



Summary of policy	
% limit on maximum percentage of book on loan	30%
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)	844,183,267
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

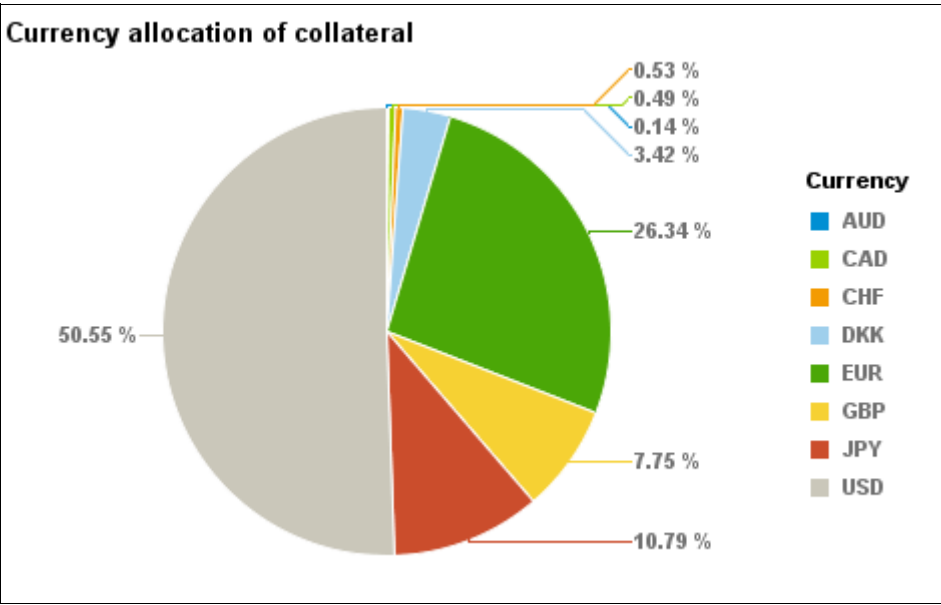
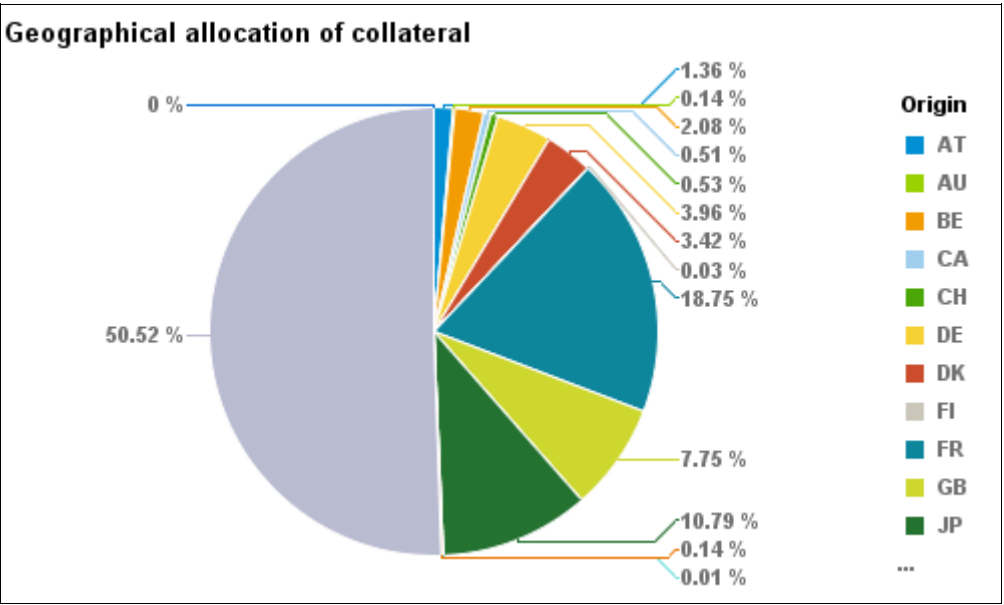
Securities lending data - as at 08/09/2025	
Currently on loan in USD (base currency)	127,531,034.97
Current percentage on loan (in % of the fund AuM)	15.11%
Collateral value (cash and securities) in USD (base currency)	147,119,226.39
Collateral value (cash and securities) in % of loan	115%

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 08/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000038364	ATGV 6.250 07/15/27 AUSTRIA	GOV	AT	EUR	Aa1	18,572.42	21,786.27	0.01%
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	Aa1	11,100.08	13,028.06	0.01%
AT0000A1VGR0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	Aa1	2,934.61	3,444.32	0.00%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	42,317.57	49,667.73	0.03%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	5,406.59	6,345.67	0.00%
AT0000A2NWB3	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	6,992.00	8,206.44	0.01%
AT0000A2CQB6	ATGV 0.700 04/20/71 AUSTRIA	GOV	AT	EUR	Aa1	2,765.89	3,269.77	0.00%
AT0000A2YBGA	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	18,011.24	21,139.62	0.01%
AT0000A324S8	ATGV 2.900 02/20/33 AUSTRIA	GOV	AT	EUR	Aa1	1,601,625.77	1,879,812.76	1.28%
AT0000A3SSK7	ATGV 3.150 10/20/53 AUSTRIA	GOV	AT	EUR	Aa1	922.03	1,082.18	0.00%
AU0000075681	AUGV 1.250 05/13/32 AUSTRALIA	GOV	AU	AUD	Aaa	49,188.34	32,252.75	0.02%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	Aaa	245,254.70	160,813.30	0.11%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	Aaa	12,932.57	8,479.87	0.01%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	Aa3	14,686.76	17,249.45	0.01%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	Aa3	81,288.30	95,407.30	0.06%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	2,586.67	3,035.96	0.00%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	Aa3	1,422,212.49	1,669,237.11	1.13%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	11,514.07	13,513.96	0.01%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	Aa3	989,521.32	1,161,391.65	0.79%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	78,900.83	92,605.14	0.06%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	Aa3	7,677.92	9,011.50	0.01%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	Aaa	22,445.40	16,229.71	0.01%
CA1350875216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	Aaa	528,043.27	381,814.82	0.26%
CA683332AY30	ONTAR 3.650 06/02/33 ONTARIO	BND	CA	CAD	Aaa	447,612.79	323,657.56	0.22%
CH0224397338	CHGV 0.500 05/30/58 SWITZERLAND	GOV	CH	CHF	Aaa	62,291.67	78,062.58	0.05%
CH0224397346	CHGV 06/22/29 SWITZERLAND	GOV	CH	CHF	Aaa	22,045.09	27,633.51	0.02%
CH0344958472	CHGV 0.500 05/24/55 SWITZERLAND	GOV	CH	CHF	Aaa	64,052.62	80,289.94	0.05%
CH0440081401	CHGV 07/24/39 SWITZERLAND	GOV	CH	CHF	Aaa	475,058.19	595,485.24	0.40%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	Aa1	11,644.27	11,644.27	0.01%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	Aaa	0.73	0.85	0.00%
DE000BU22023	DEGV 3.100 09/18/25 GERMANY	GOV	DE	EUR	Aaa	224.60	263.62	0.00%
DE000BU22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	Aaa	164,216.79	192,739.67	0.13%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	Aaa	4,709,795.76	5,527,841.97	3.76%
DE000BU2Z007	DEGV 2.300 02/15/53 GERMANY	GOV	DE	EUR	Aaa	14,516.15	17,037.47	0.01%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	1.01	1.19	0.00%
DE000BU32005	DEGV 2.300 02/15/53 GERMANY	GOV	DE	EUR	Aaa	80,728.15	94,749.86	0.06%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	10,575,873.42	1,662,645.81	1.13%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	26,414.93	4,152.72	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	10,611,684.09	1,668,275.65	1.13%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	189,688.74	29,821.19	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	10,643,538.29	1,673,283.49	1.14%
FI4000505049	FIGV 3.000 08/15/33 FINLAND	GOV	FI	EUR	Aa1	37,362.47	43,851.97	0.03%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	800,444.99	939,474.58	0.64%
FR0000571135	FRGV PO STR 10/25/25 FRANCE	GOV	FR	EUR	Aa3	1,228,998.90	1,442,464.18	0.98%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,485,903.20	11,133,513.32	7.57%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	37,608.90	44,141.21	0.03%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	Aa3	1.08	1.27	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	602,334.35	706,954.04	0.48%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	174,238.32	204,501.84	0.14%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	Aa3	1,133.57	1,330.46	0.00%
FR0013154028	FRGV 1.750 05/25/66 FRANCE	GOV	FR	EUR	Aa3	1,484.07	1,741.84	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	81,118.16	95,207.60	0.06%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	87,281.43	102,441.37	0.07%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	Aa3	159.94	187.72	0.00%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	86.33	101.33	0.00%
FR0014002WK3	FRGV 11/25/31 FRANCE	GOV	FR	EUR	Aa3	198,533.17	233,016.47	0.16%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	81,288.24	95,407.23	0.06%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	207,722.89	243,802.35	0.17%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	4,393.48	5,156.59	0.00%

Collateral data - as at 08/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	Aa3	78,480.19	92,111.45	0.06%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	41,722.62	48,969.44	0.03%
FR001400H088	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	Aa3	4,374,659.88	5,134,496.21	3.49%
FR001400J088	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	Aa3	210,813.50	247,429.78	0.17%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	Aa3	245,117.36	287,691.88	0.20%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	208,353.33	244,542.30	0.17%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	Aa3	53,032.86	62,244.16	0.04%
FR001400QMF9	FRGV 3.000 11/25/34 FRANCE	GOV	FR	EUR	Aa3	4,374,659.87	5,134,496.19	3.49%
FR001400WYQ4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	265.95	312.14	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	Aa3	208,618.55	244,853.58	0.17%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	Aa3	630,406.99	739,902.62	0.50%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	81,287.95	95,406.88	0.06%
GB0008932666	UKTI 4 1/8 07/22/30 UK TREASURY	GIL	GB	GBP	Aa3	312,792.47	422,942.34	0.29%
GB00B08YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	468,089.82	632,927.65	0.43%
GB00B0C9NZ09	UKTI1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	468,089.15	632,026.74	0.43%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	Aa3	1,776,872.72	2,402,598.45	1.63%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	1,776,800.25	2,402,500.46	1.63%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	312,793.56	422,943.81	0.29%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	468,089.94	632,927.81	0.43%
GB00BD0XK024	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	845.89	1,143.77	0.00%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	468,089.79	632,927.61	0.43%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	468,089.91	632,927.77	0.43%
GB00BMF9LF76	GBGV 4.000 10/22/83 UNITED KINGDOM	GIL	GB	GBP	Aa3	468,089.68	632,927.46	0.43%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	298,192.32	403,200.75	0.27%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	312,794.84	422,945.54	0.29%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	16,127.85	21,807.27	0.01%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	182,030.79	246,132.93	0.17%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	319,370.55	431,836.89	0.29%
GB00BSQ9RC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	312,288.78	422,261.27	0.29%
GB00BTSX1K06	GBOV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	36.06	46.76	0.00%
JP1024581Q37	JPGV 0.200 03/01/26 JAPAN	GOV	JP	JPY	A1	11,832,046.50	80,449.07	0.05%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	12,003,084.44	81,612.00	0.06%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	19,430,344.20	132,111.82	0.09%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	77,224,015.28	525,065.58	0.36%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	7,904,957.27	53,747.80	0.04%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,738,166.15	18,617.48	0.01%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	697,883.55	4,745.09	0.00%
JP1024751R89	JPGV 0.900 08/01/27 JAPAN	GOV	JP	JPY	A1	1,759,920,428.29	11,966,143.31	8.13%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	41,335,896.10	281,053.19	0.19%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	542,824.61	3,690.80	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	5,406,834.08	36,762.43	0.02%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	11,859,691.07	80,637.03	0.05%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	59,264,900.43	402,957.02	0.27%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	2,575,997.69	17,514.86	0.01%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	2,851,236.21	19,386.27	0.01%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	59,202,527.64	402,532.93	0.27%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	364,221.76	2,476.44	0.00%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	59,749,761.15	406,253.71	0.28%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	2,389,155.76	16,244.47	0.01%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	106,296.64	722.74	0.00%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	59,725,395.91	406,088.05	0.28%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	1,101,870.85	7,491.90	0.01%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	151,958.60	1,033.20	0.00%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	77,236,464.38	525,150.22	0.36%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	8,223,538.95	55,913.92	0.04%
JP1300131420	JPGV 2.000 12/20/33 JAPAN	GOV	JP	JPY	A1	1,152,114.71	7,833.52	0.01%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	11,822,379.56	80,383.34	0.05%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	28,700.55	195.14	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	3,497,235.25	23,778.59	0.02%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	22,628,218.31	153,854.97	0.10%
JP1743131R69	JPGV 06/22/26 JAPAN	GOV	JP	JPY	A1	11,294,078.23	76,791.29	0.05%
LU2228213398	LUGV 09/14/32 LUXEMBOURG	GOV	LU	EUR		13,452.63	15,789.22	0.01%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	Aaa	171,020.05	200,724.59	0.14%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	935,985.29	935,985.29	0.64%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	938,465.89	938,465.89	0.64%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	Aa1	1,883,032.20	1,883,032.20	1.28%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	Aa1	1,883,035.26	1,883,035.26	1.28%
US1264081035	CSX ODSH CSX	COM	US	USD	Aa1	1,883,192.61	1,883,192.61	1.28%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	Aa1	631,779.22	631,779.22	0.43%
US35137L1052	FOX ODSH FOX	COM	US	USD	Aa1	83.16	83.16	0.00%
US3696043013	GE ODSH GE	COM	US	USD	Aa1	1,882,895.93	1,882,895.93	1.28%
US433308AB99	CAGV 4.000 03/19/30 CANADA	GOV	CA	USD	Aaa	31,220.33	31,220.33	0.02%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	Aa1	1,882,825.23	1,882,825.23	1.28%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	939,499.08	939,499.08	0.64%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,880,773.04	1,880,773.04	1.28%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	1,882,569.67	1,882,569.67	1.28%
US912797QC39	UST BILL 11/13/25 US TREASURY	GOV	US	USD	Aa1	100,975.59	100,975.59	0.07%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	35,682.29	35,682.29	0.02%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	Aa1	313,339.82	313,339.82	0.21%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	13,463.05	13,463.05	0.01%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	Aa1	18,639.63	18,639.63	0.01%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	Aa1	21,797.60	21,797.60	0.01%
US912810SV99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aa1	403,140.02	403,140.02	0.27%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	Aa1	74.79	74.79	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	Aa1	938,917.68	938,917.68	0.64%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	Aa1	3,318,841.80	3,318,841.80	2.26%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	Aa1	1,364.29	1,364.29	0.00%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	102,872.10	102,872.10	0.07%
US9128286B18	UST 2.625 02/15/29 US TREASURY	GOV	US	USD	Aa1	5,134,485.27	5,134,485.27	3.49%

Collateral data - as at 08/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9128285505	UST 0.125 07/15/26 US TREASURY	GOV	US	USD	Aa1	402,722.15	402,722.15	0.27%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	982.50	982.50	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	5,000,115.09	5,000,115.09	3.40%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	Aa1	86.77	86.77	0.00%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	Aa1	21,731.08	21,731.08	0.01%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	156,579.23	156,579.23	0.11%
US91282CBL99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	Aa1	2,342,515.42	2,342,515.42	1.59%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	2,342,564.91	2,342,564.91	1.59%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	88,828.85	88,828.85	0.06%
US91282CBZ32	UST 1.250 04/30/28 US TREASURY	GOV	US	USD	Aa1	233,461.68	233,461.68	0.16%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	Aa1	2,342,597.90	2,342,597.90	1.59%
US91282CCJ80	UST 0.875 06/30/26 US TREASURY	GOV	US	USD	Aa1	142,314.82	142,314.82	0.10%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	Aa1	6,284.74	6,284.74	0.00%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	Aa1	1,353,737.60	1,353,737.60	0.92%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	Aa1	432,661.05	432,661.05	0.29%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	Aa1	2,342,534.00	2,342,534.00	1.59%
US91282CFZ95	UST 3.875 11/30/27 US TREASURY	GOV	US	USD	Aa1	714.25	714.25	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	2,420,630.53	2,420,630.53	1.65%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	2,055,104.51	2,055,104.51	1.40%
US91282CGQ67	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	21,738.20	21,738.20	0.01%
US91282CGT27	UST 3.625 03/31/28 US TREASURY	GOV	US	USD	Aa1	28,489.00	28,489.00	0.02%
US91282CGT27	UST 3.625 03/31/28 US TREASURY	GOV	US	USD	Aa1	2,402,368.16	2,402,368.16	1.63%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	1,530,832.65	1,530,832.65	1.04%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	Aa1	1,761,345.06	1,761,345.06	1.20%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	294,475.80	294,475.80	0.20%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	938,875.72	938,875.72	0.64%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	403,177.46	403,177.46	0.27%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	Aa1	2,697,706.47	2,697,706.47	1.83%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	2,697,728.19	2,697,728.19	1.83%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	2,516,996.53	2,516,996.53	1.71%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	294,531.01	294,531.01	0.20%
US91282CLL38	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	Aa1	218,296.84	218,296.84	0.15%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	4,380,102.71	4,380,102.71	2.98%
US91282CMA61	UST 4.125 11/30/29 US TREASURY	GOV	US	USD	Aa1	2,401,253.53	2,401,253.53	1.63%
US91282CMS79	UST 3.875 03/15/28 US TREASURY	GOV	US	USD	Aa1	372,681.87	372,681.87	0.26%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	Aa1	2,645,632.77	2,645,632.77	1.80%
	Unknown Company Description	UNK		GBP		1.00	1.35	0.00%
						Total:	147,119,226.39	100.90%



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)	37,994,585.34
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	21,795,744.99
3	NOMURA INTERNATIONAL PLC (PARENT)	12,300,354.29
4	DEUTSCHE BANK AG (PARENT)	11,041,093.26
5	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	10,433,194.95