



Summary of policy	
% limit on maximum percentage of book on loan	25%
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)	792,951,727
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

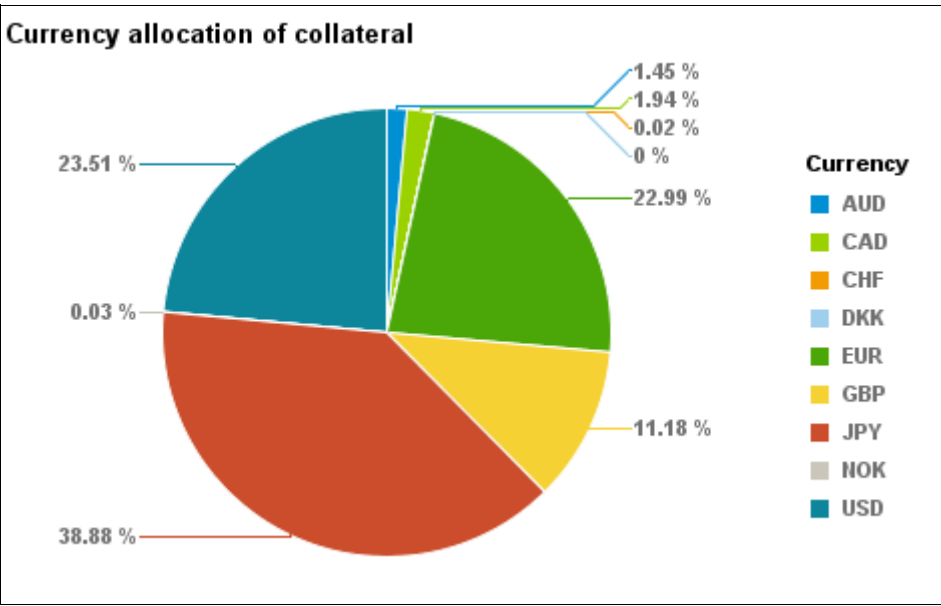
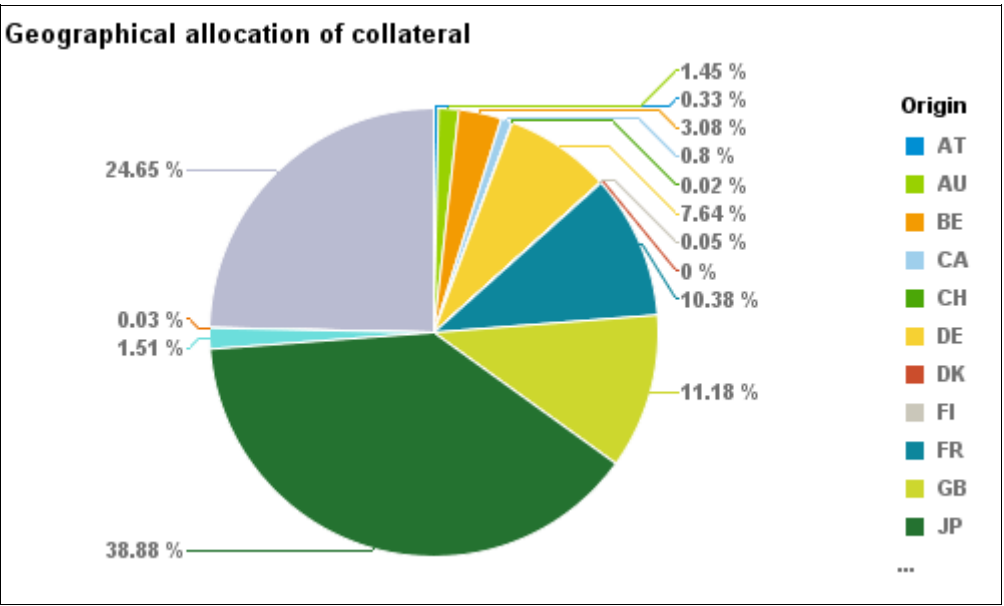
Securities lending data - as at 16/05/2025	
Currently on loan in USD (base currency)	100,470,023.89
Current percentage on loan (in % of the fund AuM)	12.67%
Collateral value (cash and securities) in USD (base currency)	114,013,544.68
Collateral value (cash and securities) in % of loan	113%

Securities lending statistics	
12-month average on loan in USD (base currency)	38,332,322.29
12-month average on loan as a % of the fund AuM	4.12%
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)	439,060.93
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0472%

Collateral data - as at 16/05/2025								
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	43.40	48.67	0.00%
AT0000383864	ATGV 6.250 07/15/27 AUSTRIA	GOV	AT	EUR	Aa1	152,128.33	170,596.71	0.15%
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	Aa1	69,179.40	77,577.78	0.07%
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	Aa1	76,057.34	85,290.70	0.07%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	39,731.25	44,554.63	0.04%
AU0000217101	AUGV 3.000 11/21/33 AUSTRALIA	GOV	AU	AUD	Aaa	2,550,877.66	1,639,071.02	1.44%
AU000XCLWAR9	AUGV 2.250 05/21/28 AUSTRALIA	GOV	AU	AUD	Aaa	13,453.51	8,644.57	0.01%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	Aaa	11,088.39	7,124.87	0.01%
BE0000337460	BEGV 1.000 06/22/26 BELGIUM	GOV	BE	EUR	Aa3	88,717.28	99,487.55	0.09%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	Aa3	69,076.64	77,462.54	0.07%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	Aa3	69,076.64	77,462.54	0.07%
BE0000355645	BEGV 1.400 06/22/53 BELGIUM	GOV	BE	EUR	Aa3	0.59	0.67	0.00%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	Aa3	12,815.06	14,370.80	0.01%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	Aa3	261,396.25	293,129.76	0.26%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	906,653.04	1,016,720.73	0.89%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	76,663.09	85,969.99	0.08%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	95,554.17	107,154.45	0.09%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	76,663.09	85,969.99	0.08%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	1,479,387.21	1,658,984.84	1.46%
CA1350875398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	23,268.70	16,683.26	0.01%
CA1350875620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	Aaa	1,147,601.01	822,810.32	0.72%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	106,697.64	76,500.39	0.07%
CAB2508L1076	SHOPIFY ODSH SHOPIFY	COM	US	CAD	Aaa	1,812,016.77	1,299,185.07	1.14%
CH0224397346	CHGV 06/22/29 SWITZERLAND	GOV	CH	CHF	Aaa	16,002.39	19,186.75	0.02%
DE0001030757	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	Aaa	1,201,604.43	1,347,479.22	1.18%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	Aaa	66,331.01	74,383.60	0.07%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	Aaa	0.44	0.49	0.00%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	Aaa	635,771.62	712,954.30	0.63%
DE0003811451	DEGV IO STR 08/15/27 GERMANY	GOV	DE	EUR	Aaa	322,860.62	362,055.90	0.32%
DE0003811501	DEGV IO STR 08/15/32 GERMANY	GOV	DE	EUR	Aaa	322,860.48	362,055.74	0.32%
DE0003811519	DEGV IO STR 08/15/33 GERMANY	GOV	DE	EUR	Aaa	245,792.61	275,631.84	0.24%
DE000BU22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	Aaa	72.26	81.04	0.00%
DE000BU22072	DEGV 2.900 12/10/26 GERMANY	GOV	DE	EUR	Aaa	1,201,603.73	1,347,478.43	1.18%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	424,603.29	476,150.14	0.42%
DE000BU25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	Aaa	1,201,677.76	1,347,561.45	1.18%
DE000BU25028	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	90,815.65	101,840.67	0.09%
DE000BU25042	DEGV 2.400 04/19/30 GERMANY	GOV	DE	EUR	Aaa	424,603.30	476,150.15	0.42%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	Aaa	1,626,207.16	1,823,628.73	1.60%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	Aaa	2.48	0.37	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	2.57	0.39	0.00%
DK0009924375	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	9.56	1.44	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	3.01	0.45	0.00%
FI400037635	FIGV 2.750 07/04/28 FINLAND	GOV	FI	EUR	Aa1	10,433.49	11,700.11	0.01%
FI4000278551	FIGV 0.500 09/15/27 FINLAND	GOV	FI	EUR	Aa1	1,939.36	2,174.80	0.00%
FI400369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	Aa1	14,828.16	16,628.30	0.01%
FI4000567525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	14,312.13	16,049.63	0.01%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	14,054.62	15,760.85	0.01%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	10,344.46	11,600.27	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,897,483.93	11,099,038.58	9.73%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	818.48	917.84	0.00%
FR0010870956	FRGV 4.000 04/25/60 FRANCE	GOV	FR	EUR	Aa3	1.00	1.12	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	88,903.37	99,696.24	0.09%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	172,988.56	193,989.38	0.17%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	Aa3	425.87	477.57	0.00%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	1.63	1.83	0.00%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	4,535.44	5,086.04	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	Aa3	60,251.58	67,566.13	0.06%
FR0013480613	FRGV 0.750 05/25/52 FRANCE	GOV	FR	EUR	Aa3	69,076.42	77,462.30	0.07%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	Aa3	87,685.75	98,330.80	0.09%

Collateral data - as at 16/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	Aa3	86,692.97	97,217.50	0.09%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	69,076.18	77,462.03	0.07%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	210.89	236.49	0.00%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	Aa3	6.83	7.66	0.00%
FR001400H1V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	2,495.39	2,798.33	0.00%
FR0128838515	FRGV 03/25/26 FRANCE	GOV	FR	EUR	Aa3	106.31	119.22	0.00%
GB00B0CNCNZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	234,725.58	312,800.07	0.27%
GB00B0CNCNZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	64,511.98	85,969.97	0.08%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	Aa3	128,015.99	170,596.71	0.15%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	47,249.27	62,965.34	0.06%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	Aa3	500,277.48	666,679.93	0.58%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	47,248.61	62,964.48	0.06%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	Aa3	47,249.79	62,966.03	0.06%
GB00B52WS153	UKT 4 1/2 09/07/34 UK TREASURY	GIL	GB	GBP	Aa3	483,335.99	644,103.35	0.56%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	Aa3	483,335.99	644,103.35	0.56%
GB00B7RNOG65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	47,249.02	62,965.00	0.06%
GB00B8DXXH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	26,060.35	34,728.55	0.03%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	Aa3	483,335.99	644,103.35	0.56%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	483,335.99	644,103.35	0.56%
GB00BL6CT720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	483,335.99	644,103.35	0.56%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	Aa3	47,249.73	62,965.95	0.06%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	Aa3	128,004.43	170,581.30	0.15%
GB00BMBL1F74	UKT 0 5/8 10/22/50 UK TREASURY	GIL	GB	GBP	Aa3	120,834.03	161,025.88	0.14%
GB00BMF9LF76	GBOV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	446,198.97	594,613.81	0.52%
GB00BMF9LH90	UKTI 0 5/8 03/22/45 UK Treasury	GIL	GB	GBP	Aa3	47,249.79	62,966.03	0.06%
GB00BMGR2809	UKTI 0 1/4 07/31/31 UK Treasury	GIL	GB	GBP	Aa3	286,118.86	381,287.80	0.33%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	32,072.49	42,740.45	0.04%
GB00BPJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	1,286,300.96	1,714,150.77	1.50%
GB00BQC3SD08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	1,644,614.56	2,191,646.75	1.92%
GB00BT7J0027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	1,286,301.57	1,714,151.58	1.50%
GB00BTJ30134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	677,659.14	903,062.33	0.79%
GB00BYMNG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	Aa3	470.26	626.68	0.00%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	26,326,272.61	181,135.99	0.16%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	667,061,029.51	4,589,664.49	4.03%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	45,226,016.49	311,174.29	0.27%
JP1024641Q82	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	19,790,475.58	136,166.92	0.12%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	548,596,817.81	3,774,580.17	3.31%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	121,651,839.36	837,016.56	0.73%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	547,766,819.22	3,768,869.42	3.31%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	1,289,733.77	8,873.92	0.01%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	238,267,637.32	1,639,383.00	1.44%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	69,067,596.37	475,214.53	0.42%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	6,285,148.25	43,244.50	0.04%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	2,292,702.71	15,774.77	0.01%
JP1200815992	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	33,865,540.23	233,009.37	0.20%
JP12010718C2	JPGV 2.100 12/20/28 JAPAN	GOV	JP	JPY	A1	473,674.53	3,259.08	0.00%
JP1201161A37	JPGV 2.200 03/20/30 JAPAN	GOV	JP	JPY	A1	134,464,847.52	925,175.52	0.81%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	45,246,459.71	311,314.95	0.27%
JP1201231ACO	JPGV 2.100 12/20/30 JAPAN	GOV	JP	JPY	A1	122,048,619.88	839,746.58	0.74%
JP1201451D66	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	238,229,718.11	1,639,122.10	1.44%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	551,367,471.57	3,793,643.45	3.33%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	50,798,991.14	349,518.73	0.31%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	142,348,428.99	979,417.91	0.86%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	11,516,582.65	79,239.00	0.07%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	12,476,189.90	85,841.51	0.08%
JP1201801N46	JPGV 0.800 03/20/42 JAPAN	GOV	JP	JPY	A1	122,042,797.77	839,706.52	0.74%
JP1201841P46	JPGV 1.100 03/20/43 JAPAN	GOV	JP	JPY	A1	910,562.88	6,265.06	0.01%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	12,454,712.41	85,693.74	0.08%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	30,067.32	206.88	0.00%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	122,037,640.00	839,671.03	0.74%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	45,243,527.35	311,294.77	0.27%
JP1300841Q46	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	1,395,736,171.83	9,603,260.36	8.42%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	545,636,469.18	3,754,211.71	3.29%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	18,780,373.29	129,216.98	0.11%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	543,688,101.56	3,740,806.11	3.28%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	Aaa	1,461,666.07	1,639,112.35	1.44%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	1,263.59	1,416.99	0.00%
NL0019614679	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	Aaa	69,076.21	77,462.06	0.07%
NO0013148338	NOGV 3.625 04/13/34 NORWAY	GOV	NO	NOK	Aaa	1,946.49	187.38	0.00%
NO0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	Aaa	337,511.75	32,490.68	0.03%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	Aaa	1,299,169.15	1,299,169.15	1.14%
US0079031078	AMD ODSH AMD	COM	US	USD	Aaa	484,845.06	484,845.06	0.43%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aaa	881.66	881.66	0.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	Aaa	1,352,085.29	1,352,085.29	1.19%
US31418FBN69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	Aaa	16,146.57	16,146.57	0.01%
US31418FDA21	FED NATL MORT ASSC 5%MBS 01/10/2054 FED NATL MORT ASSC 5%MBS 01/10/	MIS	US	USD	Aaa	17,000.05	17,000.05	0.01%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	Aaa	7,946.80	7,946.80	0.01%
US3696043013	GE ODSH GE	COM	US	USD	Aaa	1,253,273.42	1,253,273.42	1.10%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	Aaa	1,298,999.54	1,298,999.54	1.14%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	Aaa	1,297,833.58	1,297,833.58	1.14%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aaa	1,352,092.85	1,352,092.85	1.19%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aaa	1,297,070.31	1,297,070.31	1.14%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	Aaa	433.26	433.26	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aaa	1,352,023.64	1,352,023.64	1.19%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aaa	1,296,550.64	1,296,550.64	1.14%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	Aaa	2,247.86	2,247.86	0.00%
US912810RA88	UST 0.625 02/15/43 US TREASURY	GOV	US	USD	Aaa	839,744.46	839,744.46	0.74%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	Aaa	839,520.90	839,520.90	0.74%
US912810RL67	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	Aaa	980.49	980.49	0.00%

Collateral data - as at 16/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810RP97	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	Aaa	839,767.53	839,767.53	0.74%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	Aaa	799,643.20	799,643.20	0.70%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aaa	675.28	675.28	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aaa	1,637,921.44	1,637,921.44	1.44%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	Aaa	121,944.14	121,944.14	0.11%
US9128283F58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	Aaa	839,516.39	839,516.39	0.74%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	Aaa	839,465.15	839,465.15	0.74%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aaa	976.06	976.06	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aaa	3,428,490.09	3,428,490.09	3.01%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aaa	86.63	86.63	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aaa	870,670.71	870,670.71	0.76%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	Aaa	170,590.98	170,590.98	0.15%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	Aaa	476,125.79	476,125.79	0.42%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	Aaa	170,526.60	170,526.60	0.15%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aaa	959,113.07	959,113.07	0.84%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	Aaa	1,639,058.62	1,639,058.62	1.44%
						Total:	114,013,544.68	100.90%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	JP MORGAN SECS PLC (PARENT)	32,825,991.63

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	31,448,933.43
2	HSBC BANK PLC (PARENT)	13,430,753.93
3	BARCLAYS BANK PLC (PARENT)	9,950,122.06
4	MERRILL LYNCH INTERNATIONAL (PARENT)	9,582,950.86
5	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	9,256,642.27