



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 Yield Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0780251400
Total net assets (AuM)	919,576,095
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

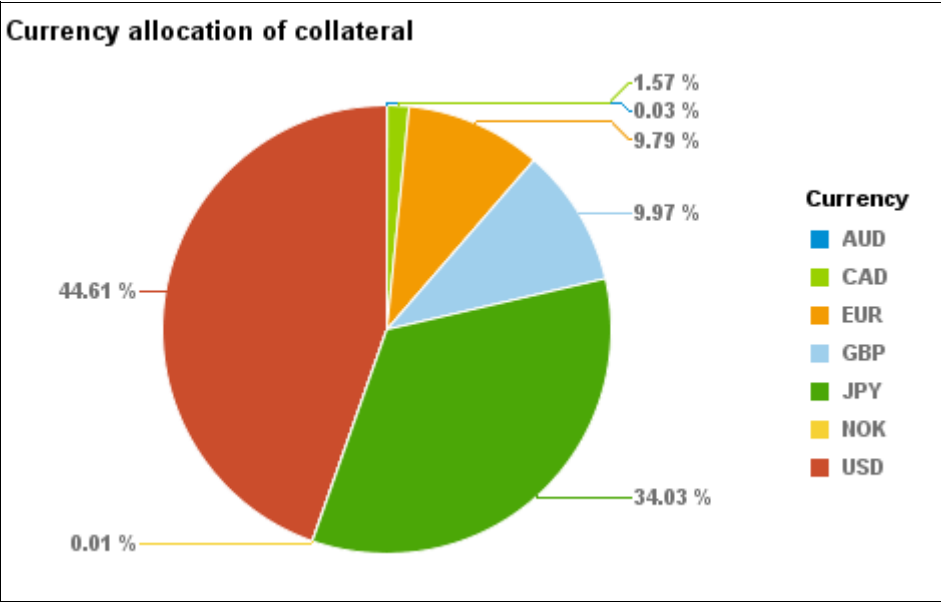
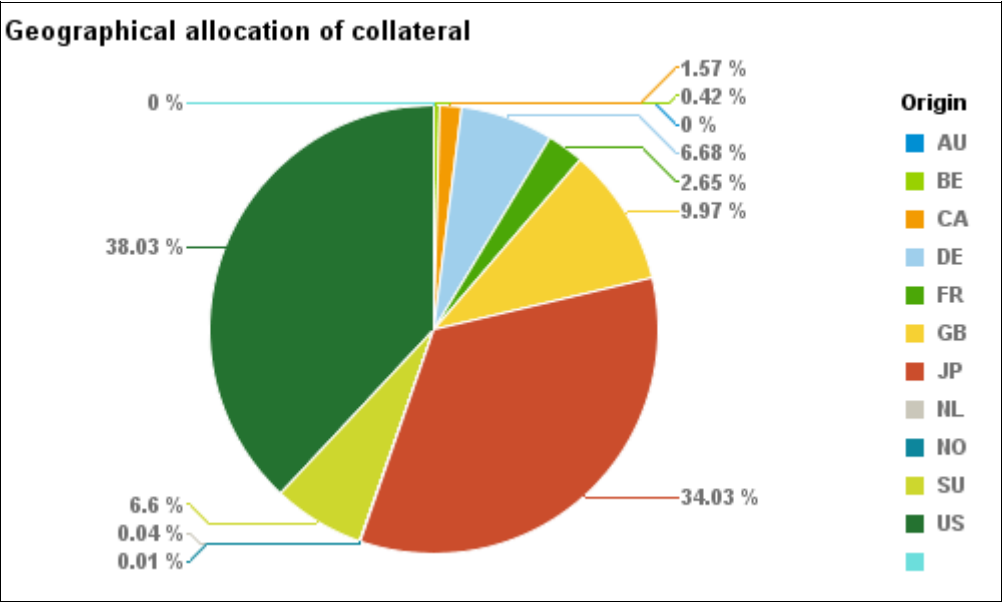
Securities lending data - as at 09/09/2025	
Currently on loan in USD (base currency)	144,477,019.21
Current percentage on loan (in % of the fund AuM)	15.71%
Collateral value (cash and securities) in USD (base currency)	184,943,159.21
Collateral value (cash and securities) in % of loan	128%

Securities lending statistics	
12-month average return on loan USD (base currency)	#ERROR
12-month average return on loan as a % of the fund AuM	#ERROR
12-month maximum return on loan USD	N/A
12-month maximum return on loan as a % of the fund AuM	N/A
Gross Return on the fund over the last 12 months 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 09/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000OR1	ORICA ODSH ORICA	COM	AU	AUD	Aaa	126.17	83.07	0.00%
AU3CB0221661	IADB 4.250 06/11/26 MTN IDB	BND	US	AUD	Aa1	76,013.75	50,050.26	0.03%
AU3CB0319143	BANQV 4.400 05/24/30 MTN BANQUE DEVELOPPT	BND	FR	AUD	Aa3	1,030.76	678.69	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	1,750,853.16	1,266,605.49	0.68%
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	Aaa	366,051.50	264,809.67	0.14%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	1,751,326.42	1,266,947.86	0.69%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	Aaa	16,216.04	11,731.04	0.01%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	43,612.10	31,549.95	0.02%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	55,008.31	39,794.22	0.02%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	18,343.74	13,270.27	0.01%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	Aa1	25,006.38	25,006.38	0.01%
DE0001102523	DEOV 11/15/27 GERMANY	GOV	DE	EUR	Aaa	650,169.99	763,599.94	0.41%
DE0001102549	DEOV 05/15/36 GERMANY	GOV	DE	EUR	Aaa	4.48	5.26	0.00%
DE0001102598	DEOV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	5,083.01	5,969.80	0.00%
DE0001135432	DEOV 3.250 07/04/42 GERMANY	GOV	DE	EUR	Aaa	1,078,853.19	1,267,072.06	0.69%
DE0001141869	DEOV 1.300 10/15/27 GERMANY	GOV	DE	EUR	Aaa	1,078,853.56	1,267,072.50	0.69%
DE000BU22056	DEOV 2.900 06/18/26 GERMANY	GOV	DE	EUR	Aaa	219,327.86	257,592.23	0.14%
DE000BU22072	DEOV 2.000 12/10/26 GERMANY	GOV	DE	EUR	Aaa	615,578.53	722,973.59	0.39%
DE000BU22080	DEOV 2.200 03/11/27 GERMANY	GOV	DE	EUR	Aaa	2,095,572.45	2,461,170.19	1.33%
DE000BU25034	DEOV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	48,352.15	56,787.76	0.03%
DE000BU25059	DEOV 2.200 10/10/30 GERMANY	GOV	DE	EUR	Aaa	2,902,902.93	3,409,349.16	1.84%
DE000BU2Z015	DEOV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	11,155.22	13,101.38	0.01%
DE000BU2Z031	DEOV 2.600 08/15/34 GERMANY	GOV	DE	EUR	Aaa	1,182,253.50	1,388,511.80	0.75%
DE000BU2Z049	DEOV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	300.07	352.42	0.00%
DE000BU35025	DEOV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	669.06	785.79	0.00%
DE000NRW0M92	NORDR 1.450 01/19/22 NRW	BND	DE	EUR	Aaa	18,840.78	22,127.78	0.01%
DE000NRW52M92	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	Aaa	613,199.58	720,179.60	0.39%
EU000A3K4D56	EUUNI 2.000 10/04/27 MTN EU	BND	BE	EUR	Aa3	219,327.61	257,591.95	0.14%
EU000A3KAEW6	EUUNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	219,327.56	257,591.88	0.14%
EU000A4EABY7	EUUNI 3.750 10/12/45 MTN EU	BND	BE	EUR	Aa3	219,327.93	257,592.31	0.14%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	209,174.37	245,667.35	0.13%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	0.00	0.00	0.00%
FR0014002VK3	FRGV 11/25/31 FRANCE	GOV	FR	EUR	Aa3	214,408.57	251,814.72	0.14%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	218,207.22	256,276.08	0.14%
FR001400J188	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	Aa3	218,577.02	256,710.40	0.14%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	Aa3	2,369.65	2,783.06	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	218,200.15	256,267.79	0.14%
FR001400NEF3	FRGV 3.000 06/25/49 FRANCE	GOV	FR	EUR	Aa3	2,095,572.91	2,461,170.73	1.33%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	Aa3	56,185.94	65,988.25	0.04%
FR001400WY04	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	938,257.22	1,101,947.44	0.60%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	Aa3	2,125.03	2,495.76	0.00%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	Aa3	1,056,036.77	1,429,292.97	0.77%
GB00B0CNHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	1,056,037.19	1,429,293.53	0.77%
GB00B128DH60	UKT1 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	Aa3	433,442.97	586,643.39	0.32%
GB00B24FFM16	UKT1 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	Aa3	4,380.62	5,928.95	0.00%
GB00B3LZBF68	UKT1 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	94,499.59	127,900.47	0.07%
GB00B3MYD345	UKT1 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	1,885,618.83	2,552,090.81	1.38%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	1,056,036.66	1,429,292.82	0.77%
GB00B73ZYW09	UKT1 0 1/4 03/22/52 UK TREASURY	GIL	GB	GBP	Aa3	1,638.31	2,217.37	0.00%
GB00B7RN0G65	UKT1 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	94,498.89	127,899.52	0.07%
GB00B7RN0G65	UKT1 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	1,885,690.56	2,552,187.89	1.38%
GB00B8JNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	Aa3	188,353.58	254,927.15	0.14%
GB00BDXCX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	1,055,091.96	1,428,014.21	0.77%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	1,056,037.28	1,429,293.66	0.77%
GB00BGDYHF49	GBOV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	94,499.70	127,900.62	0.07%
GB00BMF9LF76	GBOV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	1,150,536.88	1,557,194.14	0.84%
GB00BMF9LF76	GBOV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	350.18	473.95	0.00%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	809.81	1,066.04	0.00%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	1,885,707.79	2,552,211.21	1.38%

Collateral data - as at 09/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	47.25	63.95	0.00%
GB00BPSNBF80	UKTI 1 14 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	94,499.25	127,900.01	0.07%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	189,671.44	256,710.81	0.14%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	57,043.90	77,206.07	0.04%
GB00BQC8ZD08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	100,870.43	136,523.08	0.07%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	11.13	15.06	0.00%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	181,734.33	245,968.33	0.13%
JP1024601Q68	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	17,282,915.10	116,970.09	0.06%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	24,383,833.43	165,028.82	0.09%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	8,888,466.61	60,156.79	0.03%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	45,730,507.79	309,502.28	0.17%
JP1051501N14	JPGV 0.005 12/20/26 JAPAN	GOV	JP	JPY	A1	7,061,783,044.92	47,793,869.67	25.84%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	24,605,090.19	166,526.28	0.09%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	14,464,913.02	97,897.96	0.05%
JP1103451G00	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	1,934,712.83	13,094.06	0.01%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	238,049.00	1,611.11	0.00%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	149,725,813.14	1,013,338.41	0.55%
JP1120271N56	JPGV 0.005 03/10/32 JAPAN	GOV	JP	JPY	A1	14,290,067.39	96,714.61	0.05%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	14,310,871.20	96,855.41	0.05%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	8,253,295.31	55,857.98	0.03%
JP1120301R56	JPGV 0.005 03/10/35 JAPAN	GOV	JP	JPY	A1	14,270,433.45	96,581.73	0.05%
JP1200841615	JPGV 2.000 12/20/25 JAPAN	GOV	JP	JPY	A1	10,852,872.33	73,451.81	0.04%
JP1201001939	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	23,535,864.47	159,289.80	0.09%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	45,692,107.82	309,242.39	0.17%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	40,230,095.40	272,275.70	0.15%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	286,091,359.25	1,936,255.06	1.05%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	45,728,280.03	309,487.20	0.17%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	59,644,248.70	403,669.93	0.22%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	1,542,761.99	10,441.35	0.01%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	14,334,694.70	97,016.65	0.05%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	14,279,074.54	96,640.21	0.05%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	5,498,004.65	37,210.28	0.02%
JP3183200009	JAPAN EXCHANGE ODSH JAPAN EXCHANGE	COM	JP	JPY	A1	856,845,507.77	5,799,096.67	3.14%
JP3783600004	EAST JAPAN RAIL ODSH EAST JAPAN RAIL	COM	JP	JPY	A1	1,522,224.15	10,302.35	0.01%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	1,076,262.98	7,284.11	0.00%
JP3820000002	FUJI ELECTRIC ODSH FUJI ELECTRIC	COM	JP	JPY	A1	957,599.44	6,481.00	0.00%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	490,495,692.54	3,319,655.54	1.79%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	Aaa	61,665.82	72,424.17	0.04%
NO0010844079	NOGV 1.750 09/06/29 NORWAY	GOV	NO	NOK	Aaa	931.92	93.21	0.00%
NO0013148338	NOGV 3.625 04/13/34 NORWAY	GOV	NO	NOK	Aaa	206,666.23	20,671.05	0.01%
NO0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	Aaa	976.44	97.66	0.00%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,013,605.59	1,013,605.59	0.55%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	3,645,237.14	3,645,237.14	1.97%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aa1	1,013,805.84	1,013,805.84	0.55%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	Aa1	3,646,980.38	3,646,980.38	1.97%
US1667641005	CHEVRON ODSH CHEVRON	COM	US	USD	Aa1	1,578,241.80	1,578,241.80	0.85%
US20825C1045	CONOCOPHILLIPS ODSH CONOCOPHILLIPS	COM	US	USD	Aa1	123.71	123.71	0.00%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	Aa1	118.89	118.89	0.00%
US4581X0ER56	IADB 3.625 09/17/31 MTN IDB	BND	US	USD	Aa1	3,737,466.16	3,737,466.16	2.02%
US459058JX27	IBRD 0.875 07/15/26 MTN IBRD	GOV	SU	USD		3,756,788.00	3,756,788.00	2.03%
US459058KA05	IBRD 1.625 11/03/31 MTN IBRD	GOV	SU	USD		3,756,456.08	3,756,456.08	2.03%
US459058LF82	IBRD 4.500 04/10/31 MTN IBRD	GOV	SU	USD		40,237.69	40,237.69	0.02%
US459058LT86	IBRD 3.825 05/05/28 MTN IBRD	GOV	SU	USD		3,757,170.80	3,757,170.80	2.03%
US459058LU59	IBRD 4.000 05/06/32 MTN IBRD	GOV	SU	USD		897,446.88	897,446.88	0.49%
US4590610115	INTL FLAVORS ODSH INTL FLAVORS	COM	US	USD	Aa1	3,285,516.96	3,285,516.96	1.78%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	Aa1	3,647,210.25	3,647,210.25	1.97%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,013,775.83	1,013,775.83	0.55%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	Aa1	3,647,995.54	3,647,995.54	1.97%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	Aa1	3,647,419.71	3,647,419.71	1.97%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	762,267.98	762,267.98	0.41%
US68323ADP66	ONTAR 2.500 04/27/26 ONTARIO	BND	CA	USD	Aaa	5,002.08	5,002.08	0.00%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	Aa1	3,647,426.48	3,647,426.48	1.97%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	Aa1	6,025.94	6,025.94	0.00%
US912810SD19	UST 3.000 06/15/48 US TREASURY	GOV	US	USD	Aa1	1,015,209.73	1,015,209.73	0.55%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	120.44	120.44	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	Aa1	1,015,207.40	1,015,207.40	0.55%
US912810SR05	UST 1.125 05/15/40 US TREASURY	GOV	US	USD	Aa1	1,437,435.98	1,437,435.98	0.78%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	Aa1	114.69	114.69	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	Aa1	461,104.80	461,104.80	0.25%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	Aa1	1,013,730.34	1,013,730.34	0.55%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	Aa1	657,145.25	657,145.25	0.36%
US912810UC80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	2,551,675.73	2,551,675.73	1.38%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	Aa1	2,642.75	2,642.75	0.00%
US912828V968	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	983.00	983.00	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	2,460,474.98	2,460,474.98	1.33%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	1,015,212.99	1,015,212.99	0.55%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	176.00	176.00	0.00%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	Aa1	758,017.15	758,017.15	0.41%
US91282CFF97	UST 3.125 06/31/27 US TREASURY	GOV	US	USD	Aa1	124,143.32	124,143.32	0.07%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	1,598,665.76	1,598,665.76	0.86%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	1,015,245.60	1,015,245.60	0.55%
US91282CGQ67	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	1,598,724.19	1,598,724.19	0.86%
US91282CHAZ7	UST 3.500 04/30/28 US TREASURY	GOV	US	USD	Aa1	1,598,695.80	1,598,695.80	0.86%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	1,356,795.59	1,356,795.59	0.73%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	Aa1	315,854.48	315,854.48	0.17%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	Aa1	455,207.29	455,207.29	0.25%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	Aa1	1,045,169.23	1,045,169.23	0.57%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	Aa1	2,552,092.25	2,552,092.25	1.38%
US91282CHRS1	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	Aa1	1,738.84	1,738.84	0.00%

Collateral data - as at 09/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	Aa1	876,736.14	876,736.14	0.47%
US91282CJX80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	Aa1	161,298.59	161,298.59	0.09%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	1,013,759.02	1,013,759.02	0.55%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	254,576.99	254,576.99	0.14%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	1,863,498.54	1,863,498.54	1.01%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	Aa1	2,551,655.89	2,551,655.89	1.38%
US91282CLR06	UST 4.125 10/31/29 US TREASURY	GOV	US	USD	Aa1	24,279.46	24,279.46	0.01%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	315,095.07	315,095.07	0.17%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	Aa1	1,013,679.97	1,013,679.97	0.55%
US91282CMWR1	UST 3.750 04/15/28 US TREASURY	GOV	US	USD	Aa1	91,426.51	91,426.51	0.05%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	Aa1	3,754,835.15	3,754,835.15	2.03%
	Unknown Company Description	UNK		GBP		1.00	1.35	0.00%
						Total:	184,943,159.21	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	NOMURA INTERNATIONAL PLC (PARENT)	42,015,357.96

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NOMURA INTERNATIONAL PLC (PARENT)	58,426,652.71
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	36,315,765.82
3	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	16,891,863.66
4	DEUTSCHE BANK AG (PARENT)	16,838,918.65
5	JP MORGAN SECS PLC (PARENT)	14,854,973.95