



Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCF - HSBC Gbl Inv Fd - Gbl High Inc Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0524291613
Total net assets (AuM)	913,200,759
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

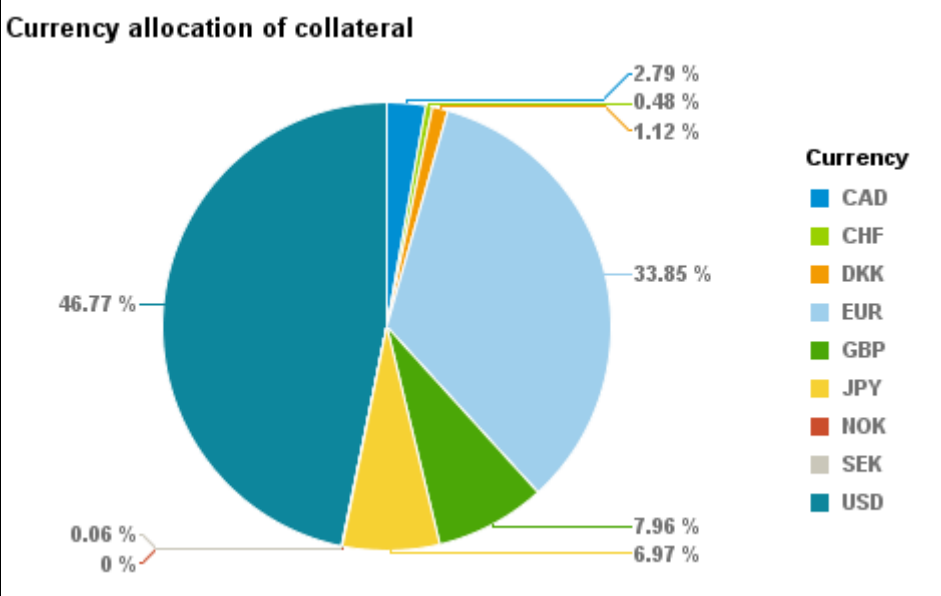
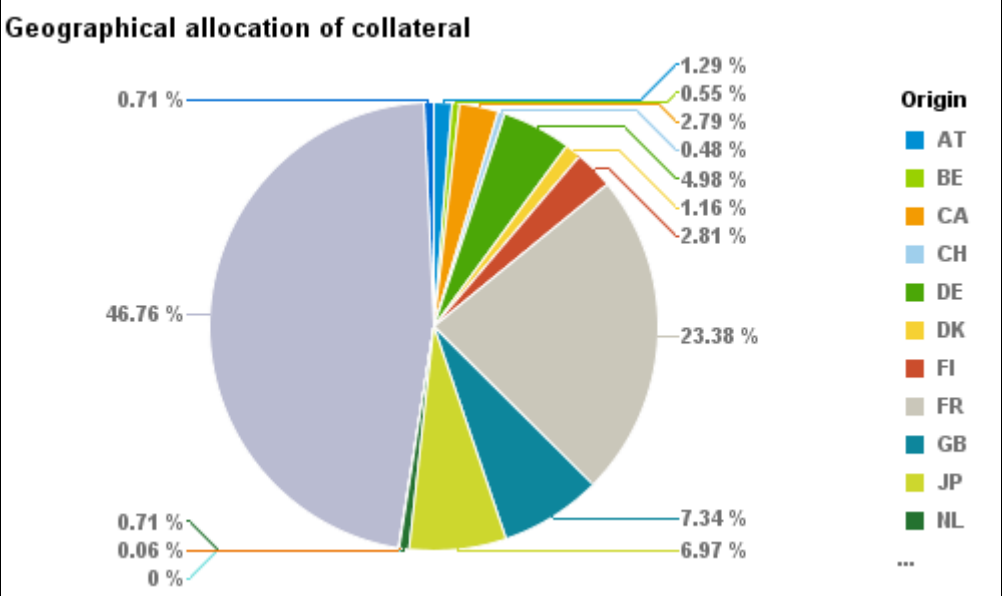
Securities lending data - as at 05/12/2025	
Currently on loan in USD (base currency)	128,148,436.95
Current percentage on loan (in % of the fund AuM)	15.51%
Collateral value (cash and securities) in USD (base currency)	160,908,906.53
Collateral value (cash and securities) in % of loan	128%

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 05/12/2025								
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	128,530.37	150,037.18	0.09%
AT0000A10683	ATGV 2.400 05/23/34 AUSTRIA	GOV	AT	EUR	Aa1	3,894.41	4,546.05	0.00%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	Aa1	140,886.68	164,461.04	0.10%
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	Aa1	104,561.76	122,057.93	0.08%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	1,405,576.02	1,640,769.08	1.02%
BE0000320282	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	Aa3	21,897.59	25,561.68	0.02%
BE0000331406	BEGV 3.750 06/22/45 BELGIUM	GOV	BE	EUR	Aa3	238.55	278.46	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	115,972.24	135,377.71	0.08%
BE0000355645	BEGV 1.400 06/22/33 BELGIUM	GOV	BE	EUR	Aa3	0.55	0.64	0.00%
BE0000358672	BEGV 3.300 06/22/34 BELGIUM	GOV	BE	EUR	Aa3	616,910.41	720,137.16	0.45%
BE0008063126	BEGV 03/28/28 BELGIUM	GOV	BE	EUR	Aa3	1,712.41	1,998.95	0.00%
BE0008064132	BEGV 03/28/29 BELGIUM	GOV	BE	EUR	Aa3	372.16	434.44	0.00%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	Aaa	784.76	563.17	0.00%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	217,999.55	156,444.26	0.10%
CA135087H722	CAGV 2.900 12/01/51 CANADA	GOV	CA	CAD	Aaa	710,522.01	509,895.95	0.32%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	46,516.48	33,381.89	0.02%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	710,096.34	509,590.48	0.32%
CA135087M680	CAGV 1.750 12/01/33 CANADA	GOV	CA	CAD	Aaa	442,373.15	317,462.76	0.20%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	Aaa	18,090.82	12,982.62	0.01%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	Aaa	2,376,356.43	1,705,358.20	1.06%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	11,688.71	8,388.23	0.01%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	Aaa	709,655.01	509,273.77	0.32%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	710,130.38	509,614.91	0.32%
CA135087YK42	CAGV 2.900 12/01/41 CANADA	GOV	CA	CAD	Aaa	293,303.20	210,484.85	0.13%
CA135087ZH64	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	1,380.74	990.87	0.00%
CH0440081401	CHGV 07/24/39 SWITZERLAND	GOV	CH	CHF	Aaa	623,967.50	779,034.62	0.48%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	Aaa	1,155.92	1,349.33	0.00%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	Aaa	69,597.21	81,242.81	0.05%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	Aaa	58.47	68.26	0.00%
DE0001102424	DEGV 0.500 08/15/27 GERMANY	GOV	DE	EUR	Aaa	2,420.48	2,825.50	0.00%
DE0001102440	DEGV 0.500 02/15/28 GERMANY	GOV	DE	EUR	Aaa	743,230.94	867,594.73	0.54%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	Aaa	743,231.07	867,594.87	0.54%
DE0001102473	DEGV 08/15/29 GERMANY	GOV	DE	EUR	Aaa	10.17	11.88	0.00%
DE0001102556	DEGV 11/15/28 GERMANY	GOV	DE	EUR	Aaa	743,230.54	867,594.26	0.54%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	2,445,202.67	2,854,354.99	1.77%
DE0001102608	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	Aaa	228.19	266.37	0.00%
DE0001102614	DEGV 1.800 08/15/33 GERMANY	GOV	DE	EUR	Aaa	72,204.13	84,285.95	0.05%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	Aaa	743,231.82	867,595.76	0.54%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	Aaa	401,751.72	468,976.27	0.29%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	Aaa	49.69	58.00	0.00%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	Aaa	5,627.41	6,569.04	0.00%
DE0008U22056	DEGV 2.900 06/18/26 GERMANY	GOV	DE	EUR	Aaa	67.34	78.61	0.00%
DE0008U22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	Aaa	114,579.16	133,751.53	0.08%
DE0008U22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	Aaa	61,881.91	72,236.52	0.04%
DE0008U25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	Aaa	134.52	157.03	0.00%
DE0008U2ZD012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	Aaa	114,506.78	133,667.04	0.08%
DE0008U2ZF069	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	537.54	627.48	0.00%
DE0008U2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	1,439.52	1,680.39	0.00%
DE0008U2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	433,467.26	505,966.73	0.31%
DE0008U2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	Aaa	10.04	11.72	0.00%
DE0008U2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	168.16	196.30	0.00%
DE0008U2Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	172,213.60	201,029.86	0.12%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	Aaa	1,054,211.27	164,756.89	0.10%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	5,442.18	850.53	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	4,990,003.19	779,860.21	0.48%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	502,685.75	78,562.00	0.05%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	4,990,002.85	779,860.15	0.48%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	Aa1	136,982.94	159,904.10	0.10%
FI4000566294	FIGV 2.950 04/15/55 FINLAND	GOV	FI	EUR	Aa1	1,866,696.12	2,179,047.75	1.35%

Collateral data - as at 05/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FI4000591862	FIGV 2.625 04/15/32 FINLAND	GOV	FI	EUR	Aa1	1,866,410.15	2,178,713.93	1.35%
FR0000186413	FRGV 3.400 07/29/29 FRANCE	GOV	FR	EUR	Aa3	80,805.88	94,326.79	0.06%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	65,511.28	76,473.19	0.05%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	Aa3	35,240.98	41,137.81	0.03%
FR0010070080	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	17,872.13	20,862.65	0.01%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	Aa3	5,451.76	6,363.99	0.00%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	Aa3	81,744.29	95,422.45	0.06%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	Aa3	365,066.01	426,151.99	0.26%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	170,135.90	198,604.50	0.12%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	Aa3	68.88	80.40	0.00%
FR0013208871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	Aa3	68,694.54	80,189.10	0.05%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	Aa3	95.89	111.94	0.00%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	Aa3	137,134.18	160,080.65	0.10%
FR0014002WK3	FRGV 11/25/31 FRANCE	GOV	FR	EUR	Aa3	878,210.52	1,025,160.25	0.64%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	Aa3	70,570.31	82,378.74	0.05%
FR0014009062	FRGV 1.250 05/25/38 FRANCE	GOV	FR	EUR	Aa3	1,557,522.39	1,818,140.42	1.13%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	1,868,982.87	2,181,717.14	1.36%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	9,437,419.73	11,016,569.87	6.85%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	7,207.42	8,413.43	0.01%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	Aa3	4,265,250.32	4,978,946.65	3.09%
FR001400QMF9	FRGV 3.000 11/25/34 FRANCE	GOV	FR	EUR	Aa3	5,735,479.48	6,695,189.17	4.16%
FR001400WY04	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	1,557,512.90	1,818,129.34	1.13%
FR001400XBV5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	Aa3	1,557,406.67	1,818,005.33	1.13%
FR001400ZL7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	Aa3	4,265,333.09	4,979,045.27	3.09%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	Aa3	9,442.69	12,628.18	0.01%
GB00BDCNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	1,961.17	2,622.77	0.00%
GB00BL6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	524,135.95	700,953.21	0.44%
GB00B3DAVD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	71,558.68	95,699.00	0.06%
GB00B3LZ9F68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	421.62	563.85	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	100,054.20	133,807.48	0.08%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	47,249.96	63,189.73	0.04%
GB00BD0XH204	UKT 17 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	100,012.26	133,751.40	0.08%
GB00BDXICX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	100,012.44	133,751.64	0.08%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	147,281.98	196,940.81	0.12%
GB00BJLR0J16	UKT 158 10/22/54 UK Treasury	GIL	GB	GBP	Aa3	0.48	0.64	0.00%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	Aa3	787,490.95	1,053,151.02	0.65%
GB00BMBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	Aa3	0.26	0.35	0.00%
GB00BMF9LH90	UKTI 0 5/8 03/22/45 UK Treasury	GIL	GB	GBP	Aa3	47,249.17	63,188.68	0.04%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	668,902.02	894,556.12	0.56%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	255,023.79	341,056.07	0.21%
GB00BPJJKH53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	195,932.44	262,030.25	0.16%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	255,023.79	341,056.07	0.21%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	716,151.86	957,745.69	0.60%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	668,901.75	894,555.76	0.56%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	716,151.67	957,745.44	0.60%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	1,359,513.38	1,818,145.22	1.13%
GB00BQC8ZD08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	668,901.90	894,555.96	0.56%
GB00BT7HZZ08	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	696,244.05	931,121.98	0.58%
GB00BT7J0134	UKTI 1 7/8 06/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	436,496.97	583,749.22	0.36%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	Aa3	255,023.73	341,055.99	0.21%
IE00BLS09M33	PENTAIR ODSH PENTAIR	COM	US	USD	Aa1	3,062,055.15	3,062,055.15	1.90%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	3,395,108.19	21,954.21	0.01%
JP1103581L42	JPGV 0.100 03/20/30 JAPAN	GOV	JP	JPY	A1	12,183,545.60	78,783.96	0.05%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	120,576,718.86	779,700.05	0.48%
JP1201491E67	JPGV 1.500 06/20/34 JAPAN	GOV	JP	JPY	A1	1,277,509.71	8,260.92	0.01%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	5,981,118.77	38,676.44	0.02%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	12,155,253.38	78,601.01	0.05%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	11,829,340.61	76,493.52	0.05%
JP1300411DC2	JPGV 1.700 12/20/43 JAPAN	GOV	JP	JPY	A1	12,168,874.18	78,689.09	0.05%
JP1300431E60	JPGV 1.700 06/20/44 JAPAN	GOV	JP	JPY	A1	12,214,592.59	78,984.72	0.05%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	595,973.21	3,853.81	0.00%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	30,018,508.37	194,112.37	0.12%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	27,543.56	178.11	0.00%
JP3122400009	ADVANTEST ODSH ADVANTEST	COM	JP	JPY	A1	224,220,099.32	1,449,901.96	0.90%
JP3407400005	SUMITOMO EI ODSH SUMITOMO EI	COM	JP	JPY	A1	226,741,004.69	1,466,203.20	0.91%
JP3420600003	SEKISUIHOUSE ODSH SEKISUIHOUSE	COM	JP	JPY	A1	226,881,024.31	1,467,108.63	0.91%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	226,521,946.77	1,464,786.68	0.91%
JP3571400005	TOKYO ELECTRON ODSH TOKYO ELECTRON	COM	JP	JPY	A1	226,030,871.95	1,461,611.19	0.91%
JP3582600007	TOKYO TATEMONO ODSH TOKYO TATEMONO	COM	JP	JPY	A1	226,540,669.69	1,464,907.75	0.91%
JP3633400001	TOYOTA ODSH TOYOTA	COM	JP	JPY	A1	155,706,054.04	1,006,861.18	0.63%
NL0009538784	NXP SEMICONDRS ODSH NXP SEMICONDTRIS	COM	US	USD	Aa1	3,063,869.92	3,063,869.92	1.90%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	Aaa	65.44	77.55	0.00%
NL00150006U0	NLGV 07/15/31 NETHERLANDS	GOV	NL	EUR	Aaa	738,456.87	862,021.81	0.54%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	Aaa	27.17	31.72	0.00%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	Aaa	62,286.58	72,708.91	0.05%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	Aaa	137,134.03	160,080.47	0.10%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	Aaa	34,260.72	39,993.52	0.02%
NO0010821598	NOGV 2.000 04/26/28 NORWAY	GOV	NO	NOK	Aaa	43,715.10	4,335.78	0.00%
SE0004517290	SEGV 2.250 06/01/32 SWEDEN	GOV	SE	SEK	Aaa	99,448.96	10,583.96	0.01%
SE0008014062	SEGV 0.125 06/01/26 SWEDEN	GOV	SE	SEK	Aaa	760,634.81	80,951.37	0.05%
US0079031078	AMD ODSH AMD	COM	US	USD	Aa1	3,062,868.41	3,062,868.41	1.90%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	Aa1	3,063,781.76	3,063,781.76	1.90%
US3377381068	FISERV ODSH FISERV	COM	US	USD	Aa1	3,063,816.43	3,063,816.43	1.90%
US3755681036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	Aa1	1,027,535.38	1,027,535.38	0.64%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	3,060,924.54	3,060,924.54	1.90%
US68323ADP66	ONTAR 2.500 04/27/28 ONTARIO	BND	CA	USD	Aaa	4,999.19	4,999.19	0.00%
US912797ST59	UST BILL 03/03/26 US TREASURY	GOV	US	USD	Aa1	7,931.94	7,931.94	0.00%
US912810PS15	UST 2.375 01/15/27 US TREASURY	GOV	US	USD	Aa1	545,083.79	545,083.79	0.34%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	Aa1	99.12	99.12	0.00%

Collateral data - as at 05/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810QU51	UST 3.125 02/15/42 US TREASURY	GOV	US	USD	Aa1	84.03	84.03	0.00%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	Aa1	341,012.59	341,012.59	0.21%
US912810RG58	UST 3.375 05/15/44 US TREASURY	GOV	US	USD	Aa1	4,429.50	4,429.50	0.00%
US912810BE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	Aa1	341,015.24	341,015.24	0.21%
US9128109F66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	Aa1	68,940.26	68,940.26	0.04%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	2,112.65	2,112.65	0.00%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	Aa1	614,018.74	614,018.74	0.38%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	Aa1	700,509.20	700,509.20	0.44%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	155,665.75	155,665.75	0.10%
US912810TG13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	184.43	184.43	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	1,176.75	1,176.75	0.00%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	Aa1	199.21	199.21	0.00%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	Aa1	699,766.33	699,766.33	0.43%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	9,895.09	9,895.09	0.01%
US912810UJ50	UST 4.750 02/15/45 US TREASURY	GOV	US	USD	Aa1	700,007.53	700,007.53	0.44%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	Aa1	175,291.40	175,291.40	0.11%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	Aa1	104.23	104.23	0.00%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	Aa1	311.92	311.92	0.00%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	Aa1	341,005.57	341,005.57	0.21%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	16,466.72	16,466.72	0.01%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	Aa1	115,323.21	115,323.21	0.07%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	991.35	991.35	0.00%
US912828X865	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	790.01	790.01	0.00%
US912828Z377	UST 0.125 01/15/30 US TREASURY	GOV	US	USD	Aa1	5,402,502.25	5,402,502.25	3.36%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	Aa1	174.98	174.98	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	4,763,057.92	4,763,057.92	2.96%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	1,053,102.48	1,053,102.48	0.65%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	Aa1	5,402,810.00	5,402,810.00	3.36%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	1,749,847.82	1,749,847.82	1.09%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	699,619.70	699,619.70	0.43%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	Aa1	576,611.01	576,611.01	0.36%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	Aa1	1,053,086.47	1,053,086.47	0.65%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	Aa1	1,053,105.31	1,053,105.31	0.65%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	198.09	198.09	0.00%
US91282COS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	Aa1	13,930.91	13,930.91	0.01%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	Aa1	1,817,637.65	1,817,637.65	1.13%
US91282CJN20	UST 4.375 11/30/26 US TREASURY	GOV	US	USD	Aa1	5,399,569.40	5,399,569.40	3.36%
US91282CJU62	UST 4.005 01/31/26 FRN US TREASURY	GOV	US	USD	Aa1	5,402,035.68	5,402,035.68	3.36%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	Aa1	3,643,056.63	3,643,056.63	2.26%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	1,241.65	1,241.65	0.00%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	Aa1	713.02	713.02	0.00%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	Aa1	103.64	103.64	0.00%
US91282CLT61	UST 3.965 10/31/26 FRN US TREASURY	GOV	US	USD	Aa1	134.28	134.28	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	1,521,891.66	1,521,891.66	0.95%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	Aa1	1,816,417.83	1,816,417.83	1.13%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	Aa1	105.01	105.01	0.00%
US91282CME93	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	Aa1	63,104.54	63,104.54	0.04%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	Aa1	690,376.14	690,376.14	0.43%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	Aa1	5,402,638.38	5,402,638.38	3.36%
US91282CPL99	UST 3.375 11/30/27 US TREASURY	GOV	US	USD	Aa1	407,650.22	407,650.22	0.25%
US92338C1036	VERALTO ODSH VERALTO	COM	US	USD	Aa1	3,063,937.90	3,063,937.90	1.90%
XS291156326	DKOV 2.250 10/02/26 MTN DENMARK	GOV	DK	EUR	Aaa	51,531.25	60,153.90	0.04%
	Unknown Company Description	UNK		EUR		124,045.79	144,802.20	0.09%
	Unknown Company Description	UNK		GBP		749,943.82	1,002,937.37	0.62%
						Total:	160,908,906.53	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)	29,723,478.98
2	BARCLAYS BANK PLC (PARENT)	21,607,311.44
3	DEUTSCHE BANK AG (PARENT)	18,411,821.53
4	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	17,808,084.97
5	MERRILL LYNCH INTERNATIONAL (PARENT)	8,402,703.23