



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)	797,968,250
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

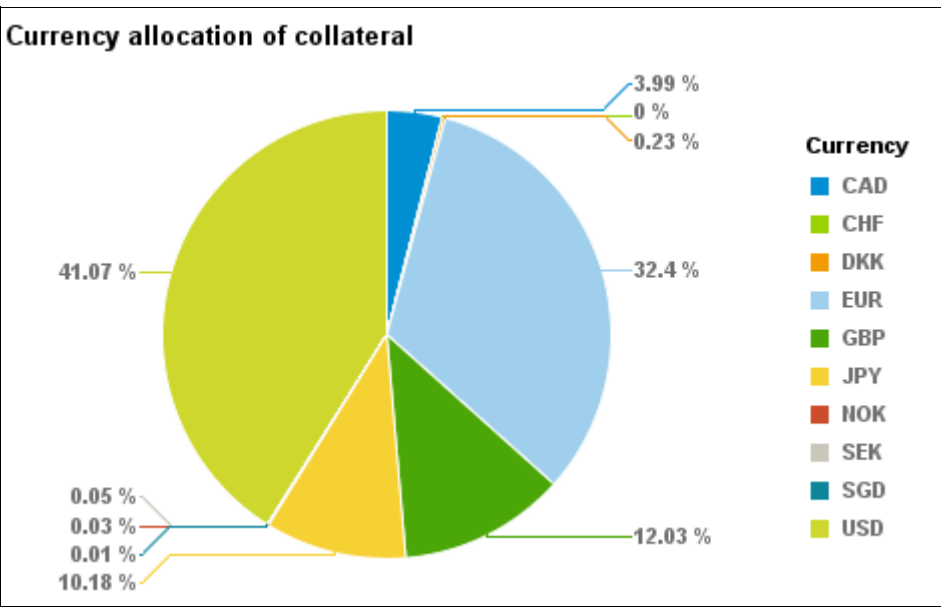
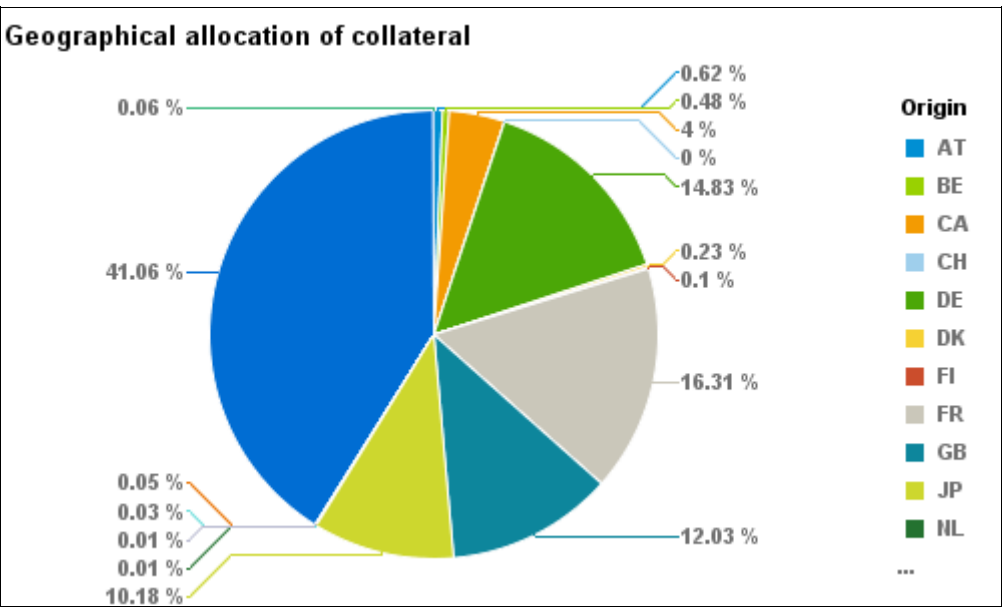
Securities lending data - as at 12/12/2025	
Currently on loan in USD (base currency)	128,424,951.12
Current percentage on loan (in % of the fund AuM)	15.84%
Collateral value (cash and securities) in USD (base currency)	162,490,274.00
Collateral value (cash and securities) in % of loan	128%

Securities lending statistics	
12-month average on loan in USD (base currency)	32,765,331.82
12-month average on loan as a % of the fund AuM	3.86%
12-month maximum on loan in USD	79,627,454.18
12-month maximum on loan as a % of the fund AuM	1.86%
Gross Return for the fund over the last 12 months in (base currency fund)	390,534.98
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0460%

Collateral data - as at 12/12/2025								
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	128,339.74	150,885.53	0.09%
AT0000A0U299	ATGV 3.800 01/26/62 AUSTRIA	GOV	AT	EUR	Aa1	136,530.95	160,515.71	0.10%
AT0000A10683	ATGV 2.400 05/23/34 AUSTRIA	GOV	AT	EUR	Aa1	136,511.27	160,492.58	0.10%
AT0000A1K3C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	Aa1	139,656.40	164,190.22	0.10%
AT0000A1V GK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	Aa1	311,514.04	366,238.56	0.23%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	871.71	1,024.85	0.00%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	Aa1	2,611.85	3,070.68	0.00%
BE0000331406	BEGV 3.750 06/22/45 BELGIUM	GOV	BE	EUR	Aa3	237.43	279.14	0.00%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	Aa3	728.09	856.00	0.00%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	Aa3	543,889.84	639,436.45	0.39%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	Aa3	73.25	86.12	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	115,173.38	135,406.21	0.08%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	770.17	905.47	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	0.96	1.13	0.00%
BE0008063126	BEGV 03/28/26 BELGIUM	GOV	BE	EUR	Aa3	350.32	411.86	0.00%
BE0008077266	BEGV 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	0.55	0.64	0.00%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	926,408.97	673,300.94	0.41%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	925,465.93	672,615.55	0.41%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	Aaa	790,022.80	574,177.40	0.35%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	Aaa	278,541.20	202,439.80	0.12%
CA135087N637	CAGV 2.750 09/01/27 CANADA	GOV	CA	CAD	Aaa	11,112.91	8,076.71	0.00%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	Aaa	2,001.67	1,454.78	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	1,891,576.24	1,374,770.86	0.85%
CA135087T792	CAGV 2.750 03/01/31 CANADA	GOV	CA	CAD	Aaa	1,043,179.91	758,168.41	0.47%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	253,043.20	183,908.22	0.11%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	Aaa	939,246.94	682,631.40	0.42%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	929,848.56	675,800.79	0.42%
CA135087ZH64	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	926,491.91	673,361.22	0.41%
CH0440081401	CHGV 07/24/39 SWITZERLAND	GOV	CH	CHF	Aaa	948.55	1,195.47	0.00%
DE0001102390	DEGV 0.500 02/15/26 GERMANY	GOV	DE	EUR	Aaa	200,140.64	235,299.89	0.14%
DE0001102457	DEGV 0.250 08/15/28 GERMANY	GOV	DE	EUR	Aaa	200,141.14	235,300.48	0.14%
DE0001102499	DEGV 02/15/30 GERMANY	GOV	DE	EUR	Aaa	0.91	1.07	0.00%
DE0008U22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	Aaa	3,647,885.76	4,288,719.77	2.84%
DE0008U22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	3,638,180.11	4,277,309.11	2.63%
DE0008U22114	DEGV 2.000 12/16/27 GERMANY	GOV	DE	EUR	Aaa	179,263.98	210,755.77	0.13%
DE0008U25028	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	723,531.75	850,636.54	0.52%
DE0008U25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	3,647,885.04	4,288,718.93	2.84%
DE0008U25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	Aaa	723,268.60	850,327.16	0.52%
DE0008U2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	Aaa	3,648,602.44	4,289,562.35	2.84%
DE0008U2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	Aaa	106,913.23	125,694.97	0.08%
DE0008U2F069	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	2,299.94	2,703.98	0.00%
DE0008U2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	510,157.04	599,777.71	0.37%
DE0008U2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	427,326.23	502,395.79	0.31%
DE0008U2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	155.71	183.07	0.00%
DE0008U2Z056	DEGV 2.600 08/15/35 GERMANY	GOV	DE	EUR	Aaa	2,777,919.53	3,265,924.21	2.01%
DE0008U2Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	62,351.07	73,304.45	0.05%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	Aaa	602,893.70	94,894.67	0.06%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	5,162.96	812.64	0.00%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	Aaa	43,350.35	6,823.29	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	5,384.20	847.47	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	602,812.36	94,881.87	0.06%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	501,436.40	78,925.43	0.05%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	605,738.12	95,342.38	0.06%
DK0009923182	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	5,305.59	835.09	0.00%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	Aa1	135,994.77	159,865.34	0.10%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	35,280.51	41,478.33	0.03%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	35,923.47	42,234.24	0.03%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	Aa3	5,426.54	6,379.84	0.00%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	Aa3	851.61	1,001.22	0.00%

Collateral data - as at 12/12/2025								
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	2,777,918.49	3,265,922.99	2.01%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	Aa3	83,425.42	98,080.99	0.06%
FR0013154028	FRGV 1.750 05/25/66 FRANCE	GOV	FR	EUR	Aa3	691,580.21	813,071.99	0.50%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	Aa3	68,402.10	80,418.48	0.05%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	2,777,919.27	3,265,923.90	2.01%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	Aa3	192,501.72	228,319.02	0.14%
FR0014002WK3	FRGV 11/25/31 FRANCE	GOV	FR	EUR	Aa3	913,747.09	1,074,267.53	0.66%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	Aa3	321,539.76	378,025.53	0.23%
FR0014004J31	FRGV 0.750 05/25/33 FRANCE	GOV	FR	EUR	Aa3	1,134,152.43	1,333,382.07	0.82%
FR0014004JN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	160,664.10	188,888.40	0.12%
FR001400H177	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	9,416,340.55	11,070,534.70	6.81%
FR001400H198	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	Aa3	136,718.20	160,735.86	0.10%
FR001400HBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	156.43	183.91	0.00%
FR001400XBV5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	Aa3	2,795,340.02	3,286,405.00	2.02%
FR001400ZL27	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	Aa3	992,052.05	1,166,328.53	0.72%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	1,959.98	2,633.23	0.00%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	1,437,808.18	1,931,695.29	1.19%
GB00B3D4VD96	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	30.01	40.32	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	99,408.64	133,555.51	0.08%
GB00B73ZYW09	UKTI 0 1/4 03/22/52 UK TREASURY	GIL	GB	GBP	Aa3	47,200.08	63,413.31	0.04%
GB00BBJQCY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	Aa3	47,249.67	63,479.93	0.04%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	121,007.18	162,573.15	0.10%
GB00BDX9CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	99,083.65	133,118.88	0.08%
GB00BFMCM652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	222,389.42	298,780.19	0.18%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	Aa3	30.69	41.23	0.00%
GB00BMBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	Aa3	1,805.46	2,425.64	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	47,313.03	63,565.06	0.04%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	Aa3	633,149.02	850,635.71	0.52%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	1,439,197.51	1,933,561.85	1.19%
GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	Aa3	582,193.90	782,177.50	0.48%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	148,844.59	199,972.71	0.12%
GB00BNNGP551	UKTI 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	Aa3	633,149.78	850,636.73	0.52%
GB00BPJUKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	148,847.71	199,976.90	0.12%
GB00BPSNB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	822,616.60	1,105,185.40	0.68%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	395,491.68	531,329.64	0.33%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	1,439,269.71	1,933,668.86	1.19%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	395,482.48	531,330.71	0.33%
GB00BSGP8Z54	GBGV 05/18/26 UNITED KINGDOM	GOV	GB	GBP	Aa3	1,439,318.75	1,933,722.05	1.19%
GB00BT7HZ268	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	395,481.58	531,329.50	0.33%
GB00BT7J0027	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	484,486.34	650,907.40	0.40%
GB00BT7J8134	UKTI 1 7/8 08/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	395,533.08	531,398.69	0.33%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	Aa3	395,482.37	531,330.56	0.33%
GB00BTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	Aa3	250,400.49	336,413.06	0.21%
GB00BVP98697	GBGV 5.250 01/31/41 UNITED KINGDOM	GOV	GB	GBP	Aa3	638,256.26	1,123,510.29	0.69%
GB00BYYYMZ75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	Aa3	71.92	96.62	0.00%
GB00BYZW3G56	UKT 1 H 07/22/26 UK TREASURY	GIL	GB	GBP	Aa3	1,439,337.96	1,933,750.55	1.19%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	Aa3	148,847.54	199,976.67	0.12%
IE00BK9ZG967	TRANE TECH ODSH TRANE TECH	COM	US	USD	Aa1	8,502.06	8,502.06	0.01%
JP1024781RB5	JPGV 1.000 11/01/27 JAPAN	GOV	JP	JPY	A1	663,621,972.69	4,277,016.28	2.63%
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	11,368,486.17	73,269.43	0.05%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	2,543,881.92	16,395.21	0.01%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	2,991,886.69	19,282.65	0.01%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	14,738,936.32	94,978.95	0.06%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	11,356,518.62	73,192.29	0.05%
JP1103791R75	JPGV 1.500 06/20/35 JAPAN	GOV	JP	JPY	A1	11,370,464.43	73,282.17	0.05%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	818,354.12	5,274.26	0.00%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	11,369,449.24	73,275.63	0.05%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	11,380,161.87	73,344.67	0.05%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	109,557,163.43	706,091.41	0.43%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	27,485.12	177.14	0.00%
JP1470031R78	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	33,614,724.53	216,645.51	0.13%
JP312400009	ADVANTEST ODSH ADVANTEST	COM	JP	JPY	A1	251,321,825.67	1,619,758.81	1.00%
JP3407400005	SUMITOMO EI ODSH SUMITOMO EI	COM	JP	JPY	A1	251,392,897.17	1,620,216.87	1.00%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	252,211,088.69	1,625,490.08	1.00%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	250,036,097.33	1,611,472.35	0.99%
JP3571400005	TOKYO ELECTRON ODSH TOKYO ELECTRON	COM	JP	JPY	A1	249,689,474.20	1,609,238.38	0.99%
JP3582600007	TOKYO TATEMONO ODSH TOKYO TATEMONO	COM	JP	JPY	A1	252,133,703.01	1,624,991.33	1.00%
JP3633400001	TOYOTA ODSH TOYOTA	COM	JP	JPY	A1	175,192,398.31	1,129,107.79	0.69%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	Aaa	5,390.69	6,337.69	0.00%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	Aaa	2,809.10	3,302.58	0.00%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	Aaa	0.74	0.87	0.00%
NL0015031501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	Aaa	2,399.82	2,821.40	0.00%
NO00013148338	NOGV 3.625 04/13/34 NORWAY	GOV	NO	NOK	Aaa	538,355.83	53,424.41	0.03%
SE0008014062	SEGV 0.125 06/01/26 SWEDEN	GOV	SE	SEK	Aaa	761,215.56	82,329.18	0.05%
SGXF13029610	SGGV 2.375 07/01/39 SINGAPORE	GOV	SG	SGD	Aaa	22,291.15	17,268.65	0.01%
US1264081035	CSX ODSH CSX	COM	US	USD	Aa1	2,505,533.46	2,505,533.46	1.54%
US14448C1045	CARRIER GLOBAL ODSH CARRIER GLOBAL	COM	US	USD	Aa1	291.00	291.00	0.00%
US3032501047	FAIR ISAAC ODSH FAIR ISAAC	COM	US	USD	Aa1	834,020.89	834,020.89	0.51%
US49177J1025	KENVUE ODSH KENVUE	COM	US	USD	Aa1	2,505,464.99	2,505,464.99	1.54%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	Aa1	2,505,344.13	2,505,344.13	1.54%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	12,131.08	12,131.08	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	2,504,633.74	2,504,633.74	1.54%
US6516391066	NEWMONT CORP ODSH NEWMONT CORP	COM	US	USD	Aa1	2,505,520.50	2,505,520.50	1.54%
US683234D216	ONTAR 4.450 11/20/35 ONTARIO	BND	CA	USD	Aaa	15,081.22	15,081.22	0.01%
US683234DP66	ONTAR 2.500 04/27/26 ONTARIO	BND	CA	USD	Aaa	5,008.97	5,008.97	0.00%
US6974351057	PALO ALTO ODSH PALO ALTO	COM	US	USD	Aa1	2,505,313.87	2,505,313.87	1.54%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	Aa1	2,660.34	2,660.34	0.00%
US9113121068	UPS ODSH UPS	COM	US	USD	Aa1	134.99	134.99	0.00%
US912810PV44	UST 1.750 01/15/28 US TREASURY	GOV	US	USD	Aa1	157.32	157.32	0.00%

Collateral data - as at 12/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	99.10	99.10	0.00%
US912810QU51	UST 3.125 02/15/42 US TREASURY	GOV	US	USD	Aa1	83.98	83.98	0.00%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	Aa1	199,902.66	199,902.66	0.12%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	Aa1	50,132.19	50,132.19	0.03%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	Aa1	702,527.13	702,527.13	0.43%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	181.01	181.01	0.00%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	Aa1	160.78	160.78	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aa1	702,591.64	702,591.64	0.43%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aa1	142.03	142.03	0.00%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	40,014.72	40,014.72	0.02%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	2,804,838.43	2,804,838.43	1.73%
US912810TM09	UST 4.000 01/15/42 US TREASURY	GOV	US	USD	Aa1	1,932,508.52	1,932,508.52	1.19%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	61,355.40	61,355.40	0.04%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	705,847.43	705,847.43	0.43%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	7,388.54	7,388.54	0.00%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	Aa1	72,926.25	72,926.25	0.04%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	Aa1	1,292,544.47	1,292,544.47	0.80%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	Aa1	199,925.15	199,925.15	0.12%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	199,972.37	199,972.37	0.12%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	Aa1	118,533.01	118,533.01	0.07%
US9128285W63	UST 0.875 01/15/29 US TREASURY	GOV	US	USD	Aa1	175,969.27	175,969.27	0.11%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	992.40	992.40	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	18,591.82	18,591.82	0.01%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	Aa1	174.78	174.78	0.00%
US91282CDC29	UST 0.125 10/15/26 US TREASURY	GOV	US	USD	Aa1	6,173,135.03	6,173,135.03	3.80%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	336,850.85	336,850.85	0.21%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	187,544.54	187,544.54	0.12%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	Aa1	693,773.85	693,773.85	0.43%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	Aa1	13,923.59	13,923.59	0.01%
US91282CGW55	UST 1.250 04/15/28 US TREASURY	GOV	US	USD	Aa1	6,173,543.98	6,173,543.98	3.80%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	44,398.05	44,398.05	0.03%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	Aa1	384,291.43	384,291.43	0.24%
US91282CKG59	UST 4.125 03/31/29 US TREASURY	GOV	US	USD	Aa1	8,123.73	8,123.73	0.00%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	Aa1	100,204.63	100,204.63	0.06%
US91282CKL45	UST 2.125 04/15/29 US TREASURY	GOV	US	USD	Aa1	15,648.78	15,648.78	0.01%
US91282CKL45	UST 2.125 04/15/29 US TREASURY	GOV	US	USD	Aa1	6,173,580.65	6,173,580.65	3.80%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	1,375,332.89	1,375,332.89	0.85%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	1,046.99	1,046.99	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	Aa1	1,154,838.53	1,154,838.53	0.71%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	889,565.07	889,565.07	0.55%
US91282CLY36	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	Aa1	101.15	101.15	0.00%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	Aa1	1,232,303.56	1,232,303.56	0.76%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	Aa1	6,173,511.15	6,173,511.15	3.80%
US91282CMT32	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	Aa1	879,716.73	879,716.73	0.54%
US91282CMT32	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	Aa1	6,170,695.58	6,170,695.58	3.80%
US91282CMY48	UST 3.750 04/30/27 US TREASURY	GOV	US	USD	Aa1	2,121.21	2,121.21	0.00%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	Aa1	36,318.14	36,318.14	0.02%
US91282CNV99	UST 3.625 08/31/27 US TREASURY	GOV	US	USD	Aa1	704,020.23	704,020.23	0.43%
US91282CPM72	UST 3.750 11/30/32 US TREASURY	GOV	US	USD	Aa1	48,005.40	48,005.40	0.03%
US91282CPN55	UST 3.500 11/30/30 US TREASURY	GOV	US	USD	Aa1	63,433.69	63,433.69	0.04%
US88978V1035	ZOETIS ODSH ZOETIS	COM	US	USD	Aa1	2,505,191.78	2,505,191.78	1.54%
	Unknown Company Description	UNK		EUR		87,168.84	102,482.03	0.06%
	Unknown Company Description	UNK		GBP		1.00	1.34	0.00%
						Total:	162,490,274	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)	29,860,166.75
2	BARCLAYS BANK PLC (PARENT)	21,706,675.83
3	DEUTSCHE BANK AG (PARENT)	18,496,591.45
4	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	17,889,979.06
5	MERRILL LYNCH INTERNATIONAL (PARENT)	8,441,344.29