



Securities Lending Report

HBCCE - HSBC Gbl Inv Fd - Gbl Corp Bd (Parent)

Report as at 11/12/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCCE - HSBC Gbl Inv Fd - Gbl Corp Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU1066053437
Total net assets (AuM)	4,147,845,538
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 11/12/2025	
Currently on loan in USD (base currency)	583,842,711.63
Current percentage on loan (in % of the fund AuM)	14.08%
Collateral value (cash and securities) in USD (base currency)	725,953,880.33
Collateral value (cash and securities) in % of loan	124%

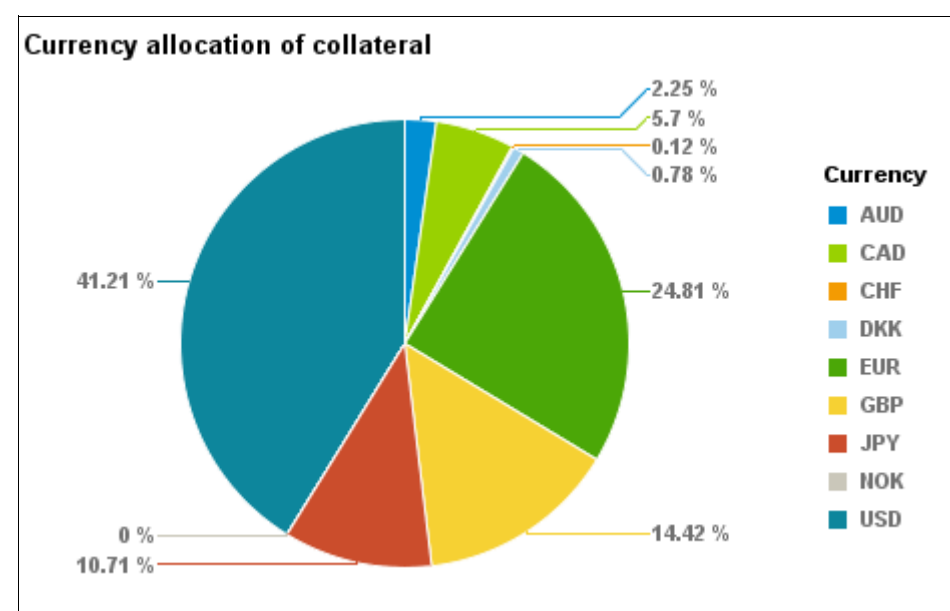
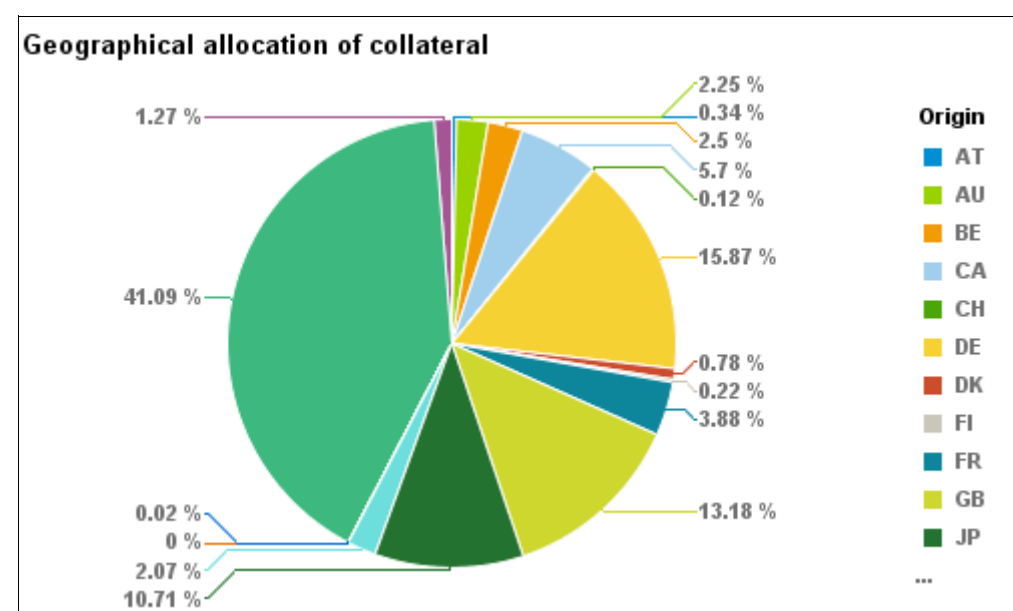
Securities lending statistics	
12-month average on loan in USD (base currency)	189,159,107.35
12-month average on loan as a % of the fund AuM	4.40%
12-month maximum on loan in USD	448,526,173.19
12-month maximum on loan as a % of the fund AuM	3.63%
Gross Return for the fund over the last 12 months in (base currency fund)	1,017,223.68
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0265%

Collateral data - as at 11/12/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	Aa1	77,203.64	89,878.61	0.01%
AT0000A0U299	ATGV 3.800 01/26/62 AUSTRIA	GOV	AT	EUR	Aa1	649,391.35	756,005.72	0.10%
AT0000A10683	ATGV 2.400 05/23/34 AUSTRIA	GOV	AT	EUR	Aa1	649,278.50	755,874.34	0.10%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	Aa1	652,629.35	759,775.32	0.10%
AT0000A1VKG9	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	Aa1	8,842.29	10,293.98	0.00%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	25,245.26	29,389.92	0.00%
AT0000A2Y9G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	77,264.65	89,949.63	0.01%
AU000XCLWAG1	AUGV 2.750 11/21/27 AUSTRALIA	GOV	AU	AUD	Aaa	13,694.28	9,088.24	0.00%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	Aaa	72,167.12	47,893.88	0.01%
AU3CB0271955	TCV 2.250 11/20/41 MTN TRESURY CORP VIC	BND	AU	AUD	Aaa	11,210,684.21	7,439,997.96	1.02%
AU3SG0002256	TCV 2.000 11/20/37 MTN TRESURY CORP VIC	BND	AU	AUD	Aaa	11,210,302.17	7,439,744.41	1.02%
AU3SG0003072	TCV 5.250 08/15/44 TRESURY CORP VIC	BND	AU	AUD	Aaa	2,138,494.08	1,419,216.82	0.20%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	Aa3	13,099,759.84	15,250,423.97	2.10%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	51,654.59	60,135.02	0.01%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	236,535.32	275,368.70	0.04%
BE0008064132	BEGV 03/28/29 BELGIUM	GOV	BE	EUR	Aa3	3,942.83	4,590.15	0.00%
CA0638711016	BMO ODSH BMO	COM	CA	CAD	Aaa	1,066,839.66	770,130.76	0.11%
CA12632H1047	CGI CA ODSH CGI CA	COM	CA	CAD	Aaa	165.67	119.59	0.00%
CA1350878949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	2,390.06	1,725.34	0.00%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	Aaa	884,269.04	638,336.58	0.09%
CA135087F825	CAGV 1.900 08/01/27 CANADA	GOV	CA	CAD	Aaa	951,971.12	687,209.39	0.09%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	912,953.25	659,043.15	0.09%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	Aaa	74,853.53	54,035.30	0.01%
CA135087H722	CAGV 2.900 12/01/51 CANADA	GOV	CA	CAD	Aaa	4,316,983.06	3,116,345.91	0.43%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	Aaa	892,638.54	644,378.36	0.09%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	4,597.85	3,319.10	0.00%
CA135087M860	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	Aaa	723,982.49	522,628.85	0.07%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	4,034,091.47	2,912,131.99	0.40%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	Aaa	61,518.14	44,408.75	0.01%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	Aaa	4,317,175.17	3,116,484.59	0.43%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	Aaa	5,385,908.93	3,887,982.65	0.54%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	11,146,130.01	8,046,173.95	1.11%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	Aaa	2,515,870.96	1,816,158.20	0.25%
CA135087T461	CAGV 2.500 08/01/27 CANADA	GOV	CA	CAD	Aaa	416,290.91	300,512.29	0.04%
CA135087T537	CAGV 3.250 12/01/35 CANADA	GOV	CA	CAD	Aaa	6,857,958.06	4,950,626.22	0.68%
CA135087V505	CAGV 4.250 12/01/28 CANADA	GOV	CA	CAD	Aaa	566,381.44	408,859.72	0.06%
CA135087W143	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	Aaa	3,040,650.74	2,194,986.49	0.30%
CA135087W25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	Aaa	4,317,301.77	3,116,575.98	0.43%
CA135087W25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	Aaa	177,730.18	128,299.95	0.02%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	77,865.69	56,209.73	0.01%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	911,463.10	657,967.44	0.09%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	Aaa	1,789,304.90	1,291,664.32	0.18%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	Aaa	627,768.04	453,173.51	0.06%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	912,754.83	658,899.92	0.09%
CA135087Z568	CAGV 3.500 12/01/45 CANADA	GOV	CA	CAD	Aaa	967.83	698.66	0.00%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	Aaa	216,931.89	156,598.90	0.02%
CA683332BE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	114,891.54	82,937.96	0.01%
CH0440081401	CHGV 07/24/39 SWITZERLAND	GOV	CH	CHF	Aaa	709,125.53	883,455.53	0.12%
CH1300646267	BUNGE GLOBAL ODSH BUNGE GLOBAL	COM	US	USD	Aa1	839,054.99	839,054.99	0.12%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	6,547,022.95	7,621,885.96	1.05%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	Aaa	14,740,731.71	17,160,903.77	2.36%
DE000BU0E295	DEGV 05/13/26 GERMANY	GOV	DE	EUR	Aaa	149,908.53	174,519.89	0.02%
DE000BU20049	DEGV 2.500 03/19/26 GERMANY	GOV	DE	EUR	Aaa	72.40	84.29	0.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	Aaa	17,212,476.90	20,038,349.81	2.76%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	17,990,139.86	20,943,686.24	2.88%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	Aaa	2,960,313.73	3,446,325.73	0.47%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	Aaa	20,247,535.28	23,571,691.46	3.25%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	76,282.22	88,805.92	0.01%
DE000NB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	Aaa	6,389,290.18	7,438,257.29	1.02%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE000NW82P42	NRW BANK 0.75% GTD SNR 26/05/06 NRW BANK 0.75% GTD SNR 26/05/06	MIS	DE	EUR	Aaa	6,328,117.43	7,367,041.44	1.01%
DE000NW82Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	Aaa	6,342,854.22	7,384,197.66	1.02%
DK0009922320	DKGV 4.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	291,438.22	45,423.84	0.01%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	9,764,573.17	1,521,915.62	0.21%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	1,793,164.88	279,484.38	0.04%
DK0009923907	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	440,551.71	68,664.81	0.01%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	10,011,915.82	1,560,466.68	0.21%
DK0009924375	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	64,744.96	10,091.21	0.00%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	Aaa	83,610.97	13,031.68	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	68,264.63	10,639.79	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	6,908,871.39	1,076,823.24	0.15%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	1,859,004.21	289,746.16	0.04%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	4,922,093.62	767,162.18	0.11%
EU000A285VM2	EULNI 07/04/35 MTN EU	BND	BE	EUR	Aa3	456,506.89	531,454.29	0.07%
EU000A3K4DM9	EULNI 2.625 02/04/48 MTN EU	BND	BE	EUR	Aa3	7,390.35	8,603.67	0.00%
EU000A3K4E45	EULNI 3.125 12/05/28 MTN EU	BND	BE	EUR	Aa3	462,698.34	538,692.22	0.07%
EU000A3K4E54	EULNI 3.000 12/04/34 MTN EU	BND	BE	EUR	Aa3	64,543.21	75,139.65	0.01%
EU000A3K4EU0	EULNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	458,028.45	533,225.66	0.07%
EU000A3K4EW6	EULNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	402,697.56	468,810.77	0.06%
EU000A3K4EY2	EULNI 3.375 10/05/54 MTN EU	BND	BE	EUR	Aa3	1.78	2.08	0.00%
EU000A3L1DJJ	EULNI 2.500 12/04/31 MTN EU	BND	BE	EUR	Aa3	199,252.33	231,964.75	0.03%
EU000A4EGQ21	EULNI 2.500 10/14/30 MTN EU	BND	BE	EUR	Aa3	117,637.30	136,950.50	0.02%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	Aa1	607,346.53	707,058.16	0.10%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	146,629.12	170,702.07	0.02%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	Aa3	9,965,582.95	11,601,690.93	1.60%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	34,237.08	39,857.99	0.01%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	1,664,872.63	1,938,204.49	0.27%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	377,867.00	439,903.64	0.06%
FR001400AHS	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	278,950.87	324,747.86	0.04%
FR001400H98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	Aa3	107,992.58	125,722.36	0.02%
FR001400H98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	Aa3	3,403,389.48	3,962,143.82	0.55%
FR001400J88	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	Aa3	1.03	1.20	0.00%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	Aa3	7,802,253.37	9,083,194.90	1.25%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	Aa3	575,187.33	669,619.19	0.09%
GB0006731235	ORD 5 15/22P ASSOCIATED BRITISH FOODS	CST	GB	GBP	Aa3	578,124.60	770,090.87	0.11%
GB0007096541	ORD GBPO.05 PRUDENTIAL PLC	CST	GB	GBP	Aa3	578,146.95	770,120.64	0.11%
GB0008706128	ORD GBPO.25 LLOYDS BANKING GROUP	CST	GB	GBP	Aa3	268,107.93	357,133.17	0.05%
GB0009895292	ORD USD0.25 ASTRAZENCA	CST	GB	GBP	Aa3	578,128.92	770,096.63	0.11%
GB00092J6398	ORD 0.1P ADMIRAL GROUPO PLC	CST	GB	GBP	Aa3	578,133.92	770,103.29	0.11%
GB00092JH209	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	21,865.69	29,126.19	0.00%
GB00091L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	8,709,424.07	11,601,388.33	1.60%
GB00093L2B66	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	8,709,759.05	11,601,834.54	1.60%
GB00093MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	8,709,409.37	11,601,368.75	1.60%
GB00094PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	4,041,805.02	5,383,886.38	0.74%
GB0009BJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	Aa3	740,249.99	986,050.00	0.14%
GB0009DXH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	3,947,585.32	5,258,381.03	0.72%
GB0009DX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	4,585,960.97	6,108,755.95	0.84%
GB0009FMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	8,523,899.01	11,354,259.68	1.56%
GB0009JLROJ16	UKT 158 10/22/54 UK Treasury	GIL	GB	GBP	Aa3	469,966.70	626,019.14	0.09%
GB0009MZZV59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	Aa3	874.76	1,165.22	0.00%
GB0009MZZW68	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	Aa3	327.69	436.50	0.00%
GB0009MBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	Aa3	1.57	2.09	0.00%
GB0009MBL1F74	UKT 0 5/8 10/22/50 UK TREASURY	GIL	GB	GBP	Aa3	3,720.79	4,956.28	0.00%
GB0009MFL9F76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	5,244,407.37	6,985,612.84	0.96%
GB0009MFL9H90	UKTI 0 5/8 03/22/45 UK Treasury	GIL	GB	GBP	Aa3	320.55	426.99	0.00%
GB0009M5R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	68,011.87	90,595.21	0.01%
GB0009PJKP77	UKT 434 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	68,039.23	90,631.66	0.01%
GB0009C82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	2,511,494.67	3,345,436.48	0.46%
GB0009SGN2138	GBGV 12/22/25 UNITED KINGDOM	GOV	GB	GBP	Aa3	10,313.60	13,738.23	0.00%
GB0009THZ286	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	2,511,494.81	3,345,436.66	0.46%
GB0009TJ0027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	56.61	75.41	0.00%
GB0009TJ0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	6,212,743.94	8,275,685.57	1.14%
GB0009TJ0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	2,510,990.42	3,344,764.79	0.46%
GB0009TX1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	52,899.86	70,465.26	0.01%
GB0009VP96897	GBGV 5.250 01/31/41 UNITED KINGDOM	GOV	GB	GBP	Aa3	669,930.83	892,381.36	0.12%
GB0009YV4K94	UKTI 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	Aa3	854,563.71	1,138,321.59	0.16%
GB0009Z13D40	UKTI 0125 06/10/48 UK TREASURY	GIL	GB	GBP	Aa3	68,039.70	90,632.28	0.01%
IE00059YS762	LINDE ODSH LINDE	COM	US	USD	Aa1	912,195.63	912,195.63	0.13%
IE0008KQ8Z27	EATON CORP ODSH EATON CORP	COM	US	USD	Aa1	912,254.44	912,254.44	0.13%
IE0008KZ0967	TRANE TECH ODSH TRANE TECH	COM	US	USD	Aa1	912,434.03	912,434.03	0.13%
IE0008KZ0967	TRANE TECH ODSH TRANE TECH	COM	US	USD	Aa1	470,968.27	470,968.27	0.06%
IE0008KVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	Aa1	912,303.83	912,303.83	0.13%
IE0008S09M33	PENTAIR ODSH PENTAIR	COM	US	USD	Aa1	683,072.50	683,072.50	0.09%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	138,624,247.50	885,919.56	0.12%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	182,100,659.51	1,163,768.53	0.16%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	56,370,894.78	360,255.00	0.05%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	81,204,195.22	518,959.61	0.07%
JP1024661Q81	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	46,068,910.03	294,417.10	0.04%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	800,030.63	5,112.83	0.00%
JP1024751R89	JPGV 0.900 08/01/27 JAPAN	GOV	JP	JPY	A1	2,152,075.98	13,753.48	0.00%
JP1024781R85	JPGV 1.000 11/01/27 JAPAN	GOV	JP	JPY	A1	1,424,343,850.52	9,102,693.80	1.25%
JP1051541NA0	JPGV 0.100 09/20/27 JAPAN	GOV	JP	JPY	A1	153,562,692.31	981,388.14	0.14%
JP1051741Q87	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	14,526,264.14	92,834.55	0.01%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	771,293,984.18	4,929,184.04	0.68%
JP1051791R76	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	49,273.44	314.90	0.00%
JP1051801R90	JPGV 1.100 06/20/30 JAPAN	GOV	JP	JPY	A1	284,077,598.27	1,815,482.54	0.25%
JP1051811RA8	JPGV 1.300 09/20/30 JAPAN	GOV	JP	JPY	A1	1,424,340,728.20	9,102,673.85	1.25%
JP1103451G00	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	29,275,040.79	187,090.87	0.03%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	308,316,007.35	1,970,385.32	0.27%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	Aa1	985,863.73	985,863.73	0.14%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	1,120,068.71	1,120,068.71	0.15%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	Aa1	1,107.47	1,107.47	0.00%
US91282CL588	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	Aa1	20,595.08	20,595.08	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	8,849,962.52	8,849,962.52	1.22%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	Aa1	16,146.31	16,146.31	0.00%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	Aa1	1,138,355.77	1,138,355.77	0.16%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	1,138,293.32	1,138,293.32	0.16%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	Aa1	421.87	421.87	0.00%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	Aa1	11,601,656.74	11,601,656.74	1.60%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	Aa1	17,090,323.14	17,090,323.14	2.35%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	Aa1	650,736.25	650,736.25	0.09%
US91282CNM50	UST 3.875 07/15/28 US TREASURY	GOV	US	USD	Aa1	6,434,300.13	6,434,300.13	0.89%
US91282CNT44	UST 4.250 08/15/35 US TREASURY	GOV	US	USD	Aa1	102.26	102.26	0.00%
US91282CNU17	UST 3.625 08/15/28 US TREASURY	GOV	US	USD	Aa1	154,277.52	154,277.52	0.02%
US91282CNY39	UST 3.375 09/15/28 US TREASURY	GOV	US	USD	Aa1	11,239.41	11,239.41	0.00%
US91282CPA35	UST 3.625 09/30/30 US TREASURY	GOV	US	USD	Aa1	791,943.71	791,943.71	0.11%
US91282CPB18	UST 3.500 09/30/27 US TREASURY	GOV	US	USD	Aa1	986,003.12	986,003.12	0.14%
US91282CPC90	UST 3.500 10/15/28 US TREASURY	GOV	US	USD	Aa1	10,731.98	10,731.98	0.00%
US91282CPJ44	UST 4.000 11/15/35 US TREASURY	GOV	US	USD	Aa1	2,377.74	2,377.74	0.00%
US91282CPM72	UST 3.750 11/30/32 US TREASURY	GOV	US	USD	Aa1	981,948.42	981,948.42	0.14%
US91282CPN55	UST 3.500 11/30/30 US TREASURY	GOV	US	USD	Aa1	30,300.19	30,300.19	0.00%
XS2016138765	IBRD 0.500 06/21/35 MTN IBRD	GOV	SU	EUR		115,333.91	134,268.95	0.02%
XS3222747936	FIGV 3.625 11/04/30 MTN FINLAND	GOV	FI	USD	Aa1	683,314.13	683,314.13	0.09%
	Unknown Company Description	UNK		GBP		6,767,371.06	9,014,476.62	1.24%
	Unknown Company Description	UNK		USD		174,915.35	174,915.35	0.02%
						Total:	725,963,880.33	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	BNP PARIBAS PRIME BROKERAGE INT	125,597,999.21

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	127,085,955.88
2	BARCLAYS BANK PLC (PARENT)	94,272,827.46
3	JP MORGAN SECS PLC (PARENT)	82,048,767.81
4	MERRILL LYNCH INTERNATIONAL (PARENT)	53,399,728.13
5	NOMURA INTERNATIONAL PLC (PARENT)	42,838,134.92