



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 05/05/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond
Replication Mode	Physical replication
ISIN Code	LU1163226092
Total net assets (AuM)	4,169,209,056
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 05/05/2025	
Currently on loan in USD (base currency)	395,745,670.75
Current percentage on loan (in % of the fund AuM)	9.49%
Collateral value (cash and securities) in USD (base currency)	435,642,366.76
Collateral value (cash and securities) in % of loan	110%

Securities lending statistics	
12-month average on loan in USD (base currency)	434,565,623.86
12-month average on loan as a % of the fund AuM	14.80%
12-month maximum on loan in USD	622,327,925.99
12-month maximum on loan as a % of the fund AuM	19.71%
Gross Return for the fund over the last 12 months in (base currency fund)	767,947.27
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0262%

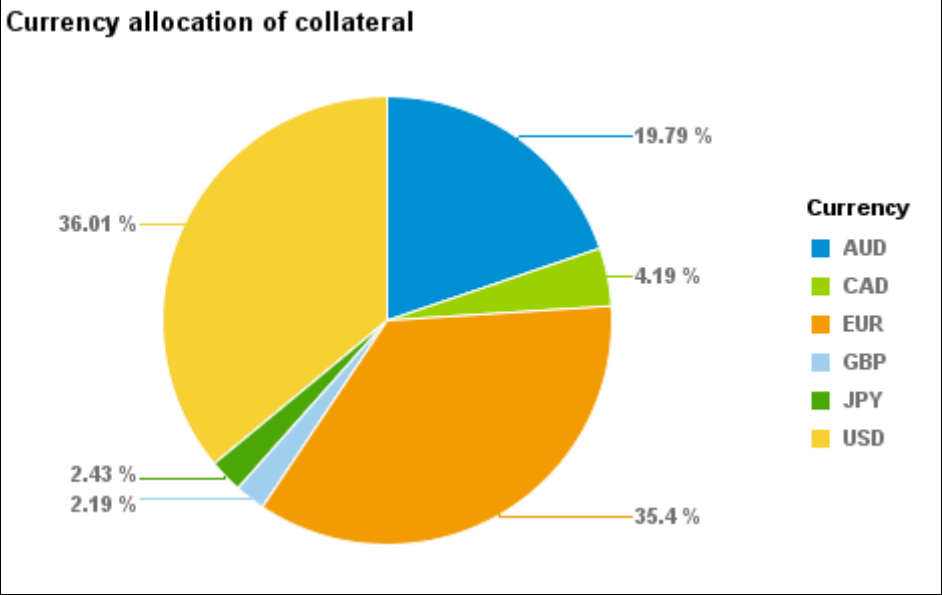
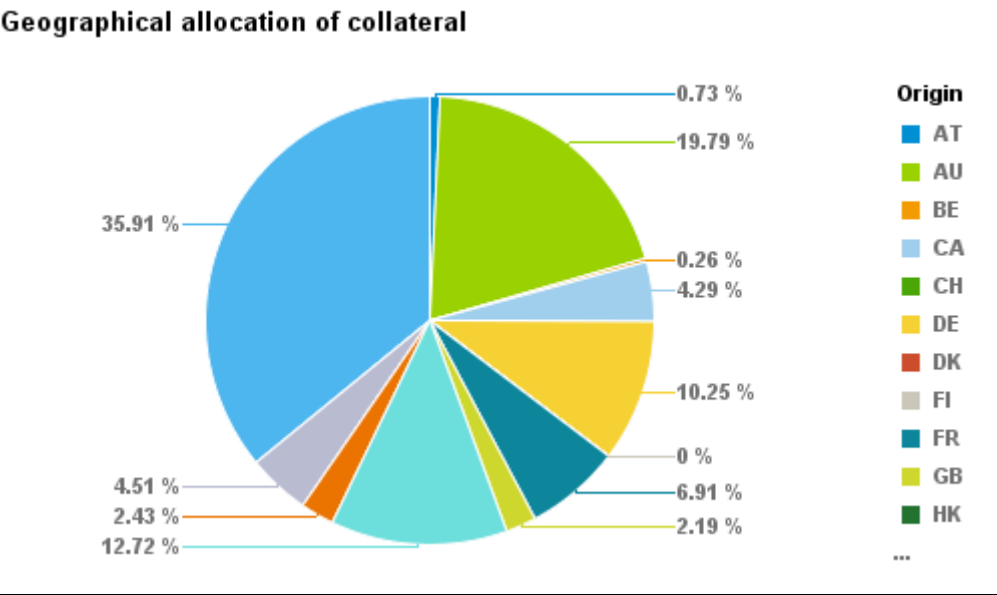
Collateral data - as at 05/05/2025									
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight	
AT0000383864	ATGV 6.250 07/15/27 AUSTRIA	GOV	AT	EUR	AA1	462,502.92	526,004.58	0.12%	
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	4,441.45	5,051.27	0.00%	
AT0000A0U299	ATGV 3.800 01/26/62 AUSTRIA	GOV	AT	EUR	AA1	2,161.62	2,458.41	0.00%	
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	119,851.68	136,307.32	0.03%	
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	AA1	1,524,219.25	1,733,494.59	0.40%	
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	140,992.19	160,350.42	0.04%	
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	555,105.08	631,321.02	0.14%	
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	767.99	873.43	0.00%	
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	23,735,307.51	15,384,970.87	3.53%	
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	32,513,316.82	21,074,782.03	4.84%	

Collateral data - as at 05/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000COH5	COCHLEAR ODSH COCHLEAR	COM	AU	AUD	AAA	14,401,328.29	9,334,786.00	2.14%
AU000000CPU5	COMPUTERSHARE ODSH COMPUTERSHARE	COM	AU	AUD	AAA	28,614,210.94	18,547,423.56	4.26%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	33,717,868.94	21,855,559.75	5.02%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	301,086.82	342,426.04	0.08%
BE0000334434	BEGV 0.800 06/22/25 BELGIUM	GOV	BE	EUR	AA3	20.18	22.95	0.00%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	AA3	17,759.54	20,197.93	0.00%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	AA3	2,428.22	2,761.62	0.00%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	AA3	14,615.81	16,622.57	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	36,511.42	41,524.44	0.01%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	627,392.13	713,533.09	0.16%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	496.20	361.22	0.00%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	3,713.80	2,703.54	0.00%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	99,126.63	72,161.37	0.02%
CA135087Q988	CAGV 4.000 03/01/29 CANADA	GOV	CA	CAD	AAA	12,587.48	9,163.33	0.00%
CA135087R226	CAGV 4.500 02/01/26 CANADA	GOV	CA	CAD	AAA	55,132.84	40,135.14	0.01%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	999.60	727.68	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	9,472,913.12	6,896,011.15	1.58%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	11,987,556.59	8,726,600.02	2.00%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	AAA	3,419,552.88	2,489,337.17	0.57%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	2,570,235.67	2,923,129.09	0.67%
DE0001030583	DEGV 0.100 04/15/33 GERMANY	GOV	DE	EUR	AAA	9,449,964.60	10,747,444.97	2.47%
DE0001102549	DEGV 05/15/36 GERMANY	GOV	DE	EUR	AAA	12,031,830.76	13,683,801.41	3.14%
DE0001102556	DEGV 11/15/28 GERMANY	GOV	DE	EUR	AAA	57,083.94	64,921.57	0.01%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	11,991,130.04	13,637,512.49	3.13%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	2,031,214.07	2,310,099.81	0.53%
DE000BU22023	DEGV 3.100 09/18/25 GERMANY	GOV	DE	EUR	AAA	22,601.01	25,704.13	0.01%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	725.39	824.99	0.00%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	AAA	111,189.56	126,455.89	0.03%
DE000BU3Z047	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	1,006,697.09	1,144,916.62	0.26%
FI4000546528	FIGV 2.750 04/15/38 FINLAND	GOV	FI	EUR	AA1	5,745.39	6,534.23	0.00%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,360.24	36,803.30	0.01%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	AA2	141,626.16	161,071.43	0.04%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	3,431,984.80	3,903,196.39	0.90%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	775,483.17	881,957.03	0.20%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	32,653.03	37,136.29	0.01%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	7,424.83	8,444.26	0.00%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	222,568.51	253,127.18	0.06%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	462,427.97	525,919.35	0.12%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	AA2	2,031,114.03	2,309,986.04	0.53%

Collateral data - as at 05/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	24,368.77	27,714.60	0.01%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	1,322,484.35	1,504,061.48	0.35%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	AA2	3,041.05	3,458.59	0.00%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	1,882,846.32	2,141,361.16	0.49%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	5.71	6.49	0.00%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	30.55	34.74	0.00%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	14,226.71	16,180.04	0.00%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	2,030,889.45	2,309,730.62	0.53%
FR001400JI88	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	AA2	118.90	135.23	0.00%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	AA2	12,031,831.03	13,683,801.72	3.14%
FR001400Z2L7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	AA2	2,030,674.51	2,309,486.17	0.53%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	AA3	393,959.99	526,004.58	0.12%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	393,959.62	526,004.09	0.12%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	5,209,383.62	6,955,426.27	1.60%
GB00BMGR2809	UKT 0 1/4 07/31/31 UK Treasury	GIL	GB	GBP	AA3	393,959.99	526,004.58	0.12%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	393,959.99	526,004.58	0.12%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	138.81	185.34	0.00%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	374,193.11	499,612.39	0.11%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		10,293,215.85	11,706,474.64	2.69%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		19,217,116.20	21,855,626.72	5.02%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		19,217,118.25	21,855,629.04	5.02%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	155,991,359.19	1,085,690.49	0.25%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	125,642,551.06	874,464.61	0.20%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	74,355,153.31	517,507.40	0.12%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	139,545,549.06	971,228.64	0.22%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	13,569,169.35	94,440.60	0.02%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	501,127.60	3,487.82	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	5,025,640.73	34,978.16	0.01%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	155,239,126.81	1,080,454.99	0.25%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,421,263.22	9,891.91	0.00%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	38,630,853.60	268,868.42	0.06%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	3,098,216.12	21,563.40	0.00%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	146,545,125.23	1,019,945.27	0.23%
JP1201331C14	JPGV 1.800 12/20/31 JAPAN	GOV	JP	JPY	A1	93,222,444.55	648,822.61	0.15%
JP1201731L76	JPGV 0.400 06/20/40 JAPAN	GOV	JP	JPY	A1	194,492,623.19	1,353,656.97	0.31%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	96,548,844.79	671,974.16	0.15%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	62,873,128.06	437,593.19	0.10%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	75,677,559.19	526,711.26	0.12%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	3,974,954.41	27,665.44	0.01%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	47,927,667.79	333,573.69	0.08%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	83,736,650.02	582,802.05	0.13%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	2,031,037.97	2,309,899.53	0.53%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	AAA	70,964.42	80,707.83	0.02%
NL0015000QL2	NLGV 01/15/26 NETHERLANDS	GOV	NL	EUR	AAA	12,031,831.36	13,683,802.09	3.14%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	3,155,155.74	3,588,358.70	0.82%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	11,840,949.83	11,840,949.83	2.72%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	11,841,064.28	11,841,064.28	2.72%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	3,374,914.71	3,374,914.71	0.77%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	3,373,906.92	3,373,906.92	0.77%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	243,495.75	243,495.75	0.06%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	3,375,356.00	3,375,356.00	0.77%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	AAA	1,935,061.79	1,935,061.79	0.44%
US1258961002	CMS ENERGY ODSH CMS ENERGY	COM	US	USD	AAA	2,433.69	2,433.69	0.00%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	3,375,484.03	3,375,484.03	0.77%
US3032501047	FAIR ISAAC ODSH FAIR ISAAC	COM	US	USD	AAA	1,126,680.11	1,126,680.11	0.26%
US43358BAA17	CAGV 4.625 04/30/29 CANADA	GOV	CA	USD	AAA	454,014.79	454,014.79	0.10%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	11,841,185.19	11,841,185.19	2.72%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	6,065,808.82	6,065,808.82	1.39%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	3,375,593.09	3,375,593.09	0.77%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	3,375,102.97	3,375,102.97	0.77%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	11,841,274.65	11,841,274.65	2.72%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	11,841,048.65	11,841,048.65	2.72%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	3,375,296.57	3,375,296.57	0.77%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	11,492,266.13	11,492,266.13	2.64%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	57,787.46	57,787.46	0.01%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	43,201.94	43,201.94	0.01%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	290,734.98	290,734.98	0.07%
US912810QV35	UST 0.750 02/15/42 US TREASURY	GOV	US	USD	AAA	1,347,176.28	1,347,176.28	0.31%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	727,875.38	727,875.38	0.17%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	697.41	697.41	0.00%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	1,348,205.50	1,348,205.50	0.31%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	66.05	66.05	0.00%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	1,349,184.98	1,349,184.98	0.31%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	146.39	146.39	0.00%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	AAA	1,077.19	1,077.19	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	2,462,085.03	2,462,085.03	0.57%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	12,780.94	12,780.94	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	25,453.20	25,453.20	0.01%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	929.88	929.88	0.00%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	337,530.12	337,530.12	0.08%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	92,732.96	92,732.96	0.02%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	189,288.57	189,288.57	0.04%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	30,670.74	30,670.74	0.01%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	14,200.09	14,200.09	0.00%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	722,786.94	722,786.94	0.17%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	2,996.05	2,996.05	0.00%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	2,735,769.39	2,735,769.39	0.63%
US91282CCR07	UST 1.000 07/31/28 US TREASURY	GOV	US	USD	AAA	1,041,723.44	1,041,723.44	0.24%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	7,044,627.36	7,044,627.36	1.62%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	6,539,052.07	6,539,052.07	1.50%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	1,774,346.90	1,774,346.90	0.41%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	7,036,167.27	7,036,167.27	1.62%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	126,312.74	126,312.74	0.03%
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	AAA	93.80	93.80	0.00%
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	AAA	131,586.89	131,586.89	0.03%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	2,308,034.50	2,308,034.50	0.53%
US91282CFB28	UST 2.750 07/31/27 US TREASURY	GOV	US	USD	AAA	160,630.50	160,630.50	0.04%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	192.53	192.53	0.00%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	277,881.48	277,881.48	0.06%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	AAA	101.50	101.50	0.00%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	2,339,149.36	2,339,149.36	0.54%
US91282CGH88	UST 3.500 01/31/28 US TREASURY	GOV	US	USD	AAA	6,754.69	6,754.69	0.00%
US91282CGK18	UST 1.125 01/15/33 US TREASURY	GOV	US	USD	AAA	1,348,289.98	1,348,289.98	0.31%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	10,880.32	10,880.32	0.00%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	5,527,079.16	5,527,079.16	1.27%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	238,186.23	238,186.23	0.05%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	AAA	66,157.60	66,157.60	0.02%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	586,839.79	586,839.79	0.13%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	118,594.73	118,594.73	0.03%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	631,005.08	631,005.08	0.14%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	1,348,989.41	1,348,989.41	0.31%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	AAA	1,048,117.18	1,048,117.18	0.24%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	494,006.52	494,006.52	0.11%
US91282CLM19	UST 3.625 09/30/31 US TREASURY	GOV	US	USD	AAA	158,332.02	158,332.02	0.04%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	577,227.00	577,227.00	0.13%
						Total:	435,642,366.76	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	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	166,561,819.58
2	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	86,994,806.76
3	RBC EUROPE LIMITED (PARENT)	72,999,334.88
4	MERRILL LYNCH INTERNATIONAL (PARENT)	39,049,190.55
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	14,018,216.72