,894.63	0.64%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	57,049.40	57,049.40	0.04%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	Aa1	606.74	606.74	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	1,965,013.33	1,965,013.33	1.47%
US91282CMS79	UST 3.875 03/15/26 US TREASURY	GOV	US	USD	Aa1	2,221,413.62	2,221,413.62	1.66%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	Aa1	2,221,312.85	2,221,312.85	1.66%
US91282CMW81	UST 3.750 04/15/28 US TREASURY	GOV	US	USD	Aa1	577,473.84	577,473.84	0.43%
US91282CNP22	UST 3.875 07/31/27 US TREASURY	GOV	US	USD	Aa1	403.06	403.06	0.00%
US91282CNR87	UST 4.000 07/31/32 US TREASURY	GOV	US	USD	Aa1	645,622.72	645,622.72	0.48%
	Unknown Company Description	UNK		GBP		1.00	1.34	0.00%
						Total:	133,439,208.93	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	37,745,905.77
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	21,653,088.97
3	NOMURA INTERNATIONAL PLC (PARENT)	12,219,846.85
4	DEUTSCHE BANK AG (PARENT)	10,968,827.85
5	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	10,364,908.31