Securities Lending Report

HBCE - HSBC Gbl Inv Fd - Gbl High Inc Bd (Parent)

Report as at 11/11/2026

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 High Inc Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0524291613
Total net assets (AuM)	539,381,869
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 11/11/2026	
Currently on loan in USD (base currency)	85,672,501.93
Current percentage on loan (in % of the fund AuM)	15.88%
Collateral value (cash and securities) in USD (base currency)	99,257,159.36
Collateral value (cash and securities) in % of loan	116%

Securities lending statistics	
12-month average on loan in USD (base currency)	29,271,293.23
12-month average on loan as a % of the fund AuM	4.24%
12-month maximum on loan in USD	69,742,026.33
12-month maximum on loan as a % of the fund AuM	1.65%
Gross Return for the fund over the last 12 months in (base currency fund)	327,441.55
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0474%

Collateral data - as at 11/11/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	Aa1	75,121.56	83,831.99	0.08%
AT0000A10683	ATGV 2.400 05/23/34 AUSTRIA	GOV	AT	EUR	Aa1	321,467.87	358,742.43	0.36%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	Aa1	141,714.95	158,146.96	0.16%
AT0000A1ZGE4	ATGV 0.750 02/20/28 AUSTRIA	GOV	AT	EUR	Aa1	82,948.36	92,566.31	0.09%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	Aa1	17,905.59	19,981.76	0.02%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	A1	591,427.85	660,004.57	0.66%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	A1	6,512.00	7,267.08	0.01%
BE0000333428	BEGV 3.000 06/22/34 BELGIUM	GOV	BE	EUR	A1	614.14	685.35	0.00%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	A1	239,304.73	267,052.38	0.27%
BE0000343526	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	A1	170,476.61	190,243.56	0.19%
BE0000346552	BEGV 1.250 04/22/33 BELGIUM	GOV	BE	EUR	A1	0.00	0.00	0.00%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	A1	45,280.81	50,531.17	0.05%
BE0000355645	BEGV 1.400 06/22/53 BELGIUM	GOV	BE	EUR	A1	0.50	0.56	0.00%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	A1	1,792,847.93	2,000,730.66	2.02%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	A1	620.60	692.55	0.00%
BE0008543077	BEGV 06/22/56 BELGIUM	GOV	BE	EUR	A1	0.88	0.99	0.00%
CA135087T537	CAGV 3.250 12/01/35 CANADA	GOV	CA	CAD	Aaa	980.37	690.47	0.00%
CA135087U857	CAGV 3.750 06/01/59 CANADA	GOV	CA	CAD	Aaa	592,371.33	417,206.76	0.42%
CA803854KZ03	SASKT 4.100 06/02/36 SASKATCHEWAN	PV1	CA	CAD	Aaa	2,028.69	1,428.81	0.00%
CH0024524966	CHGV 2.500 03/08/36 SWITZERLAND	GOV	CH	CHF	Aaa	609,617.59	737,988.72	0.74%
CH0127181029	CHGV 2.250 06/22/31 SWITZERLAND	GOV	CH	CHF	Aaa	188,252.00	227,893.45	0.23%
CH0127181193	CHGV 1.250 06/27/37 SWITZERLAND	GOV	CH	CHF	Aaa	5,392.64	6,528.20	0.01%
CH0224397346	CHGV 06/22/29 SWITZERLAND	GOV	CH	CHF	Aaa	13,869.82	16,790.48	0.02%
CH0344958688	CHGV 0.500 06/27/32 SWITZERLAND	GOV	CH	CHF	Aaa	1,006.20	1,218.08	0.00%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	Aaa	24,652.38	27,510.85	0.03%
DE0001102507	DEGV 08/15/30 GERMANY	GOV	DE	EUR	Aaa	470,158.12	524,673.48	0.53%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	Aaa	0.93	1.04	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	Aaa	2,269,639.64	2,532,806.91	2.55%
DE0001141851	DEGV 04/16/27 GERMANY	GOV	DE	EUR	Aaa	319,181.37	356,190.80	0.36%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	Aaa	444,332.02	495,852.82	0.50%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	Aaa	319,181.13	356,190.54	0.36%
DE000BU22114	DEGV 2.000 12/16/27 GERMANY	GOV	DE	EUR	Aaa	2,879.34	3,213.20	0.00%
DE000BU22122	DEGV 2.100 03/15/28 GERMANY	GOV	DE	EUR	Aaa	531.79	593.45	0.00%
DE000BU22130	DEGV 2.500 06/14/28 GERMANY	GOV	DE	EUR	Aaa	18,267.48	20,385.61	0.02%
DE000BU22130	DEGV 2.500 06/14/28 GERMANY	GOV	DE	EUR	Aaa	6.03	6.73	0.00%
DE000BU22148	DEGV 2.700 09/13/28 GERMANY	GOV	DE	EUR	Aaa	42.07	46.95	0.00%
DE000BU22155	DEGV 3.000 12/13/28 GERMANY	GOV	DE	EUR	Aaa	3,538.98	3,949.33	0.00%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	Aaa	390,006.94	435,228.68	0.44%
DE000BU25075	DEGV 2.900 10/08/31 GERMANY	GOV	DE	EUR	Aaa	3,245,766.99	3,622,117.32	3.65%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	5,501,391.77	6,139,284.34	6.19%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	4.86	5.43	0.00%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	2,588,821.05	2,888,997.77	2.91%
DE000BUZZ031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	Aaa	319,180.77	356,190.14	0.36%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	319,181.07	356,190.47	0.36%
DE000BU2Z064	DEGV 2.900 02/15/36 GERMANY	GOV	DE	EUR	Aaa	100.23	111.85	0.00%
DE000BUZZ072	DEGV 3.000 08/15/36 GERMANY	GOV	DE	EUR	Aaa	218.27	243.58	0.00%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	Aaa	18,260.45	20,377.77	0.02%
DE000BU3Z047	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	210,552.98	234,966.84	0.24%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	718,880.09	107,315.54	0.11%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	2,023,206.62	302,027.43	0.30%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	128,581.19	19,194.80	0.02%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	73,069.23	10,907.89	0.01%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	5,009,268.30	747,791.35	0.75%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	3,987,347.69	595,237.45	0.60%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	65,531.83	73,130.32	0.07%
FI4000571104	FIGV 3.000 09/15/34 FINLAND	GOV	FI	EUR	Aa1	46,475.67	51,864.58	0.05%
FR0000186413	FRGV 3.400 07/25/29 FRANCE	GOV	FR	EUR	Aa3	361,367.82	403,268.83	0.41%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	Aa3	14,143.92	15,783.93	0.02%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	11,768.68	13,133.27	0.01%

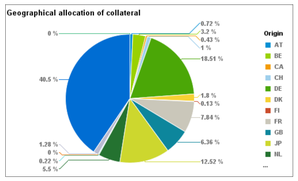
Collateral data - as at 11/11/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0010171975	FRGV 4.000 04/25/55 FRANCE	GOV	FR	EUR	Aa3	14,537.44	16,223.07	0.02%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	Aa3	2,033.60	2,269.40	0.00%
FR0010870956	FRGV 4.000 04/25/60 FRANCE	GOV	FR	EUR	Aa3	3,716.26	4,147.16	0.00%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	Aa3	2,287.06	2,552.25	0.00%
FR0013154028	FRGV 1.750 05/25/66 FRANCE	GOV	FR	EUR	Aa3	732,549.44	817,489.38	0.82%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	Aa3	266.30	297.17	0.00%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	Aa3	22,883.17	25,536.50	0.03%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	Aa3	15.67	17.48	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	Aa3	83,096.21	92,731.31	0.09%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	Aa3	109,302.50	121,976.25	0.12%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	Aa3	3,134.38	3,497.81	0.00%
FR0014002JM6	FRGV 0.500 06/25/44 FRANCE	GOV	FR	EUR	Aa3	36,926.15	41,207.78	0.04%
FR0014002WK3	FRGV 11/25/31 FRANCE	GOV	FR	EUR	Aa3	2.44	2.72	0.00%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	1,658.11	1,850.38	0.00%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	18,267.13	20,385.22	0.02%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	Aa3	1,669,969.80	1,863,604.68	1.88%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	Aa3	79,798.29	89,050.99	0.09%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	Aa3	732,549.04	817,488.92	0.82%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	273,176.96	304,852.14	0.31%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	Aa3	94,805.95	105,798.80	0.11%
FR001400QMF9	FRGV 3.000 11/25/34 FRANCE	GOV	FR	EUR	Aa3	273,382.81	305,081.85	0.31%
FR001400QMF9	FRGV 3.000 11/25/34 FRANCE	GOV	FR	EUR	Aa3	601.97	671.77	0.00%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	73,251.77	81,745.39	0.08%
FR001400ZZL7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	Aa3	735,622.40	820,918.65	0.83%
FR001401215	FRGV 3.500 11/25/35 FRANCE	GOV	FR	EUR	Aa3	618,031.64	689,693.10	0.69%
FR0014017Z10	FRGV 3.800 06/25/37 FRANCE	GOV	FR	EUR	Aa3	273,623.50	305,350.45	0.31%
FR0014018YR0	FRGV 3.700 11/25/36 FRANCE	GOV	FR	EUR	Aa3	732,548.88	817,488.75	0.82%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	3,339.06	4,452.47	0.00%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	Aa3	413,278.82	551,086.64	0.56%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	Aa3	56,159.60	74,886.02	0.08%
GB00BDCHBW80	UKT 1 1/2 07/22/47 UK TREASURY	GIL	GB	GBP	Aa3	414,449.00	552,647.02	0.56%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	15,286.98	20,384.42	0.02%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	146.84	195.80	0.00%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	Aa3	282,819.28	377,125.37	0.38%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	Aa3	94,499.29	126,010.08	0.13%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	284,539.34	379,418.98	0.38%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	284,743.97	379,691.85	0.38%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	281,469.42	375,325.40	0.38%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	413,949.37	551,980.79	0.56%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	283,091.20	377,487.96	0.38%
GB00BTTJ0027	UKT 4.5 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	414,697.47	552,978.34	0.56%
GB00BVP99566	GBGV 4.000 05/22/29 UNITED KINGDOM	GIL	GB	GBP	Aa3	284,315.51	379,120.52	0.38%
GB00BVP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	378,081.82	504,153.20	0.51%
GB00BWBR1N39	GBGV 4.875 07/31/36 UNITED KINGDOM	GIL	GB	GBP	Aa3	413,279.41	551,087.43	0.56%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	Aa3	414,697.01	552,977.73	0.56%
JP1024861S77	JPGV 1.400 07/01/28 JAPAN	GOV	JP	JPY	A1	1,018,591,771.44	6,418,549.80	6.47%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	151,324,395.74	953,554.90	0.96%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	2,099,181.09	13,227.77	0.01%
JP1201281B64	JPGV 1.900 06/20/31 JAPAN	GOV	JP	JPY	A1	49,881.15	314.32	0.00%
JP1201461D98	JPGV 1.700 09/20/33 JAPAN	GOV	JP	JPY	A1	150,943,011.93	951,151.65	0.96%
JP1201821NA5	JPGV 1.100 09/20/42 JAPAN	GOV	JP	JPY	A1	38,705,227.28	243,896.95	0.25%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	150,765,558.47	950,033.44	0.96%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	150,755,568.27	949,970.49	0.96%
JP1300391D69	JPGV 1.900 06/20/43 JAPAN	GOV	JP	JPY	A1	150,752,434.30	949,950.74	0.96%
JP13008841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	150,923,344.73	951,027.71	0.96%
JP1400101H56	JPGV 0.900 03/20/57 JAPAN	GOV	JP	JPY	A1	7,064,587.55	44,516.76	0.04%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	Aaa	2,269,639.39	2,532,806.63	2.55%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	Aaa	319,302.31	356,325.78	0.36%
NL0015073TQ2	NLGV 2.500 01/15/31 NETHERLANDS	GOV	NL	EUR	Aaa	33,945.75	37,881.79	0.04%
NL0015073VV8	NLGV 2.750 07/15/36 NETHERLANDS	GOV	NL	EUR	Aaa	2,269,640.01	2,532,807.32	2.55%
NO0010844079	NOGV 1.750 09/06/29 NORWAY	GOV	NO	NOK	Aaa	2,085,725.29	218,980.01	0.22%
SE0009496367	SEGV 0.750 05/12/28 SWEDEN	GOV	SE	SEK	Aaa	4,857.61	491.78	0.00%
SG31A7000004	SGGV 2.750 03/01/46 SINGAPORE	GOV	SG	SGD	Aaa	812,023.51	633,397.34	0.64%
SG31A9000002	SGGV 2.250 08/01/36 SINGAPORE	GOV	SG	SGD	Aaa	811,928.32	633,323.09	0.64%
US0079031078	AMD ODSH AMD	COM	US	USD	Aa1	1,284,702.67	1,284,702.67	1.29%
US013051EM50	ALBTA 1.300 07/22/30 ALBERTA	PV1	CA	USD	Aaa	4,425.33	4,425.33	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	1,289,850.72	1,289,850.72	1.30%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	Aa1	1,290,605.33	1,290,605.33	1.30%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	Aa1	444,240.48	444,240.48	0.45%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	Aa1	1,290,759.86	1,290,759.86	1.30%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	Aa1	256,781.59	256,781.59	0.26%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,286,094.44	1,286,094.44	1.30%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	Aa1	1,290,720.87	1,290,720.87	1.30%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	1,289,756.88	1,289,756.88	1.30%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	Aa1	7,852.71	7,852.71	0.01%
US912797WS21	UST BILL 02/02/27 US TREASURY	GOV	US	USD	Aa1	426,519.22	426,519.22	0.43%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	Aa1	59,628.22	59,628.22	0.06%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	Aa1	1,583,018.73	1,583,018.73	1.59%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	Aa1	46.15	46.15	0.00%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	Aa1	382,095.36	382,095.36	0.38%
US912810TL26	UST 4.000 11/15/52 US TREASURY	GOV	US	USD	Aa1	312,834.10	312,834.10	0.32%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	666,573.89	666,573.89	0.67%
US912810TT51	UST 4.125 08/15/53 US TREASURY	GOV	US	USD	Aa1	269,642.35	269,642.35	0.27%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	633,299.73	633,299.73	0.64%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	Aa1	6,807.20	6,807.20	0.01%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	Aa1	2,198,805.13	2,198,805.13	2.22%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	1,056,139.43	1,056,139.43	1.06%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	5,511.06	5,511.06	0.01%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	118,381.17	118,381.17	0.12%

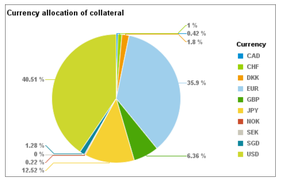
Collateral data - as at 11/11/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282BZZ63	UST 0.125 07/15/30 US TREASURY	GOV	US	USD	Aa1	1,397,199.88	1,397,199.88	1.41%
US91282CAD39	UST 0.375 07/31/27 US TREASURY	GOV	US	USD	Aa1	419,812.38	419,812.38	0.42%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	Aa1	877,670.08	877,670.08	0.88%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	Aa1	2,472,820.42	2,472,820.42	2.49%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	3,606,284.75	3,606,284.75	3.63%
US91282CCM10	UST 0.125 07/15/31 US TREASURY	GOV	US	USD	Aa1	1,114,874.85	1,114,874.85	1.12%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	11,984.48	11,984.48	0.01%
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	Aa1	2,191,939.58	2,191,939.58	2.21%
US91282CGK18	UST 1.125 01/15/33 US TREASURY	GOV	US	USD	Aa1	291,542.05	291,542.05	0.29%
US91282CGK18	UST 1.125 01/15/33 US TREASURY	GOV	US	USD	Aa1	157,821.47	157,821.47	0.16%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	Aa1	51,393.44	51,393.44	0.05%
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	Aa1	125,918.86	125,918.86	0.13%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	Aa1	419,871.35	419,871.35	0.42%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	Aa1	419,716.68	419,716.68	0.42%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	Aa1	852,183.59	852,183.59	0.86%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	Aa1	633,402.18	633,402.18	0.64%
US91282CKJ98	UST 4.500 04/15/27 US TREASURY	GOV	US	USD	Aa1	1,893,500.23	1,893,500.23	1.91%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	Aa1	99.60	99.60	0.00%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	Aa1	100.06	100.06	0.00%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	Aa1	125,977.13	125,977.13	0.13%
US91282CLE92	UST 1.875 07/15/34 US TREASURY	GOV	US	USD	Aa1	96,670.19	96,670.19	0.10%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	Aa1	47,018.02	47,018.02	0.05%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	Aa1	97.80	97.80	0.00%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	Aa1	419,990.92	419,990.92	0.42%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	Aa1	421,584.34	421,584.34	0.42%
US91282CML27	UST 2.125 01/15/35 US TREASURY	GOV	US	USD	Aa1	305.32	305.32	0.00%
US91282CML27	UST 2.125 01/15/35 US TREASURY	GOV	US	USD	Aa1	39,081.29	39,081.29	0.04%
US91282CMN82	UST 4.250 02/15/28 US TREASURY	GOV	US	USD	Aa1	7,406.34	7,406.34	0.01%
US91282CMW81	UST 3.750 04/15/28 US TREASURY	GOV	US	USD	Aa1	125,646.09	125,646.09	0.13%
US91282CMZ13	UST 3.875 04/30/30 US TREASURY	GOV	US	USD	Aa1	2,233.44	2,233.44	0.00%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	Aa1	740,966.03	740,966.03	0.75%
US91282CNH06	UST 3.875 06/15/28 US TREASURY	GOV	US	USD	Aa1	633,394.12	633,394.12	0.64%
US91282CNV99	UST 3.625 08/31/27 US TREASURY	GOV	US	USD	Aa1	1,689.60	1,689.60	0.00%
US91282CNY39	UST 3.375 09/15/28 US TREASURY	GOV	US	USD	Aa1	631,410.84	631,410.84	0.64%
US91282CPW54	UST 3.750 01/31/31 US TREASURY	GOV	US	USD	Aa1	965.19	965.19	0.00%
US91282CQS34	UST 4.000 05/31/28 US TREASURY	GOV	US	USD	Aa1	2,194,338.57	2,194,338.57	2.21%
US91282CQU89	UST 4.125 05/31/31 US TREASURY	GOV	US	USD	Aa1	125,970.39	125,970.39	0.13%
US91282CRC72	UST 4.375 07/31/33 US TREASURY	GOV	US	USD	Aa1	196.00	196.00	0.00%
US91282CRP85	UST 4.750 09/30/28 US TREASURY	GOV	US	USD	Aa1	198,825.62	198,825.62	0.20%
	Unknown Company Description	UNK		GBP		1.00	1.33	0.00%
						Total:	**99,257,159.36**	**100.00%**

Geographical allocation of collateral



Currency allocation of collateral



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)	20,930,530.39
2	DEUTSCHE BANK AG (PARENT)	13,080,610.01
3	BARCLAYS BANK PLC (PARENT)	12,518,371.06
4	CITIGROUP GLOBAL MARKETS LTD (PARENT)	8,921,218.82
5	NOMURA INTERNATIONAL PLC (PARENT)	7,554,733.69