



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)	795,397,225
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 15/07/2025	
Currently on loan in USD (base currency)	132,548,286.39
Current percentage on loan (in % of the fund AuM)	16.66%
Collateral value (cash and securities) in USD (base currency)	153,215,526.33
Collateral value (cash and securities) in % of loan	116%

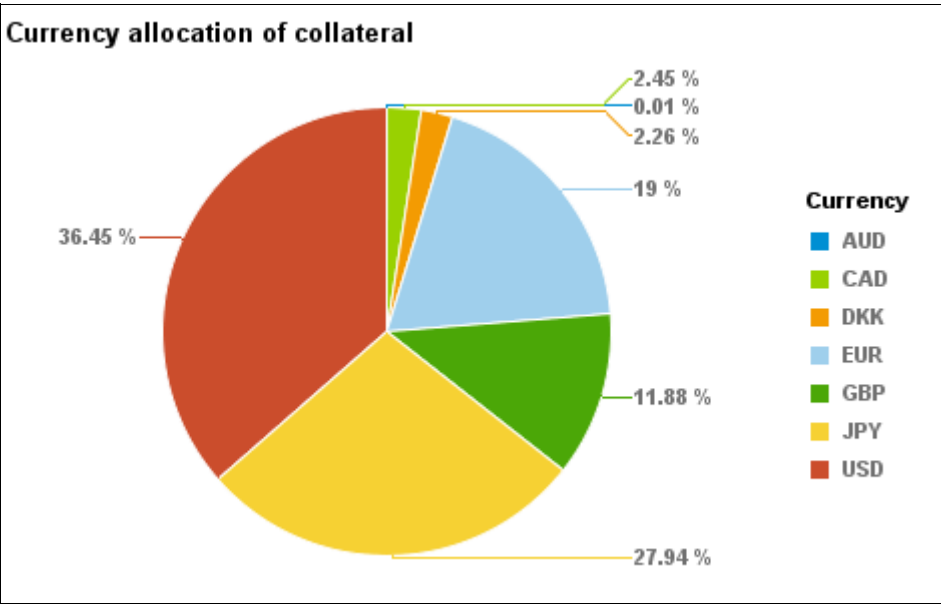
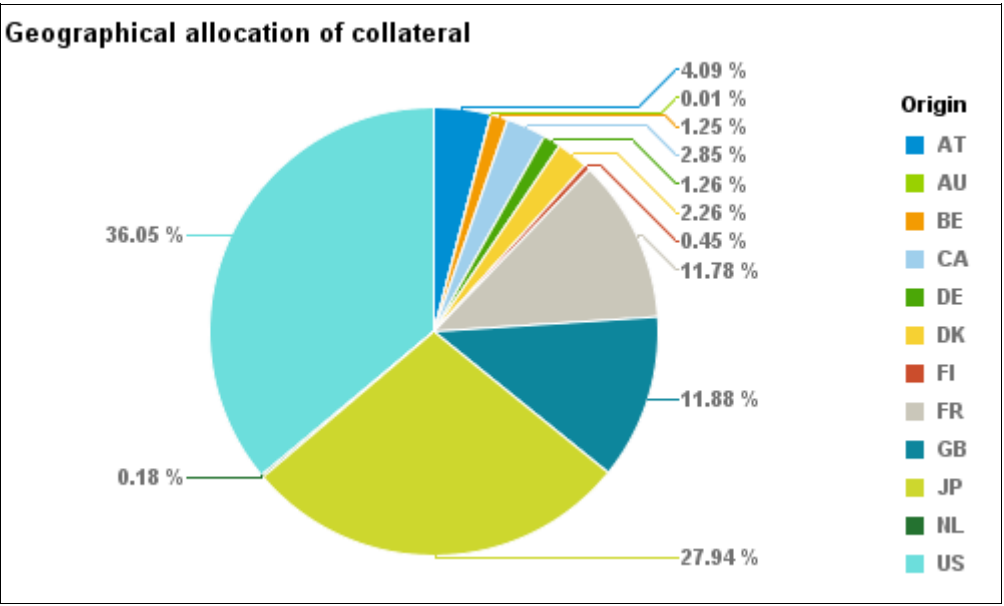
Securities lending statistics	
12-month average on loan in USD (base currency)	36,342,734.52
12-month average on loan as a % of the fund AuM	3.95%
12-month maximum on loan in USD	91,640,273.53
12-month maximum on loan as a % of the fund AuM	1.11%
Gross Return for the fund over the last 12 months in (base currency fund)	412,299.45
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0449%

Collateral data - as at 15/07/2025								
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	699,819.32	817,631.46	0.53%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	Aa1	280,913.92	328,204.79	0.21%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	Aa1	1,341,951.83	1,567,864.74	1.02%
AT0000A2HL.C4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	Aa1	1,342,491.92	1,568,495.75	1.02%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	Aa1	20,800.79	24,302.53	0.02%
AT0000A2YB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	Aa1	1,655,481.23	1,934,175.72	1.26%
AT0000A2Y9G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	Aa1	17,918.74	20,935.30	0.01%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	Aaa	21,085.81	13,821.98	0.01%
BE0000326366	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	808.34	942.09	0.00%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	Aa3	133,604.68	156,096.56	0.10%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	Aa3	7,031.01	8,214.66	0.01%
BE0000345547	BEGV 0.800 06/22/28 BELGIUM	GOV	BE	EUR	Aa3	412,161.45	481,547.39	0.31%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	Aa3	947,265.97	1,106,734.89	0.72%
BE0000349680	BEGV 0.100 06/22/30 BELGIUM	GOV	BE	EUR	Aa3	66,706.15	77,935.90	0.05%
BE0000350696	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	Aa3	0.63	0.74	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	Aa3	1,012.04	1,182.42	0.00%
BE0000355645	BEGV 1.400 06/22/53 BELGIUM	GOV	BE	EUR	Aa3	66,179.49	77,320.58	0.05%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	Aa3	76.90	89.85	0.00%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	Aa3	0.86	1.01	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	227.67	266.00	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	Aa3	900.69	1,052.32	0.00%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	167,311.02	122,268.89	0.08%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	Aaa	10,626.39	7,765.64	0.01%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	166,603.94	121,752.17	0.08%
CA135087K940	CAGV 0.500 09/01/25 CANADA	GOV	CA	CAD	Aaa	996.67	728.36	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	99,085.05	72,410.17	0.05%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	Aaa	19,896.29	14,539.97	0.01%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	27,760.02	20,286.69	0.01%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	Aaa	2,960.82	2,163.58	0.00%
CA135087Q988	CAGV 4.000 03/01/29 CANADA	GOV	CA	CAD	Aaa	42,995.34	31,420.48	0.02%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	Aaa	20,291.74	14,828.96	0.01%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	Aaa	7,201.69	5,262.91	0.00%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	Aaa	46,183.76	33,750.54	0.02%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	Aaa	22,238.61	16,251.71	0.01%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	Aaa	25,449.54	18,598.22	0.01%
CA135087V505	CAGV 4.250 12/01/28 CANADA	GOV	CA	CAD	Aaa	1,594,031.43	1,164,899.11	0.76%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	Aaa	65,253.47	47,686.45	0.03%
CA135087WW25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	Aaa	2,098.32	1,533.43	0.00%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	601,416.55	439,508.02	0.29%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	Aaa	85,363.27	62,382.46	0.04%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	Aaa	167,552.63	122,445.46	0.08%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	167,788.50	122,617.83	0.08%
CA683234ZP62	ONTAR 4.600 06/02/39 MTN ONTARIO	BND	CA	CAD	Aaa	601,267.05	439,398.77	0.29%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	Aaa	601,224.20	439,367.45	0.29%
CA68333ZBM82	ONTAR 2.950 09/06/30 ONTARIO	BND	CA	CAD	Aaa	601,135.99	439,302.99	0.29%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	Aaa	1.28	1.49	0.00%
DE0001102416	DEGV 0.250 02/15/27 GERMANY	GOV	DE	EUR	Aaa	306,948.17	358,621.83	0.23%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	Aaa	196,182.98	229,209.70	0.16%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	Aaa	0.43	0.50	0.00%
DE0001135325	DEGV 4.250 07/04/39 GERMANY	GOV	DE	EUR	Aaa	474,918.67	554,869.57	0.36%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	Aaa	64,961.28	75,897.29	0.05%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	Aaa	66,706.14	77,935.89	0.05%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	5.18	6.05	0.00%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	Aaa	233,586.50	272,909.98	0.18%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	Aaa	81,014.13	94,652.58	0.06%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	Aaa	234,356.95	273,810.12	0.18%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	Aaa	7,371,866.10	1,154,044.40	0.75%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	43,540.78	6,816.17	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	Aaa	7,371,886.87	1,154,044.52	0.75%

Collateral data - as at 15/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	Aaa	4,690.61	734.30	0.00%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	7,371,886.70	1,154,044.49	0.75%
FI4000369467	FIGV 0.500 08/15/29 FINLAND	GOV	FI	EUR	Aa1	292,594.81	341,852.13	0.22%
FI4000480488	FIGV 0.125 04/15/52 FINLAND	GOV	FI	EUR	Aa1	407.94	476.61	0.00%
FI4000527551	FIGV 1.375 04/15/27 FINLAND	GOV	FI	EUR	Aa1	273,388.57	319,412.58	0.21%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	Aa1	14,352.97	16,769.24	0.01%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	Aa1	14,088.40	16,480.13	0.01%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	1,323,686.33	1,546,524.31	1.01%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	Aa3	10,320.47	12,057.88	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	666.81	779.06	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	Aa3	9,457,126.01	11,049,200.19	7.21%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	Aa3	20,930.49	24,454.06	0.02%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	728,722.45	851,400.34	0.56%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	Aa3	173,689.10	202,929.05	0.13%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	Aa3	125,257.81	146,344.53	0.10%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	Aa3	0.78	0.91	0.00%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	Aa3	681,656.97	796,411.55	0.52%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	Aa3	51,213.14	59,834.69	0.04%
FR0014002JM6	FRGV 0.500 06/25/44 FRANCE	GOV	FR	EUR	Aa3	62,614.40	73,155.32	0.05%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	Aa3	66,135.51	77,269.20	0.05%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	Aa3	5,836.72	6,819.31	0.00%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	Aa3	9.22	10.77	0.00%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	Aa3	1,342,726.82	1,568,770.20	1.02%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	Aa3	48.25	56.37	0.00%
FR001400WYQ4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	Aa3	48,794.49	57,008.87	0.04%
FR001400XJ33	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	Aa3	1,342,715.59	1,568,757.07	1.02%
GB00BDCNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	412,649.56	554,869.23	0.36%
GB00BL6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	Aa3	1.86	2.50	0.00%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	Aa3	586.82	789.07	0.00%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	2,228,885.21	2,997,070.50	1.96%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	Aa3	47,248.54	63,532.75	0.04%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	Aa3	412,654.18	554,875.44	0.36%
GB00B7RNDG65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	Aa3	1.14	1.53	0.00%
GB00B8BJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	Aa3	153,788.91	206,792.26	0.13%
GB00BDX9CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	Aa3	412,649.76	554,869.50	0.36%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	Aa3	412,649.74	554,869.47	0.36%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	Aa3	2,567.91	3,452.94	0.00%
GB00BLPK7227	UKT 0 1/2 01/31/29 UK Treasury	GIL	GB	GBP	Aa3	592,532.39	796,748.68	0.52%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	Aa3	0.63	0.85	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	Aa3	233,282.02	313,682.67	0.20%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	795,552.12	1,069,739.16	0.70%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	Aa3	1,348,479.29	1,813,232.68	1.18%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	47,249.72	63,534.34	0.04%
GB00BMY6Z261	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	Aa3	365.13	490.97	0.00%
GB00BNNQFP68	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	Aa3	5,856.20	7,874.54	0.01%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	Aa3	85,954.76	115,579.07	0.08%
GB00BPJKNH53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	Aa3	24,176.23	32,508.57	0.02%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	47,249.57	63,534.13	0.04%
GB00BPSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	1,150,222.03	1,546,646.05	1.01%
GB00BPSNB636	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	1,197,471.46	1,610,180.00	1.05%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	Aa3	70,391.99	94,652.59	0.06%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	Aa3	46,667.07	62,750.88	0.04%
GB00BQC38C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	Aa3	327,127.47	439,871.95	0.29%
GB00BQC38D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	1,152,411.53	1,549,590.16	1.01%
GB00BSQNRCD3	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	Aa3	327,126.57	439,870.74	0.29%
GB00BT7HZ268	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	70,391.99	94,652.59	0.06%
GB00BT7J0J27	UKT 4 1/4 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	851,688.71	1,145,223.22	0.75%
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	Aa3	25,633.90	34,468.62	0.02%
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	Aa3	1,049,978.14	1,411,853.11	0.92%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	40,217,727.87	272,690.30	0.18%
JP1024651Q44	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	49,801.04	337.67	0.00%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	23,175,265.91	157,136.43	0.10%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	778,139,764.31	5,276,060.51	3.44%
JP1024721R52	JPGV 0.700 05/01/27 JAPAN	GOV	JP	JPY	A1	249,576.34	1,692.22	0.00%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	2,048,749.92	13,891.24	0.01%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	5,614,497.93	38,068.27	0.02%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	50,116.36	339.81	0.00%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	791,907,558.10	5,369,410.98	3.50%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	1,094,948.58	7,424.14	0.00%
JP1103451GCD	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	98,087,024.55	665,064.43	0.43%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	6,367,316.23	43,172.64	0.03%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	40,358,656.96	273,645.85	0.18%
JP1201541F90	JPGV 1.200 09/20/35 JAPAN	GOV	JP	JPY	A1	48,250.21	327.15	0.00%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	767,342,854.72	5,202,853.68	3.40%
JP1201611H69	JPGV 0.600 06/20/37 JAPAN	GOV	JP	JPY	A1	1,475,371.63	10,003.54	0.01%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	22,287,343.06	151,116.00	0.10%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	765,275,881.57	5,188,838.88	3.39%
JP1201681K44	JPGV 0.400 03/20/39 JAPAN	GOV	JP	JPY	A1	1,086,496.36	7,366.83	0.00%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	555,627,119.54	3,767,346.74	2.46%
JP1201801N46	JPGV 0.800 03/20/42 JAPAN	GOV	JP	JPY	A1	2,284,015.80	15,496.43	0.01%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	13,939,582.79	94,515.26	0.06%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	11,151,057.80	75,608.08	0.05%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	39,422,711.96	267,299.81	0.17%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	1,878,089,270.75	12,734,103.95	8.31%
JP1400121K57	JPGV 0.500 03/20/59 JAPAN	GOV	JP	JPY	A1	231,362,189.37	1,568,716.79	1.02%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	234,044,585.72	1,596,904.38	1.04%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	3,040,760.75	20,617.42	0.01%
NL0011819040	NLGV 0.500 07/15/26 NETHERLANDS	GOV	NL	EUR	Aaa	105,622.49	123,403.67	0.08%
NL0012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	Aaa	104,843.57	122,493.62	0.08%

Collateral data - as at 15/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	Aaa	1,057.03	1,234.98	0.00%
NL0015000B11	NLGV 01/11/538 NETHERLANDS	GOV	NL	EUR	Aaa	9,667.65	11,295.17	0.01%
NL0015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	12.03	14.05	0.00%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	Aaa	6,406.63	7,485.17	0.00%
NL0015002ZF2	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	Aaa	3,625.34	4,235.65	0.00%
US0070031078	AMD ODSH AMD	COM	US	USD	Aa1	2,066,703.38	2,066,703.38	1.35%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	2,066,816.44	2,066,816.44	1.35%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	12,308.15	12,308.15	0.01%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	Aa1	1,546,626.29	1,546,626.29	1.01%
US0367521038	ELEVANCE HEALTH ODSH ELEVANCE HEALTH	COM	US	USD	Aa1	2,066,883.57	2,066,883.57	1.35%
US09062X1037	BIOGEN ODSH BIOGEN	COM	US	USD	Aa1	424,376.66	424,376.66	0.28%
US135087Q560	CAGV 3.750 04/28/28 CANADA	GOV	CA	USD	Aaa	605,754.70	605,754.70	0.40%
US331418E7A27	FN MA5388 5.5% 01/08/2054 FN MA5388 5.5% 01/08/2054	MIS	US	USD	Aa1	16,867.60	16,867.60	0.01%
US31418FBW69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 01/08/2054	MIS	US	USD	Aa1	16,799.01	16,799.01	0.01%
US331418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	Aa1	1,114.26	1,114.26	0.00%
US43358BA17	CAGV 4.625 04/30/29 CANADA	GOV	CA	USD	Aaa	5,150.44	5,150.44	0.00%
US4448591028	HUMANA DE ODSH HUMANA DE	COM	US	USD	Aa1	275,268.68	275,268.68	0.18%
US4781601040	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	Aa1	2,064,397.85	2,064,397.85	1.35%
US4943681035	KIMBERLY CLARK ODSH KIMBERLY CLARK	COM	US	USD	Aa1	171.39	171.39	0.00%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	Aa1	2,064,726.00	2,064,726.00	1.35%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	1,546,547.15	1,546,547.15	1.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	2,061,624.05	2,061,624.05	1.35%
US62937Y5085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	Aa1	2,031.23	2,031.23	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	2,064,972.55	2,064,972.55	1.35%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	211.41	211.41	0.00%
US912810FX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	Aa1	6,191.90	6,191.90	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	14,481.69	14,481.69	0.01%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	Aa1	19,388.05	19,388.05	0.01%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	Aa1	794,611.29	794,611.29	0.52%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	Aa1	2,997,110.57	2,997,110.57	1.96%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	389.76	389.76	0.00%
US912810RJ67	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	Aa1	5,053.24	5,053.24	0.00%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	Aa1	844.32	844.32	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	Aa1	972.56	972.56	0.00%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	Aa1	2,669.67	2,669.67	0.00%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	Aa1	15,547.52	15,547.52	0.01%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	Aa1	20,932.23	20,932.23	0.01%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	Aa1	145.48	145.48	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	560.83	560.83	0.00%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	Aa1	69,279.12	69,279.12	0.05%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	57.60	57.60	0.00%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	Aa1	46.54	46.54	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	60.40	60.40	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	Aa1	21,262.48	21,262.48	0.01%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	Aa1	19,384.06	19,384.06	0.01%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	Aa1	196,075.52	196,075.52	0.13%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	Aa1	162.16	162.16	0.00%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	Aa1	568.38	568.38	0.00%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	Aa1	828,599.51	828,599.51	0.54%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	1,078.26	1,078.26	0.00%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	Aa1	704,540.33	704,540.33	0.46%
US912810TO13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	Aa1	94,156.66	94,156.66	0.06%
US912810TR65	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	Aa1	794,101.16	794,101.16	0.52%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	Aa1	757.74	757.74	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	Aa1	65,613.31	65,613.31	0.04%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	Aa1	860,671.85	860,671.85	0.56%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	2,994,936.56	2,994,936.56	1.95%
US912828ZA70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	Aa1	34,749.12	34,749.12	0.02%
US912828ZA70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	Aa1	793,343.67	793,343.67	0.52%
US912828ZR06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	Aa1	486.90	486.90	0.00%
US912828ZF58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	Aa1	1,906,000.24	1,906,000.24	1.24%
US912828JW81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	Aa1	4,807.86	4,807.86	0.00%
US912828MT26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	Aa1	2,556.11	2,556.11	0.00%
US912828U246	UST 2.000 11/15/26 US TREASURY	GOV	US	USD	Aa1	28,646.38	28,646.38	0.02%
US912828V968	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	983.01	983.01	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	292.17	292.17	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	Aa1	20,998.63	20,998.63	0.01%
US912828Y805	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	Aa1	5,528.62	5,528.62	0.00%
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	Aa1	20,968.88	20,968.88	0.01%
US912828Z781	UST 1.500 01/31/27 US TREASURY	GOV	US	USD	Aa1	2,997,168.44	2,997,168.44	1.96%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	Aa1	3,350.61	3,350.61	0.00%
US91282CB863	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	Aa1	934,290.09	934,290.09	0.61%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	31,970.68	31,970.68	0.02%
US91282CB898	UST 1.250 03/31/26 US TREASURY	GOV	US	USD	Aa1	3,641.43	3,641.43	0.00%
US91282CCE64	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	Aa1	3,232.18	3,232.18	0.00%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	Aa1	3,990.77	3,990.77	0.00%
US91282CC589	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	Aa1	93,306.11	93,306.11	0.06%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	Aa1	15,481.44	15,481.44	0.01%
US91282CDF59	UST 1.375 10/31/28 US TREASURY	GOV	US	USD	Aa1	4,431.27	4,431.27	0.00%
US91282CDF59	UST 1.375 10/31/26 US TREASURY	GOV	US	USD	Aa1	2,997,154.15	2,997,154.15	1.96%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	14,899.85	14,899.85	0.01%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	Aa1	207,975.54	207,975.54	0.14%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	Aa1	1,901,020.29	1,901,020.29	1.24%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	Aa1	1,141.68	1,141.68	0.00%
US91282CEN74	UST 2.750 04/30/27 US TREASURY	GOV	US	USD	Aa1	388,451.60	388,451.60	0.25%
US91282CEV90	UST 3.250 06/30/26 US TREASURY	GOV	US	USD	Aa1	719,417.63	719,417.63	0.47%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	Aa1	1,875,468.39	1,875,468.39	1.22%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	Aa1	650,118.09	650,118.09	0.42%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	Aa1	3,470.02	3,470.02	0.00%

Collateral data - as at 15/07/2025								
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	Aa1	573,410.43	573,410.43	0.37%
US91282CGR80	UST 4.625 03/15/26 US TREASURY	GOV	US	USD	Aa1	10,053.24	10,053.24	0.01%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	Aa1	1,115,850.74	1,115,850.74	0.73%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	Aa1	4,469.28	4,469.28	0.00%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	170,091.77	170,091.77	0.11%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	Aa1	402.39	402.39	0.00%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	Aa1	319,950.86	319,950.86	0.21%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	Aa1	508.20	508.20	0.00%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	Aa1	39,458.47	39,458.47	0.03%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	Aa1	2,225.93	2,225.93	0.00%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	Aa1	101.21	101.21	0.00%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	Aa1	103.46	103.46	0.00%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	Aa1	11,866.54	11,866.54	0.01%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	Aa1	1,127,895.32	1,127,895.32	0.74%
US91282CKY05	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	Aa1	188,194.23	188,194.23	0.12%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	Aa1	304.95	304.95	0.00%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	Aa1	1,688,434.66	1,688,434.66	1.10%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	Aa1	1,048,626.58	1,048,626.58	0.68%
US91282CLI89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	Aa1	58,879.51	58,879.51	0.04%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	Aa1	2,997,061.22	2,997,061.22	1.96%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	422,603.37	422,603.37	0.28%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	Aa1	598.79	598.79	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	389,468.94	389,468.94	0.25%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	Aa1	292,363.44	292,363.44	0.19%
US91282CMR96	UST 4.125 02/29/32 US TREASURY	GOV	US	USD	Aa1	273,306.81	273,306.81	0.18%
						Total:	153,215,526.33	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	JP MORGAN SECS PLC (PARENT)	33,778,030.87

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	31,045,375.45
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	12,207,153.25
3	NOMURA INTERNATIONAL PLC (PARENT)	11,894,802.59
4	HSBC BANK PLC (PARENT)	11,702,874.13
5	BARCLAYS BANK PLC (PARENT)	8,387,593.72