Securities Lending Report

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

Report as at 28/04/2025

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 High Inc Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU0524291613
Total net assets (AuM)	781,040,335
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 28/04/2025	
Currently on loan in USD (base currency)	106,716,320.44
Current percentage on loan (in % of the fund AuM)	13.66%
Collateral value (cash and securities) in USD (base currency)	122,600,783.78
Collateral value (cash and securities) in % of loan	115%

Securities lending statistics	
12-month average on loan in USD (base currency)	39,522,597.57
12-month average on loan as a % of the fund AuM	4.22%
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)	436,748.19
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0467%

Collateral data - as at 28/04/2025

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	152,084.19	173,010.98	0.14%
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	Aa1	339,517.99	386,235.67	0.32%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	Aa1	128,927.25	146,667.64	0.12%
AU3CB0309623	ALBTA 5.200 05/15/34 MTN ALBERTA	BND	CA	AUD	Aaa	7,303.41	4,666.54	0.00%
BE0000331406	BEGV 3.750 06/22/45 BELGIUM	GOV	BE	EUR	Aa3	700,403.68	796,779.25	0.65%
BE0000334434	BEGV 0.800 06/22/25 BELGIUM	GOV	BE	EUR	Aa3	542,867.98	617,566.63	0.50%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	Aa3	1,228,259.49	1,397,268.03	1.14%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	Aa3	91,933.19	104,583.20	0.09%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	60,789.58	69,154.22	0.06%
BE0000356650	BEGV 2.750 04/22/39 BELGIUM	GOV	BE	EUR	Aa3	542,867.61	617,566.20	0.50%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	Aa3	13,533.36	15,395.55	0.01%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	Aa3	14,548.57	16,550.46	0.01%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	5,478,482.48	3,950,714.09	3.22%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	232,849.55	167,915.48	0.14%
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	95,584.88	68,929.41	0.06%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	1,433,338.31	1,033,627.45	0.84%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	Aaa	13,884.76	10,012.76	0.01%
CA9628791027	WHEATON PRECIOUS ODSH WHEATON PRECIOUS	COM	CA	CAD	Aaa	150.57	108.58	0.00%
DE0001030724	DEGV 08/15/50 GERMANY	GOV	DE	EUR	Aaa	391,998.90	445,937.96	0.36%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	55,751.67	63,423.10	0.05%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	Aaa	542,867.56	617,566.15	0.50%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	Aaa	44,943.69	51,127.95	0.04%
DE000BU22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	Aaa	14,736.99	16,764.80	0.01%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	79,785.83	90,764.37	0.07%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	Aaa	166,025.83	188,870.99	0.15%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	Aaa	7,022.14	7,988.39	0.01%
DE000BUZZ023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	542,868.16	617,566.83	0.50%
FI4000037635	FIGV 2.750 07/04/28 FINLAND	GOV	FI	EUR	Aa1	13,541.40	15,404.70	0.01%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	Aa1	268,297.70	305,215.47	0.25%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	268,471.10	305,412.73	0.25%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,772,476.89	11,117,169.99	9.07%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	724,997.98	824,757.73	0.67%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	173,369.67	197,225.34	0.16%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	Aa3	91,925.40	104,574.34	0.09%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	Aa3	723,205.18	822,718.23	0.67%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	Aa3	91,932.52	104,582.44	0.09%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	412,390.76	469,135.74	0.38%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	18,857.53	21,452.33	0.02%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	Aa3	605,097.79	805,098.52	0.66%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	1,202,039.26	1,599,344.85	1.30%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	3,717.94	4,946.82	0.00%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	618,867.40	823,419.35	0.67%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	76,627.74	101,955.22	0.08%
GB00B3Y1JG82	UKTI 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	Aa3	1,191,482.19	1,585,298.39	1.29%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	Aa3	2,265.97	3,014.93	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	1,202,039.86	1,599,345.65	1.30%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	Aa3	247,631.99	329,480.88	0.27%
GB00B6RNH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	Aa3	247,631.98	329,480.86	0.27%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	1.15	1.53	0.00%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	Aa3	247,631.99	329,480.88	0.27%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	Aa3	247,631.99	329,480.88	0.27%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	2,654,029.45	3,531,255.98	2.88%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	1,202,039.67	1,599,345.39	1.30%
GB00BJLR0J16	UKT 158 10/22/54 UK Tresury	GIL	GB	GBP	Aa3	247,631.99	329,480.88	0.27%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	125,999.71	167,645.93	0.14%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	247,631.99	329,480.88	0.27%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	61,908.03	82,370.26	0.07%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	Aa3	64,343.45	85,610.65	0.07%
GB00BMBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	Aa3	0.28	0.37	0.00%

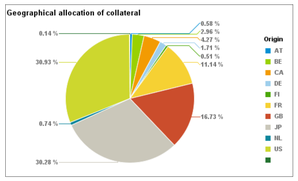
Collateral data - as at 28/04/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	590,151.40	785,211.96	0.64%
GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	Aa3	0.69	0.92	0.00%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	129,990.03	172,955.15	0.14%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	130,031.98	173,010.97	0.14%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	1,023,639.48	1,361,979.25	1.11%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	125,999.68	167,645.89	0.14%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	4,143.17	5,512.60	0.00%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	125,999.44	167,645.57	0.14%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	Aa3	9,335.78	12,421.50	0.01%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	Aa3	123,227.90	163,957.96	0.13%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	281,777.47	374,912.33	0.31%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	Aa3	64,343.99	85,611.37	0.07%
GB00BT7J0027	UKT 4 Â½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	64,343.99	85,611.37	0.07%
GB00BT7J0027	UKT 4 Â½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	1,557,674.81	2,072,527.30	1.69%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	Aa3	388.31	516.66	0.00%
GB00BYY5F144	UKTI 018 03/22/26 UK TREASURY	GIL	GB	GBP	Aa3	64,343.99	85,611.37	0.07%
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	Aa3	619,788.94	824,645.49	0.67%
IE00B8KQN827	EATON CORP ODSH EATON CORP	COM	US	USD	Aaa	1,808,433.94	1,808,433.94	1.48%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	26,099,015.26	181,230.52	0.15%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	250,793.38	1,741.50	0.00%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	55,199,189.30	383,300.97	0.31%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	7,584,116.26	52,663.80	0.04%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	624,561,601.45	4,336,930.87	3.54%
JP1051681Q54	JPGV 0.600 03/20/29 JAPAN	GOV	JP	JPY	A1	1,069,407,474.27	7,425,922.87	6.06%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	201,656,139.37	1,400,292.19	1.14%
JP1103441Q98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	1,296,157.34	9,000.46	0.01%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	1,343,774.13	9,331.11	0.01%
JP1103531K10	JPGV 0.100 12/20/28 JAPAN	GOV	JP	JPY	A1	9,500,407.03	65,970.45	0.05%
JP1103631M74	JPGV 0.100 06/20/31 JAPAN	GOV	JP	JPY	A1	667,090,994.02	4,632,253.27	3.78%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	1,048,560.00	7,281.16	0.01%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	81,707,336.08	567,372.48	0.46%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	6,257,732.57	43,453.45	0.04%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	42,633,254.31	296,043.62	0.24%
JP1200881660	JPGV 2.300 06/20/26 JAPAN	GOV	JP	JPY	A1	64,951,700.32	451,022.02	0.37%
JP12009216C0	JPGV 2.100 12/20/26 JAPAN	GOV	JP	JPY	A1	64,959,579.29	451,076.73	0.37%
JP1201131990	JPGV 2.100 09/20/29 JAPAN	GOV	JP	JPY	A1	118,792,194.89	824,888.27	0.67%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	52,656.11	365.64	0.00%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	692,656,596.23	4,809,779.79	3.92%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	569,603,291.67	3,955,302.55	3.23%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	128,106,536.03	889,566.68	0.73%
JP1201731L76	JPGV 0.400 06/20/40 JAPAN	GOV	JP	JPY	A1	1,973,461.20	13,703.64	0.01%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	54,996,213.90	381,891.52	0.31%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	24,758,992.84	171,925.46	0.14%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	12,321,949.48	85,563.13	0.07%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	55,118,042.83	382,737.49	0.31%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	692,674,072.90	4,809,901.15	3.92%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	16,303,995.75	113,214.30	0.09%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	53,726,387.49	373,073.89	0.30%
JP1742841R21	JPGV 05/07/25 JAPAN	GOV	JP	JPY	A1	299,977.54	2,083.03	0.00%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	Aaa	724,344.24	824,014.03	0.67%
NL0015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	75,255.70	85,610.89	0.07%
US0079031078	AMD ODSH AMD	COM	US	USD	Aaa	1,807,957.32	1,807,957.32	1.47%
US01609W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	Aaa	7,453.24	7,453.24	0.01%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aaa	1,807,275.83	1,807,275.83	1.47%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aaa	1,808,409.20	1,808,409.20	1.48%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	Aaa	605,090.87	605,090.87	0.49%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	Aaa	4,196.80	4,196.80	0.00%
US28176E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	Aaa	1,808,167.79	1,808,167.79	1.47%
US31418FAW77	FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	Aaa	311,612.43	311,612.43	0.25%
US31418FBN69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	Aaa	64,725.63	64,725.63	0.05%
US31418FDA21	FED NATL MORT ASSC 5%MBS 01/10/2054 FED NATL MORT ASSC 5%MBS 01/10/2	MIS	US	USD	Aaa	306,282.30	306,282.30	0.25%
US31418FDB04	FN MA5497 5.5% 01-10-2054 FN MA5497 5.5% 01-10-2054	MIS	US	USD	Aaa	305,563.63	305,563.63	0.25%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	Aaa	306,023.22	306,023.22	0.25%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	Aaa	440.35	440.35	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aaa	2,072,523.51	2,072,523.51	1.69%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aaa	1,806,014.35	1,806,014.35	1.47%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aaa	56,140.00	56,140.00	0.05%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aaa	1,807,869.11	1,807,869.11	1.47%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	Aaa	356.38	356.38	0.00%
US8574771031	STATE STREET ODSH STATE STREET	COM	US	USD	Aaa	116.26	116.26	0.00%
US912810QW18	UST 3.000 05/15/42 US TREASURY	GOV	US	USD	Aaa	451,962.89	451,962.89	0.37%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	Aaa	318.24	318.24	0.00%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	Aaa	692.15	692.15	0.00%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	Aaa	451,936.79	451,936.79	0.37%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aaa	47,130.90	47,130.90	0.04%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	Aaa	692,483.67	692,483.67	0.56%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aaa	994.82	994.82	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aaa	451,884.23	451,884.23	0.37%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	Aaa	298,195.48	298,195.48	0.24%
US9128283V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aaa	977.38	977.38	0.00%
US9128283Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aaa	172,916.44	172,916.44	0.14%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	Aaa	172,932.71	172,932.71	0.14%
US91282CCR07	UST 1.000 07/31/28 US TREASURY	GOV	US	USD	Aaa	92,696.58	92,696.58	0.08%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	Aaa	169,361.55	169,361.55	0.14%
US91282CDC29	UST 0.125 10/15/26 US TREASURY	GOV	US	USD	Aaa	115.78	115.78	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aaa	451,729.30	451,729.30	0.37%
US91282CEQ06	UST 2.750 05/15/25 US TREASURY	GOV	US	USD	Aaa	101.12	101.12	0.00%
US91282CFB28	UST 2.750 07/31/27 US TREASURY	GOV	US	USD	Aaa	22,120.98	22,120.98	0.02%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	Aaa	1,362,125.35	1,362,125.35	1.11%

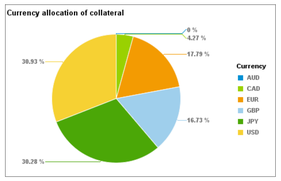
Collateral data - as at 28/04/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aaa	1,977,634.96	1,977,634.96	1.61%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	Aaa	2,072,500.25	2,072,500.25	1.69%
US91282CJA09	UST 4.625 09/30/28 US TREASURY	GOV	US	USD	Aaa	1,700,405.72	1,700,405.72	1.39%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	Aaa	2,072,471.54	2,072,471.54	1.69%
US91282CJH51	UST 2.375 10/15/28 US TREASURY	GOV	US	USD	Aaa	1,034,881.89	1,034,881.89	0.84%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	Aaa	3,712.54	3,712.54	0.00%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	Aaa	1,362,630.80	1,362,630.80	1.11%
US91282CKE02	UST 4.250 03/15/27 US TREASURY	GOV	US	USD	Aaa	1,031,315.38	1,031,315.38	0.84%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	Aaa	959,412.18	959,412.18	0.78%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	Aaa	865,967.43	865,967.43	0.71%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	Aaa	854,398.62	854,398.62	0.70%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aaa	2,454,701.93	2,454,701.93	2.00%
	Unknown Company Description	UNK		EUR		146,962.59	167,184.65	0.14%
						Total:	**122,600,783.78**	**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
1	JP MORGAN SECS PLC (PARENT)	36,723,727.70

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	33,576,597.61
2	HSBC BANK PLC (PARENT)	16,831,187.86
3	GOLDMAN SACHS INTERNATIONAL (PARENT)	12,087,864.44
4	NOMURA INTERNATIONAL PLC (PARENT)	11,702,623.40
5	MERRILL LYNCH INTERNATIONAL (PARENT)	11,018,258.06