



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)	851,565,810
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

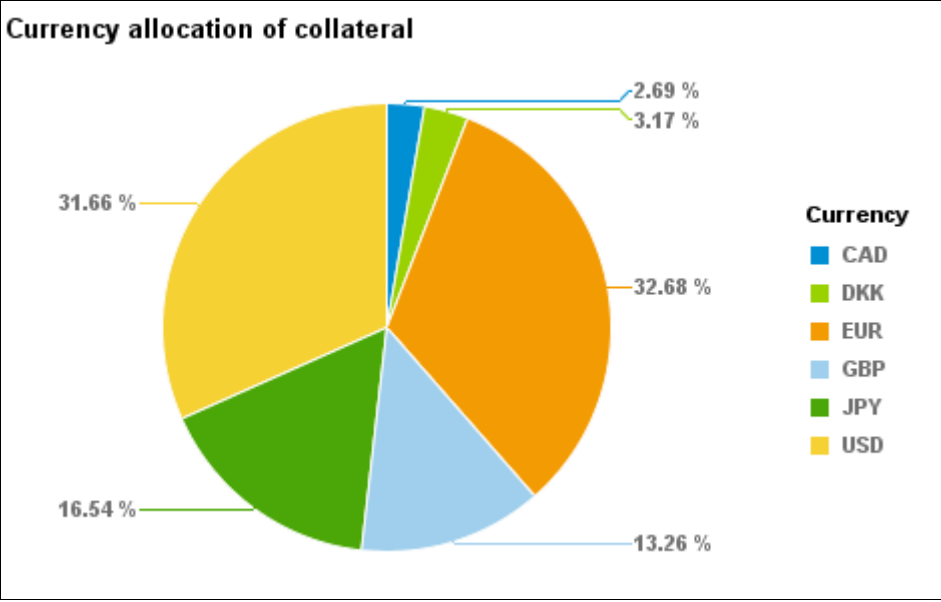
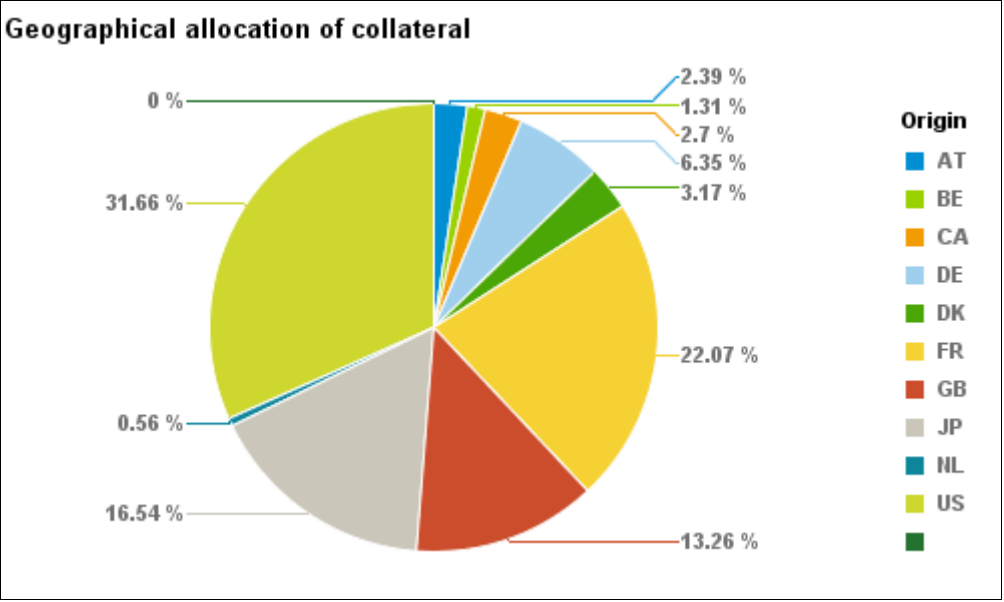
Securities lending data - as at 02/10/2025	
Currently on loan in USD (base currency)	154,209,832.58
Current percentage on loan (in % of the fund AuM)	18.11%
Collateral value (cash and securities) in USD (base currency)	178,424,191.92
Collateral value (cash and securities) in % of loan	116%

Securities lending statistics	
12-month average on loan in USD (base currency)	34,326,293.90
12-month average on loan as a % of the fund AuM	3.88%
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)	397,853.25
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0449%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1K3C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	Aa1	1,990.43	2,337.75	0.00%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	81,022.49	95,160.39	0.05%
AT0000A2KQ43	ATGV 10/20/40 AUSTRIA	GOV	AT	EUR	Aa1	499,099.31	586,188.86	0.33%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	17,456.00	20,501.96	0.01%
AT0000A21198	ATGV 0.250 10/20/36 AUSTRIA	GOV	AT	EUR	Aa1	4,408.35	5,177.58	0.00%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	121,340.27	142,513.34	0.08%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	81,054.09	95,197.50	0.05%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	2,817,043.52	3,308,599.12	1.85%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	512,145.51	601,511.54	0.34%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	Aa3	174,347.47	204,769.96	0.11%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	2,528.32	2,969.49	0.00%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	Aa3	1,269,473.94	1,490,985.81	0.84%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	Aa3	18,204.41	21,380.96	0.01%
BE0000354830	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	2,058.64	2,417.86	0.00%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	Aa3	8,843.10	10,386.16	0.01%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	211.85	248.81	0.00%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	Aaa	1,142,000.65	819,015.47	0.46%
CA135087C939	CAGV 2.750 12/01/64 CANADA	GOV	CA	CAD	Aaa	157,625.15	113,044.98	0.06%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	Aaa	7,895.46	5,662.44	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	Aaa	1,068,608.72	766,380.54	0.43%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	Aaa	11,458.72	8,217.92	0.00%
CA135087L930	CAGV 1.000 09/01/26 CANADA	GOV	CA	CAD	Aaa	27,752.98	19,903.77	0.01%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	Aaa	484,773.20	347,667.71	0.19%
CA135087R895	CAGV 3.500 09/01/29 CANADA	GOV	CA	CAD	Aaa	1,037.46	744.05	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	Aaa	4,091.65	2,934.43	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	3,708,273.65	2,659,484.90	1.49%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	Aaa	67,284.54	48,254.85	0.03%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	Aaa	5,032.59	3,609.25	0.00%
CA135087VV17	CAGV 8.000 06/01/27 CANADA	GOV	CA	CAD	Aaa	1,118.23	801.97	0.00%
CA68332ZBP14	ONTAR 3.950 12/02/35 ONTARIO	BND	CA	CAD	Aaa	16,441.80	11,791.67	0.01%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	Aa1	1,523,863.69	1,523,863.69	0.85%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	Aaa	168,577.62	197,993.30	0.11%
DE0001102440	DEGV 0.500 02/15/28 GERMANY	GOV	DE	EUR	Aaa	50,817.36	59,684.65	0.03%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	Aaa	0.43	0.50	0.00%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	63,628.22	74,730.93	0.04%
DE0001102614	DEGV 1.800 08/15/33 GERMANY	GOV	DE	EUR	Aaa	5,151,108.82	6,049,941.13	3.39%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	Aaa	1,219,074.65	1,431,795.17	0.80%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	2,399,274.54	2,817,932.19	1.58%
DE000BU2Z015	DEGV 2.800 08/15/33 GERMANY	GOV	DE	EUR	Aaa	1.01	1.19	0.00%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	Aaa	29,765.48	34,959.36	0.02%
DE000BU3Z006	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	566,271.29	665,081.91	0.37%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	9,483,978.92	1,491,859.99	0.84%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	26,564.77	4,178.72	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	9,433,501.57	1,483,919.74	0.83%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	69,223.61	10,889.09	0.01%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	190,061.22	29,897.23	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	9,471,005.92	1,489,819.30	0.83%
DK0009925182	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	7,259,703.51	1,141,974.41	0.64%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	1,297,374.77	1,523,758.15	0.85%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	45,866.75	53,905.43	0.03%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,500,033.55	11,157,727.03	6.25%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	90,980.77	106,856.31	0.06%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	8,438.04	9,910.42	0.01%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	Aa3	173,196.85	203,418.56	0.11%
FR0010870956	FRGV 4.000 04/25/60 FRANCE	GOV	FR	EUR	Aa3	5,161,796.19	6,062,495.74	3.40%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	Aa3	3,456.89	4,060.09	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	64,783.57	76,087.88	0.04%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	174,265.02	204,673.12	0.11%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	Aa3	502.98	590.74	0.00%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0012993103	FRGV 1.500 05/25/31 FRANCE	GOV	FR	EUR	Aa3	52,333.18	61,484.98	0.03%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	62.31	73.19	0.00%
FR0013341682	FRGV 0.750 11/25/28 FRANCE	GOV	FR	EUR	Aa3	1,295.47	1,521.52	0.00%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	Aa3	5,161,630.14	6,062,300.71	3.40%
FR001400PTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	Aa3	80,855.76	94,964.56	0.05%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	72.56	85.22	0.00%
FR001400QCA1	FRGV 0.950 07/25/43 FRANCE	GOV	FR	EUR	Aa3	2,806,462.67	3,296,171.98	1.85%
FR001400XBV5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	Aa3	406,490.56	477,420.49	0.27%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	8,498,690.66	9,881,656.38	5.59%
FR001400XJJ2	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	22.33	26.23	0.00%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	37.10	43.57	0.00%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	Aa3	1,546,520.94	2,088,653.86	1.17%
GB0032452392	UKT 4 1/4 03/07/38 UK TREASURY	GIL	GB	GBP	Aa3	46.99	63.46	0.00%
GB00B08YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	214,672.19	289,925.53	0.16%
GB00B0C9NHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	214,672.24	289,925.59	0.16%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	1,546,011.55	2,087,965.90	1.17%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	872,307.04	1,178,094.27	0.66%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	1,546,524.65	2,088,658.87	1.17%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	1,546,190.89	2,088,208.11	1.17%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	214,672.39	289,925.80	0.16%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	Aa3	163.26	220.49	0.00%
GB00B0X8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	214,672.18	289,925.51	0.16%
GB00B0X8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	370,574.93	500,479.97	0.28%
GB00B8FMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	214,672.48	289,925.92	0.16%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	217,029.07	293,108.61	0.16%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	52.45	70.84	0.00%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	1,128,329.69	1,523,865.66	0.85%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	105,935.30	143,070.92	0.08%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	354,815.14	479,195.59	0.27%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	0.76	1.03	0.00%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	98,087.08	132,471.51	0.07%
GB00BPJKNH53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	106,679.77	144,076.36	0.08%
GB00BPJKNH53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	1,077,831.05	1,455,664.72	0.82%
GB00BPJKNP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	108,164.46	146,081.51	0.08%
GB00BPJKNP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	1,968,749.52	2,658,894.66	1.49%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	106,679.32	144,075.76	0.08%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	106,679.56	144,076.08	0.08%
GB00BQCAR999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	35,799.42	48,348.91	0.03%
GB00BQCR2C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	Aa3	1,835,365.74	2,478,753.20	1.39%
GB00BQCR2D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	567,666.92	766,662.56	0.43%
GB00BSGLCY07	GBGV 01/05/26 UNITED KINGDOM	GOV	GB	GBP	Aa3	13,657.49	18,445.12	0.01%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	Aa3	32,315.64	43,643.89	0.02%
GB00BTJ30027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	70,559.35	95,293.93	0.05%
GB00BTJJ0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	1,418.92	1,913.62	0.00%
GB00BTSX1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	567,616.98	766,595.11	0.43%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	4,591.17	6,200.60	0.00%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	502,426.00	678,551.43	0.38%
IE00089Y5762	LINDE OOSH LINDE	COM	US	USD	Aa1	2,446,146.95	2,446,146.95	1.37%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	38,110,154.86	259,491.03	0.15%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	107,709,824.02	733,393.33	0.41%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	40,770,475.03	277,605.08	0.16%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	88,145,316.11	600,179.11	0.34%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	250,363.47	1,704.72	0.00%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	114,997,036.69	783,011.76	0.44%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	2,204,948,737.12	15,013,437.29	8.41%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	93,878,505.58	639,216.25	0.36%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	390,459,351.49	2,658,627.34	1.49%
JP1051791R76	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	890,198,138.42	6,061,335.44	3.40%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	29,938,317.57	203,849.21	0.11%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	79,960,863.86	544,451.39	0.31%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	16,868,681.36	114,858.40	0.06%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	90,364,907.79	615,292.25	0.34%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	15,873,739.25	108,083.87	0.06%
JP1201631HC8	JPGV 0.600 12/20/37 JAPAN	GOV	JP	JPY	A1	730,638.70	4,974.90	0.00%
JP1300611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	53,607.66	365.01	0.00%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	50,517.39	343.97	0.00%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	13,607,224.25	92,651.23	0.05%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	116,690,266.85	794,540.92	0.45%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	116,450.43	792.91	0.00%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	Aaa	13.97	16.41	0.00%
NL0012819504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	Aaa	41,556.18	48,807.46	0.03%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	588.17	690.81	0.00%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	Aaa	408,002.56	479,196.33	0.27%
NL0015031501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	Aaa	407,960.61	479,147.06	0.27%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	Aaa	0.83	0.97	0.00%
US02079K1079	ALPHABET OOSH ALPHABET	COM	US	USD	Aa1	327,436.90	327,436.90	0.18%
US0231351067	AMAZON.COM OOSH AMAZON.COM	COM	US	USD	Aa1	1,523,742.01	1,523,742.01	0.85%
US0378331005	APPLE OOSH APPLE	COM	US	USD	Aa1	1,523,714.55	1,523,714.55	0.85%
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	Aaa	5,082.31	5,082.31	0.00%
US49177J1025	KENVUE OOSH KENVUE	COM	US	USD	Aa1	2,446,302.54	2,446,302.54	1.37%
US58933Y1055	MERCK & CO OOSH MERCK & CO	COM	US	USD	Aa1	2,446,187.04	2,446,187.04	1.37%
US5949181045	MICROSOFT OOSH MICROSOFT	COM	US	USD	Aa1	1,523,674.42	1,523,674.42	0.85%
US6311031081	NASDAQ OOSH NASDAQ	COM	US	USD	Aa1	117.38	117.38	0.00%
US6703461052	NUCOR OOSH NUCOR	COM	US	USD	Aa1	2,446,180.20	2,446,180.20	1.37%
US67066G1040	NVIDIA OOSH NVIDIA	COM	US	USD	Aa1	2,443,803.15	2,443,803.15	1.37%
US7591EP1005	REGIONS FINCL OOSH REGIONS FINCL	COM	US	USD	Aa1	141.59	141.59	0.00%
US8326964058	J M SMUCKER OOSH J M SMUCKER	COM	US	USD	Aa1	2,446,114.54	2,446,114.54	1.37%
US912810EW46	UST 6.000 02/15/26 US TREASURY	GOV	US	USD	Aa1	499,657.01	499,657.01	0.28%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	100.64	100.64	0.00%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	Aa1	158,829.27	158,829.27	0.09%
US912810RW09	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	Aa1	1,870,611.83	1,870,611.83	1.06%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	Aa1	499,807.47	499,807.47	0.28%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	157,181.45	157,181.45	0.09%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	Aa1	128.90	128.90	0.00%
US912810SL34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	Aa1	479,168.90	479,168.90	0.27%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	Aa1	4,444,033.02	4,444,033.02	2.49%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	Aa1	68.36	68.36	0.00%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	Aa1	250,375.66	250,375.66	0.14%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	Aa1	499,604.55	499,604.55	0.28%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	Aa1	4,651.94	4,651.94	0.00%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	Aa1	2,055,248.30	2,055,248.30	1.15%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	3,144.26	3,144.26	0.00%
US912810UJ50	UST 4.750 02/15/45 US TREASURY	GOV	US	USD	Aa1	29,829.99	29,829.99	0.02%
US9128284N73	UST 2.875 05/15/28 US TREASURY	GOV	US	USD	Aa1	6,168.11	6,168.11	0.00%
US9128284N73	UST 2.875 05/15/28 US TREASURY	GOV	US	USD	Aa1	2,088,636.49	2,088,636.49	1.17%
US9128287D64	UST 0.250 07/15/29 US TREASURY	GOV	US	USD	Aa1	983.96	983.96	0.00%
US912828U246	UST 2.000 11/15/26 US TREASURY	GOV	US	USD	Aa1	2,086,919.59	2,086,919.59	1.17%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	984.97	984.97	0.00%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	Aa1	98.35	98.35	0.00%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	Aa1	157,949.08	157,949.08	0.09%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	Aa1	479,185.09	479,185.09	0.27%
US91282CBB99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	Aa1	94.03	94.03	0.00%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	Aa1	2,379,877.38	2,379,877.38	1.33%
US91282CBB98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	7,576.59	7,576.59	0.00%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	Aa1	443,873.14	443,873.14	0.25%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	Aa1	492.18	492.18	0.00%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	Aa1	119,966.98	119,966.98	0.07%
US91282CDW82	UST 1.750 01/31/29 US TREASURY	GOV	US	USD	Aa1	433,960.45	433,960.45	0.24%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	1,528,133.97	1,528,133.97	0.86%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	Aa1	3,427,512.06	3,427,512.06	1.92%
US91282CGG87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	479,120.66	479,120.66	0.27%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	1,853.29	1,853.29	0.00%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	Aa1	1,518.77	1,518.77	0.00%
US91282CHP95	UST 1.375 07/15/33 US TREASURY	GOV	US	USD	Aa1	499,712.52	499,712.52	0.28%
US91282CJD48	UST 4.068 10/31/25 FRN US TREASURY	GOV	US	USD	Aa1	1,818.19	1,818.19	0.00%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	Aa1	102.43	102.43	0.00%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	119,941.97	119,941.97	0.07%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	Aa1	101.98	101.98	0.00%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	Aa1	698,873.82	698,873.82	0.39%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aa1	421.67	421.67	0.00%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	104.17	104.17	0.00%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	499,225.82	499,225.82	0.28%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	1,937,440.05	1,937,440.05	1.09%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	Aa1	4,971.54	4,971.54	0.00%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	Aa1	15,252.92	15,252.92	0.01%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	18,943.42	18,943.42	0.01%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	Aa1	125,224.36	125,224.36	0.07%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	Aa1	2,968.59	2,968.59	0.00%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	Aa1	1,886,196.67	1,886,196.67	1.06%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	Aa1	2,056,382.83	2,056,382.83	1.15%
US91282CNG23	UST 4.000 05/31/30 US TREASURY	GOV	US	USD	Aa1	421,854.18	421,854.18	0.24%
US91282CNJ51	UST 4.000 06/30/32 US TREASURY	GOV	US	USD	Aa1	58,383.98	58,383.98	0.03%
US91282CNM90	UST 3.875 07/15/28 US TREASURY	GOV	US	USD	Aa1	1,423.09	1,423.09	0.00%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	Aa1	2,446,157.92	2,446,157.92	1.37%
	Unknown Company Description	UNK		GBP		1.00	1.35	0.00%
						Total:	178,424,191.92	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)	40,457,642.72

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	35,452,589.38
2	MERRILL LYNCH INTERNATIONAL (PARENT)	15,528,425.41
3	DEUTSCHE BANK AG (PARENT)	14,046,991.02
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	13,560,803.83
5	NOMURA INTERNATIONAL PLC (PARENT)	13,456,609.59