



Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCE - HSBC Gbl Inv Fd - Gbl Hgh Yld Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0780251400
Total net assets (AuM)	968,250,345
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

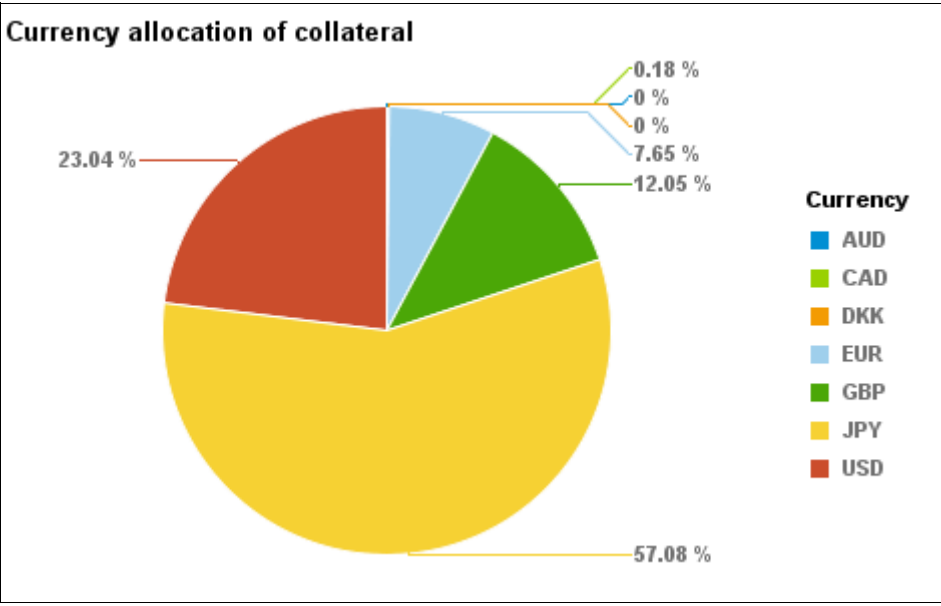
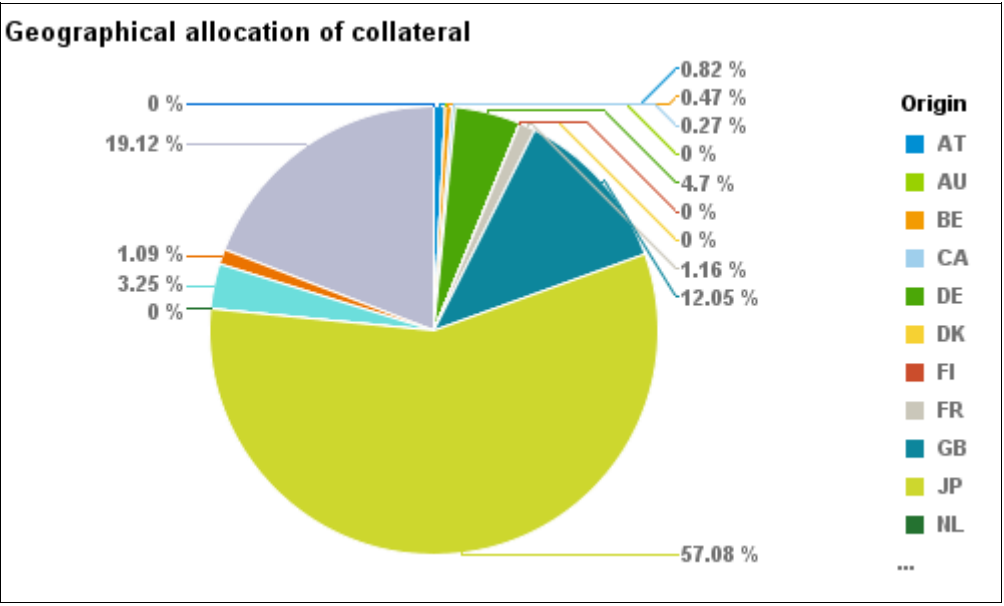
Securities lending data - as at 25/07/2025	
Currently on loan in USD (base currency)	204,404,924.69
Current percentage on loan (in % of the fund AuM)	21.11%
Collateral value (cash and securities) in USD (base currency)	256,680,486.37
Collateral value (cash and securities) in % of loan	126%

Securities lending statistics	
12-month average ratio on loan USD (base currency)	#ERROR
12-month average ratio on loan as a % of the fund AuM	#ERROR
12-month maximum ratio on loan USD	N/A
12-month maximum ratio on loan as a % of the fund AuM	N/A
Gross Return on the fund over the last 12 months in USD (base currency)	N/A
Gross Return on the fund over the last 12 months on the entire fund AuM	N/A

Collateral data - as at 25/07/2025								
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	17,833.23	20,983.24	0.01%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	10,752.09	12,651.31	0.00%
AT0000A2HLC4	ATGV 0.850 08/30/20 AUSTRIA	GOV	AT	EUR	Aa1	196,516.37	231,228.37	0.09%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	1,330,979.62	1,566,078.28	0.61%
AT0000A33SH3	ATGV 2.900 05/23/29 AUSTRIA	GOV	AT	EUR	Aa1	221,059.76	260,107.02	0.10%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	303.54	357.16	0.00%
AT0000A3EPP2	ATGV 2.500 10/20/26 AUSTRIA	GOV	AT	EUR	Aa1	6,066.38	7,137.93	0.00%
AU000000CGF5	CHALLENGER LTD ODSH CHALLENGER LTD	COM	AU	AUD	Aaa	7.91	5.23	0.00%
AU000000CPU5	COMPUTERSHARE ODSH COMPUTERSHARE	COM	AU	AUD	Aaa	40.11	26.50	0.00%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	Aa3	62,363.16	73,378.78	0.03%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	4,716.79	5,549.95	0.00%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	Aa3	63.89	75.17	0.00%
BE0000331406	BEGV 3.750 06/22/45 BELGIUM	GOV	BE	EUR	Aa3	109,845.18	129,247.87	0.05%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	219,955.34	258,807.52	0.10%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	641.60	754.93	0.00%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	Aa3	219,431.67	258,191.35	0.10%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	72,981.43	85,872.63	0.03%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	Aa3	23,447.81	27,589.55	0.01%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	Aa3	279.50	328.87	0.00%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	8,269.06	6,072.38	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	580,785.76	426,499.53	0.17%
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	1,965.48	1,443.35	0.00%
CA135087XD21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	38,257.15	28,094.11	0.01%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	Aaa	988.56	1,163.18	0.00%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	Aaa	1,331,280.78	1,566,433.81	0.61%
DE0001102549	DEGV 05/15/36 GERMANY	GOV	DE	EUR	Aaa	1,325,325.37	1,559,426.46	0.61%
DE0001102556	DEGV 11/15/28 GERMANY	GOV	DE	EUR	Aaa	921.55	1,084.33	0.00%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	Aaa	1,331,277.82	1,566,430.33	0.61%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	342,283.40	402,743.21	0.16%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	Aaa	342,178.87	402,617.86	0.16%
DE0008U22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	Aaa	344,189.76	404,986.30	0.16%
DE0008U22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	962,603.49	1,132,634.58	0.44%
DE0008U25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	Aaa	343,969.96	404,727.67	0.16%
DE0008U25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	3,923.89	4,616.99	0.00%
DE0008U2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	Aaa	250.14	294.32	0.00%
DE0008U2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	2,217,345.03	2,609,009.52	1.02%
DE0008U3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	1,331,085.96	1,566,204.57	0.61%
DE000SHFM1F6	SHOLS 2.750 06/13/33 SCHLESWIG	BND	DE	EUR	Aaa	381,018.80	448,320.70	0.17%
DK0009924888	DKOV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	7.13	1.12	0.00%
EU000A285VM2	EUUNI 07/04/35 MTN EU	BND	BE	EUR	Aa3	168,454.60	198,209.86	0.08%
EU000A3K4ED6	EIB 3.000 11/15/28 EIB	GOV	SU	EUR		8,348.70	9,823.39	0.00%
EU000A3K4EU0	EUUNI 3.250 02/04/50 MTN EU	BND	BE	EUR	Aa3	138,591.85	163,072.26	0.06%
EU000A3K4EW6	EUUNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	1.04	1.22	0.00%
EU000A4DSQM6	EUUNI 2.625 07/04/28 MTN EU	BND	BE	EUR	Aa3	12.17	14.31	0.00%
EU000A4EABY7	EUUNI 3.750 10/12/45 MTN EU	BND	BE	EUR	Aa3	10,173.62	11,970.65	0.00%
FI4000562900	SAMPO ODSH SAMPO	COM	FI	EUR	Aa1	9.43	11.09	0.00%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	1,543,111.12	1,815,681.16	0.71%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	0.00	0.00	0.00%
FR0011982776	FRGV 0.700 07/25/30 FRANCE	GOV	FR	EUR	Aa3	87,274.44	102,660.31	0.04%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	Aa3	8,989.07	10,576.87	0.00%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	0.79	0.93	0.00%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	Aa3	1,602.03	1,885.01	0.00%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	Aa3	113,409.73	133,442.05	0.05%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	999.42	1,175.95	0.00%
FR001400JAIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	296,202.02	348,522.17	0.14%
FR001400NBC9	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	47.32	55.67	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	Aa3	483,510.87	568,916.63	0.22%
FR001400ZL7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	Aa3	84.56	99.50	0.00%
GB0080CNHZ09	UKTI 1.1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	1,761,163.90	2,385,056.21	0.93%

Collateral data - as at 25/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	17,883.64	24,218.92	0.01%
GB00B46CGH88	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	Aa3	5,521.75	7,477.83	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	1,600,514.57	2,167,496.86	0.84%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	7.50	10.16	0.00%
GB00BDXHX204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	0.90	1.22	0.00%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	Aa3	52.58	71.21	0.00%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	1,600,514.58	2,167,496.87	0.84%
GB00BFMGN652	UKT 158 10/23/71 UK Treasury	GIL	GB	GBP	Aa3	1,600,514.72	2,167,497.06	0.84%
GB00BL6C7720	UKT 4 1/8 01/28/27 UK Treasury	GIL	GB	GBP	Aa3	71,735.99	97,148.46	0.04%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	199,505.46	270,180.27	0.11%
GB00BM82ZT38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	Aa3	425,235.20	575,874.77	0.22%
GB00BMF8LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,600,514.91	2,167,497.32	0.84%
GB00BMF8LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	2,435.54	3,298.33	0.00%
GB00BMV77TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	5,890,528.34	7,977,248.00	3.11%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	6,623.80	8,970.28	0.00%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	3,857.42	5,223.91	0.00%
GB00BPSNB490	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	1,179,202.18	1,596,934.55	0.62%
GB00BPSNB336	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	1,175,465.25	1,591,873.81	0.62%
GB00BPSNB336	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	194,007.80	262,735.06	0.10%
GB00BPSNB380	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	298,956.39	404,861.69	0.16%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	193,578.17	262,153.24	0.10%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	891,841.65	1,207,776.55	0.47%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	Aa3	34.21	46.33	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	2,655,539.64	3,596,264.56	1.40%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	314,999.47	426,588.03	0.17%
GB00BTJ3027	UKT 4 3/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	414,310.24	561,079.64	0.22%
GB00BTJ30134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	309,414.49	419,024.57	0.16%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	425,188.88	575,812.04	0.22%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	Aa3	0.89	1.21	0.00%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	16,101,175.60	109,677.28	0.04%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	22,635,019.67	154,184.23	0.06%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	16,547,479.78	112,717.40	0.04%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	652,578.23	4,445.20	0.00%
JP1024731R88	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	63,294,499.72	431,146.70	0.17%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	11,099,430,077.75	75,606,610.62	29.46%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	17,709,150.58	120,630.41	0.05%
JP1051521N69	JPGV 0.100 03/20/27 JAPAN	GOV	JP	JPY	A1	5,252,204.93	35,776.74	0.01%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	20,411,294.16	139,036.76	0.05%
JP1051711QB2	JPGV 0.400 06/20/29 JAPAN	GOV	JP	JPY	A1	1,171,082,923.17	7,977,131.25	3.11%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	475,250,019.98	3,237,287.23	1.26%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	458,941,582.23	3,126,198.13	1.22%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	399,557.82	2,721.69	0.00%
JP1103571L10	JPGV 0.100 12/20/29 JAPAN	GOV	JP	JPY	A1	383,560,757.06	2,680,839.89	1.04%
JP1103791R75	JPGV 1.500 06/20/35 JAPAN	GOV	JP	JPY	A1	372,756,414.15	2,539,125.78	0.99%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	84,382,243.31	574,791.26	0.22%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	1,171,058,334.27	7,876,963.76	3.11%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	14,184,063.90	96,618.38	0.04%
JP1200861647	JPGV 2.300 03/20/26 JAPAN	GOV	JP	JPY	A1	306,313.61	2,086.53	0.00%
JP12009917C3	JPGV 2.100 12/20/27 JAPAN	GOV	JP	JPY	A1	641,637,255.49	4,370,676.49	1.70%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	22,732,130.75	154,845.73	0.06%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	1,215,832.80	8,281.96	0.00%
JP1201621H91	JPGV 0.600 09/20/37 JAPAN	GOV	JP	JPY	A1	14,247,329.44	97,049.33	0.04%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	13,421,517.51	91,424.10	0.04%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	1,135,050.05	7,731.68	0.00%
JP1201931R78	JPGV 2.500 06/20/45 JAPAN	GOV	JP	JPY	A1	334,455,707.74	2,278,230.71	0.89%
JP1300611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	430,753.20	2,934.19	0.00%
JP1300141445	JPGV 2.400 03/20/34 JAPAN	GOV	JP	JPY	A1	16,039,001.53	109,253.77	0.04%
JP1300261748	JPGV 2.400 03/20/37 JAPAN	GOV	JP	JPY	A1	1,171,124,059.10	7,977,411.46	3.11%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	394,878,955.50	2,689,819.14	1.05%
JP1400151N57	JPGV 1.000 03/20/62 JAPAN	GOV	JP	JPY	A1	14,250,599.88	97,071.61	0.04%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	12,953,081.73	88,233.23	0.03%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	1,050,778.17	7,157.64	0.00%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	63,311,048.72	431,259.42	0.17%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	63,277,622.68	431,031.73	0.17%
JP1742961R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	63,297,418.26	431,166.58	0.17%
JP1743031R52	JPGV 08/04/25 JAPAN	GOV	JP	JPY	A1	1,170,956,256.89	7,876,268.45	3.11%
JP1743171R78	JPGV 01/13/26 JAPAN	GOV	JP	JPY	A1	63,319,291.41	431,315.57	0.17%
JP1743191R74	JPGV 07/21/26 JAPAN	GOV	JP	JPY	A1	63,286,585.07	431,092.78	0.17%
JP3496400007	KDDI ODSH KDDI	COM	JP	JPY	A1	1,977,506,886.65	13,470,294.61	5.25%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	2,678.69	3,151.84	0.00%
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	Aaa	543.64	639.67	0.00%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	Aa1	383.58	383.58	0.00%
US01609W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	Aa1	6,658.78	6,658.78	0.00%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,815,749.42	1,815,749.42	0.71%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	1,297,080.57	1,297,080.57	0.51%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	3,850,143.58	3,850,143.58	1.50%
US045167GJ64	ADB 4.375 01/14/28 MTN ADB	BND	PH	USD		2,778,666.87	2,778,666.87	1.08%
US045167GL11	ADB 4.125 05/30/30 MTN ADB	BND	PH	USD		2,778,480.03	2,778,480.03	1.08%
US04517PBW14	ADB 4.875 09/26/28 26 MTN ADB	BND	PH	USD		2,773,548.01	2,773,548.01	1.08%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	Aa1	3,851,989.32	3,851,989.32	1.50%
US298758AK26	EBRD 4.663 02/20/28 FRN MTN EBRD	GOV	SU	USD		2,778,029.25	2,778,029.25	1.08%
US3802371076	GODADDY ODSH GODADDY	COM	US	USD	Aa1	3,853,141.76	3,853,141.76	1.50%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	Aa1	3,852,174.42	3,852,174.42	1.50%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,815,471.36	1,815,471.36	0.71%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	3,852,272.25	3,852,272.25	1.50%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	3,851,184.08	3,851,184.08	1.50%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	Aa1	1,294,496.96	1,294,496.96	0.50%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	Aa1	3,853,360.33	3,853,360.33	1.50%
US91281Q8B70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	231,779.87	231,779.87	0.09%

Collateral data - as at 25/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	Aa1	144,811.56	144,811.56	0.06%
US912810SH23	UST 2.875 05/15/48 US TREASURY	GOV	US	USD	Aa1	7,152.85	7,152.85	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	Aa1	71.67	71.67	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	574,555.26	574,555.26	0.22%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	Aa1	59,117.20	59,117.20	0.02%
US912810TY47	UST 2.125 02/15/54 US TREASURY	GOV	US	USD	Aa1	86,756.93	86,756.93	0.03%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	8,904.13	8,904.13	0.00%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	167,140.10	167,140.10	0.07%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	Aa1	196.60	196.60	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	983.67	983.67	0.00%
US912828Z781	UST 1.500 01/31/27 US TREASURY	GOV	US	USD	Aa1	97.06	97.06	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	291,021.57	291,021.57	0.11%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	5,552.80	5,552.80	0.00%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	86.39	86.39	0.00%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	Aa1	87.84	87.84	0.00%
US91282CCM10	UST 0.125 07/15/31 US TREASURY	GOV	US	USD	Aa1	575,289.61	575,289.61	0.22%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	107,817.84	107,817.84	0.04%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	Aa1	92,094.51	92,094.51	0.04%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	417,759.27	417,759.27	0.16%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	426,547.97	426,547.97	0.17%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	4,839.75	4,839.75	0.00%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	Aa1	151,414.41	151,414.41	0.06%
US91282CKU44	UST 4.625 05/31/31 US TREASURY	GOV	US	USD	Aa1	7,976,064.51	7,976,064.51	3.11%
US91282CKX62	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	7,204.73	7,204.73	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	1,303.22	1,303.22	0.00%
US91282CLL36	UST 3.375 08/15/27 US TREASURY	GOV	US	USD	Aa1	76,445.83	76,445.83	0.03%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	Aa1	24,201.15	24,201.15	0.01%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	1,301,689.17	1,301,689.17	0.51%
US91282CNB36	UST 1.625 04/15/30 US TREASURY	GOV	US	USD	Aa1	95,791.91	95,791.91	0.04%
XS2351088955	ONTAR 0.250 06/09/31 MTN ONTARIO	BND	CA	EUR	Aaa	86,309.50	101,554.92	0.04%
XS3077376047	QUBPR 3.250 05/22/35 MTN QUEBEC PROVINCE	BND	CA	EUR	Aaa	99,856.48	117,494.80	0.05%
XS3091296528	IDA 3.500 06/12/45 MTN INTERNATIONAL DE	BND	US	EUR	Aa1	884,781.81	1,041,066.74	0.41%
XS3092697932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	Aa1	1,999,183.65	1,999,183.65	0.78%
	Unknown Company Description	UNK		GBP		1.00	1.35	0.00%
						Total:	256,680,486.37	100.90%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	GOLDMAN SACHS INTERNATIONAL (P	47,310,240.43
1	NOMURA INTERNATIONAL PLC (PAREN	63,541,844.82

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NOMURA INTERNATIONAL PLC (PARENT)	69,120,658.64
2	BARCLAYS BANK PLC (PARENT)	22,378,429.81
3	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	21,341,200.05
4	JP MORGAN SECS PLC (PARENT)	19,134,340.70
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	17,755,420.70