



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Emerging Markets Bond

Report as at 02/10/2025

| | |
|---|--|
| 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 Emerging Markets Bond |
| Replication Mode | Physical replication |
| ISIN Code | LU0566116140 |
| Total net assets (AuM) | 1,293,312,416 |
| 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 02/10/2025 | |
| Currently on loan in USD (base currency) | 177,194,879.94 |
| Current percentage on loan (in % of the fund AuM) | 13.70% |
| Collateral value (cash and securities) in USD (base currency) | 195,150,594.59 |
| Collateral value (cash and securities) in % of loan | 110% |

| | |
|---|----------------|
| Securities lending statistics | |
| 12-month average on loan in USD (base currency) | 170,227,938.83 |
| 12-month average on loan as a % of the fund AuM | 15.00% |
| 12-month maximum on loan in USD | 261,606,360.85 |
| 12-month maximum on loan as a % of the fund AuM | 19.56% |
| Gross Return for the fund over the last 12 months in (base currency fund) | 508,203.91 |
| Gross Return for the fund over the last 12 months in % of the fund AuM | 0.0448% |

| Collateral data - as at 02/10/2025 | | | | | | | | |
|---|-------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AT0000A2KQ43 | ATGV 10/20/40 AUSTRIA | GOV | AT | EUR | AA1 | 601.33 | 706.26 | 0.00% |
| AU0000407256 | AUGV 4.250 10/21/36 AUSTRALIA | GOV | AU | AUD | AAA | 179,229.12 | 118,469.99 | 0.06% |
| AU000XCLWAG2 | AUGV 4.500 04/21/33 AUSTRALIA | GOV | AU | AUD | AAA | 15,749.17 | 10,410.16 | 0.01% |
| AU000XCLWAQ1 | AUGV 2.750 11/21/27 AUSTRALIA | GOV | AU | AUD | AAA | 3,987.47 | 2,635.71 | 0.00% |
| AU3CB0221661 | IADB 4.250 06/11/26 MTN IDB | BND | US | AUD | AAA | 257,168.47 | 169,987.71 | 0.09% |
| AU3CB0299477 | KFW 3.800 05/24/28 MTN KFW | GOV | DE | AUD | AAA | 5,071.32 | 3,352.13 | 0.00% |
| AU3TB0000135 | AUGV 4.750 04/21/27 AUSTRALIA | GOV | AU | AUD | AAA | 185,544.54 | 122,644.47 | 0.06% |
| BE0000324336 | BEGV 4.500 03/28/26 BELGIUM | GOV | BE | EUR | AA3 | 30,231.48 | 35,506.68 | 0.02% |
| BE0000348574 | BEGV 1.700 06/22/50 BELGIUM | GOV | BE | EUR | AA3 | 3,957.98 | 4,648.62 | 0.00% |
| BE0000354630 | BEGV 0.350 06/22/32 BELGIUM | GOV | BE | EUR | AA3 | 457.95 | 537.86 | 0.00% |

Collateral data - as at 02/10/2025

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|---|-------------|---------|----------|--------|----------------------|----------------------|--------|
| BE0000359688 | BEGV 3.450 06/22/43 BELGIUM | GOV | BE | EUR | AA3 | 337.42 | 396.29 | 0.00% |
| BE0000362716 | BEGV 2.700 10/22/29 BELGIUM | GOV | BE | EUR | AA3 | 1.05 | 1.23 | 0.00% |
| BE0008064132 | BEGV 03/28/29 BELGIUM | GOV | BE | EUR | AA3 | 5,861.79 | 6,884.63 | 0.00% |
| BE0008077266 | BEGV 03/28/41 BELGIUM | GOV | BE | EUR | AA3 | 0.55 | 0.65 | 0.00% |
| CA135087H722 | CAGV 2.000 12/01/51 CANADA | GOV | CA | CAD | AAA | 5,019,089.51 | 3,599,570.58 | 1.84% |
| CA135087P998 | CAGV 2.750 12/01/55 CANADA | GOV | CA | CAD | AAA | 4,684,901.49 | 3,359,898.95 | 1.72% |
| CA135087T388 | CAGV 2.750 09/01/30 CANADA | GOV | CA | CAD | AAA | 142,925.21 | 102,502.53 | 0.05% |
| CA135087VS05 | CAGV 4.250 12/01/26 CANADA | GOV | CA | CAD | AAA | 215,568.70 | 154,600.70 | 0.08% |
| CA135087WV25 | CAGV 4.000 12/01/31 CANADA | GOV | CA | CAD | AAA | 5,017,529.68 | 3,598,451.91 | 1.84% |
| CA68333ZAC10 | ONTAR 2.900 06/02/28 ONTARIO | BND | CA | CAD | AAA | 5,041,205.98 | 3,615,431.98 | 1.85% |
| CA68333ZBP14 | ONTAR 3.950 12/02/35 ONTARIO | BND | CA | CAD | AAA | 4,481,415.65 | 3,213,963.79 | 1.65% |
| CH1134540470 | ON HLDG ODSH ON HLDG | COM | US | USD | AAA | 3,751,361.84 | 3,751,361.84 | 1.92% |
| DE000A2AAPS4 | BERLI 2.501 01/14/26 FRN BERLIN | BND | DE | EUR | AAA | 2,015.46 | 2,367.15 | 0.00% |
| DE000BU25059 | DEGV 2.200 10/10/30 GERMANY | GOV | DE | EUR | AAA | 740.12 | 869.27 | 0.00% |
| DE000BU2Z015 | DEGV 2.600 08/15/33 GERMANY | GOV | DE | EUR | AAA | 930,543.85 | 1,092,917.64 | 0.56% |
| DE000BU35025 | DEGV 2.100 04/12/29 GERMANY | GOV | DE | EUR | AAA | 43.39 | 50.96 | 0.00% |
| DE000BU3Z047 | DEGV 2.500 02/15/35 GERMANY | GOV | DE | EUR | AAA | 2,138.55 | 2,511.71 | 0.00% |
| DE000NRW0PE6 | NORDR 3.000 03/20/54 NRW | BND | DE | EUR | AAA | 1,173,808.10 | 1,378,629.91 | 0.71% |
| DE000NWB2N02 | NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35 | MIS | DE | EUR | AAA | 9,022,853.03 | 10,597,281.64 | 5.43% |
| DE000NWB2P42 | NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36 | MIS | DE | EUR | AAA | 8,997,066.33 | 10,566,995.34 | 5.41% |
| DE000NWB2Q17 | NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036 | MIS | DE | EUR | AAA | 9,042,983.04 | 10,620,924.20 | 5.44% |
| EU000A285VM2 | EUUNI 07/04/35 MTN EU | BND | BE | EUR | AA3 | 17,797.12 | 20,902.60 | 0.01% |
| EU000A3K4EN5 | EUUNI 3.125 12/05/28 MTN EU | BND | BE | EUR | AA3 | 162,188.63 | 190,489.49 | 0.10% |
| EU000A3K4EU0 | EUUNI 3.250 02/04/50 MTN EU | BND | BE | EUR | AA3 | 162,189.07 | 190,490.00 | 0.10% |
| EU000A3K4EW6 | EUUNI 2.875 12/06/27 MTN EU | BND | BE | EUR | AA3 | 162,188.84 | 190,489.73 | 0.10% |
| EU000A3K4EY2 | EUUNI 3.375 10/05/54 MTN EU | BND | BE | EUR | AA3 | 44,141.43 | 51,843.82 | 0.03% |
| EU000A3KSXE1 | EUUNI 07/04/31 MTN EU | BND | BE | EUR | AA3 | 0.86 | 1.01 | 0.00% |
| EU000A3L1CN4 | EUUNI 2.875 10/05/29 MTN EU | BND | BE | EUR | AA3 | 3,864.31 | 4,538.60 | 0.00% |
| EU000A4D8KD2 | EUUNI 3.375 12/12/35 MTN EU | BND | BE | EUR | AA3 | 49,221.68 | 57,810.54 | 0.03% |
| EU000A4EA8Y7 | EUUNI 3.750 10/12/45 MTN EU | BND | BE | EUR | AA3 | 162,189.03 | 190,489.95 | 0.10% |
| FI4000571104 | FIGV 3.000 09/15/34 FINLAND | GOV | FI | EUR | AA1 | 352,128.28 | 413,572.35 | 0.21% |
| FR0000125486 | VINCI ODSH VINCI | COM | FR | EUR | AA2 | 3,194,021.01 | 3,751,356.71 | 1.92% |
| FR0010447367 | FRGV 1.800 07/25/40 FRANCE | GOV | FR | EUR | AA2 | 567.22 | 666.20 | 0.00% |
| FR0013200813 | FRGV 0.250 11/25/26 FRANCE | GOV | FR | EUR | AA2 | 158.20 | 185.81 | 0.00% |
| FR0013407236 | FRGV 0.500 05/25/29 FRANCE | GOV | FR | EUR | AA2 | 355,118.32 | 417,084.13 | 0.21% |
| FR0013516549 | FRGV 11/25/30 FRANCE | GOV | FR | EUR | AA2 | 878,744.12 | 1,032,079.19 | 0.53% |
| FR001400H7V7 | FRGV 3.000 05/25/33 FRANCE | GOV | FR | EUR | AA2 | 840.93 | 987.67 | 0.00% |
| FR001400HI98 | FRGV 2.750 02/25/29 FRANCE | GOV | FR | EUR | AA2 | 480,964.83 | 564,890.04 | 0.29% |
| FR001400NBC6 | FRGV 2.500 09/24/27 FRANCE | GOV | FR | EUR | AA2 | 669,589.16 | 786,428.07 | 0.40% |

Collateral data - as at 02/10/2025

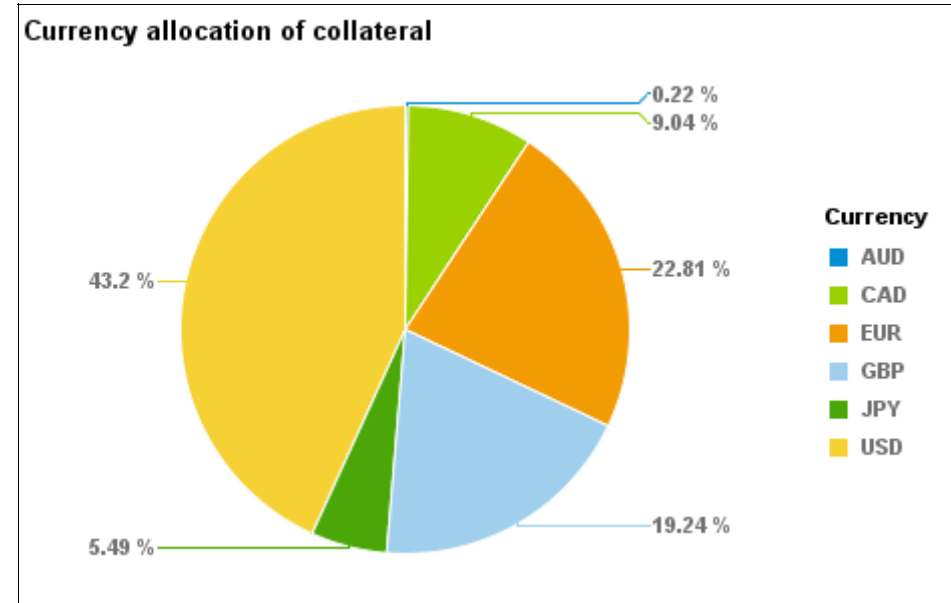
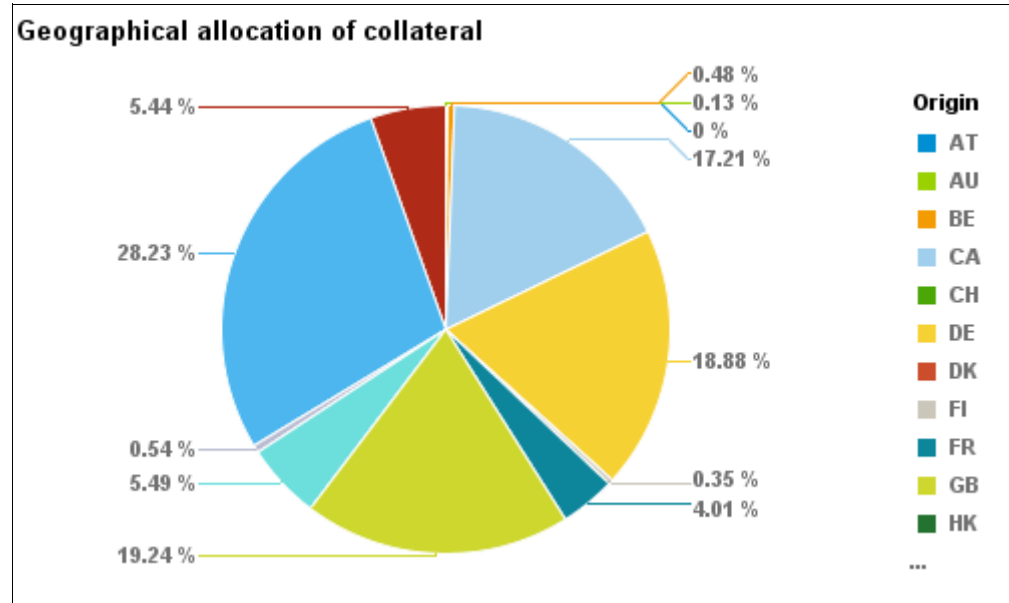
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|-------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| FR001400PM68 | FRGV 2.750 02/25/30 FRANCE | GOV | FR | EUR | AA2 | 1,085,954.90 | 1,275,446.90 | 0.65% |
| GB0032452392 | UKT 4 1/4 03/07/36 UK TREASURY | GIL | GB | GBP | AA3 | 9.59 | 12.95 | 0.00% |
| GB00B06YGN05 | UKT 4 1/4 12/07/55 UK TREASURY | GIL | GB | GBP | AA3 | 1,213,852.30 | 1,639,368.22 | 0.84% |
| GB00B0CNHZ09 | UKTI 1 1/4 11/22/55 UK TREASURY | GIL | GB | GBP | AA3 | 1,213,862.34 | 1,639,381.78 | 0.84% |
| GB00B0CNHZ09 | UKTI 1 1/4 11/22/55 UK TREASURY | GIL | GB | GBP | AA3 | 661,136.39 | 892,897.75 | 0.46% |
| GB00B421JZ66 | UKTI 0 1/2 03/22/50 UK TREASURY | GIL | GB | GBP | AA3 | 812,515.11 | 1,097,342.28 | 0.56% |
| GB00B4PTCY75 | UKTI 0 3/8 03/22/62 UK TREASURY | GIL | GB | GBP | AA3 | 1,214,731.08 | 1,640,555.06 | 0.84% |
| GB00B54QLM75 | UKT 4 01/22/60 UK TREASURY | GIL | GB | GBP | AA3 | 154,212.86 | 208,272.18 | 0.11% |
| GB00B6460505 | UKT 4 1/4 12/07/40 UK TREASURY | GIL | GB | GBP | AA3 | 33.02 | 44.60 | 0.00% |
| GB00BD9MZZ71 | UKTI 018 11/22/65 UK TREASURY | GIL | GB | GBP | AA3 | 201,517.74 | 272,159.78 | 0.14% |
| GB00BDCHBW80 | UKT 1 1/2 07/22/47 UK TREASURY | GIL | GB | GBP | AA3 | 201,599.36 | 272,270.02 | 0.14% |
| GB00BDX8CX86 | UKTI 0 1/8 03/22/68 UK TREASURY | GIL | GB | GBP | AA3 | 1,213,852.29 | 1,639,368.21 | 0.84% |
| GB00BDX8CX86 | UKTI 0 1/8 03/22/68 UK TREASURY | GIL | GB | GBP | AA3 | 50,588.22 | 68,321.92 | 0.04% |
| GB00BFMCN652 | UKT 158 10/22/71 UK Treasury | GIL | GB | GBP | AA3 | 1,213,852.11 | 1,639,367.97 | 0.84% |
| GB00BFMCN652 | UKT 158 10/22/71 UK Treasury | GIL | GB | GBP | AA3 | 661,295.35 | 893,112.43 | 0.46% |
| GB00BL6C7720 | UKT 4 1/8 01/29/27 UK Treasury | GIL | GB | GBP | AA3 | 2,071,838.44 | 2,798,121.41 | 1.43% |
| GB00BMBL1D50 | UKT 1/2 10/22/61 UK TREASURY | GIL | GB | GBP | AA3 | 154,236.21 | 208,303.71 | 0.11% |
| GB00BMF9LF76 | GBGV 4.000 10/22/63 UNITED KINGDOM | GIL | GB | GBP | AA3 | 1,407,788.53 | 1,901,288.80 | 0.97% |
| GB00BMGR2916 | UKT 0 5/8 07/31/35 UNITED KINGDOM | GIL | GB | GBP | AA3 | 89,932.35 | 121,458.14 | 0.06% |
| GB00BMV7TC88 | UKT 3 1/4 01/31/33 UK Treasury | GIL | GB | GBP | AA3 | 29.80 | 40.25 | 0.00% |
| GB00BN65R313 | UKT 3 1/2 01/22/45 UK TREASURY | GIL | GB | GBP | AA3 | 26,648.61 | 35,990.28 | 0.02% |
| GB00BPCJD880 | UKT 3 1/2 10/22/25 UK Treasury | GIL | GB | GBP | AA3 | 391,103.97 | 528,205.47 | 0.27% |
| GB00BPCJD997 | UKT 3 3/4 10/22/53 UK Treasury | GIL | GB | GBP | AA3 | 6,723.25 | 9,080.09 | 0.00% |
| GB00BPJJKN53 | UKT 45/8 01/31/34 UK Treasury | GIL | GB | GBP | AA3 | 26,711.86 | 36,075.70 | 0.02% |
| GB00BPJJKN53 | UKT 45/8 01/31/34 UK Treasury | GIL | GB | GBP | AA3 | 1,785,937.85 | 2,411,998.36 | 1.24% |
| GB00BPJJKP77 | UKT 43/4 10/22/43 UK Treasury | GIL | GB | GBP | AA3 | 228,306.26 | 308,339.02 | 0.16% |
| GB00BPSNBB36 | UKT 4 3/8 07/31/54 UK Treasury | GIL | GB | GBP | AA3 | 26,694.52 | 36,052.28 | 0.02% |
| GB00BPSNBF73 | UKT 4 10/22/31 UK Treasury | GIL | GB | GBP | AA3 | 26,711.27 | 36,074.91 | 0.02% |
| GB00BQC4R999 | UKT 3 3/4 01/29/38 UK Treasury | GIL | GB | GBP | AA3 | 26,711.86 | 36,075.70 | 0.02% |
| GB00BQC82C90 | UKT 4 1/4 07/31/34 UK Treasury | GIL | GB | GBP | AA3 | 3,210,355.81 | 4,335,746.04 | 2.22% |
| GB00BQC82D08 | UKT 4 3/8 01/31/2040 UK TREASURY | GIL | GB | GBP | AA3 | 2,665,433.01 | 3,599,800.55 | 1.84% |
| GB00BSQNRD01 | UKT 4 3/8 03/07/30 Corp UK TREASURY | GIL | GB | GBP | AA3 | 1,126,881.98 | 1,521,910.46 | 0.78% |
| GB00BT7J0241 | UKT 5 3/8 01/31/56 UK Treasury | GIL | GB | GBP | AA3 | 2,645,722.26 | 3,573,180.20 | 1.83% |
| GB00BTXS1K06 | GBGV 4.750 10/22/35 UNITED KINGDOM | GOV | GB | GBP | AA3 | 2,666,769.55 | 3,601,605.62 | 1.85% |
| GB00BYMZ75 | UKT 2 1/2 07/22/65 UK TREASURY | GIL | GB | GBP | AA3 | 154,189.65 | 208,240.83 | 0.11% |
| GB00BYZW3J87 | UKTI 0 1/8 11/22/36 UK TREASURY | GIL | GB | GBP | AA3 | 11,384.23 | 15,374.97 | 0.01% |
| GB00BZ13DV40 | UKTI 0125 08/10/48 UK TREASURY | GIL | GB | GBP | AA3 | 154,192.10 | 208,244.14 | 0.11% |
| GB00BZ1NTB69 | UKTI 0 1/8 08/10/28 UK TREASURY | GIL | GB | GBP | AA3 | 90,279.03 | 121,926.34 | 0.06% |
| JP1024601Q58 | JPGV 0.300 05/01/26 JAPAN | GOV | JP | JPY | A1 | 91,124,283.23 | 620,462.82 | 0.32% |

Collateral data - as at 02/10/2025

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|----------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| JP1024611Q64 | JPGV 0.400 06/01/26 JAPAN | GOV | JP | JPY | A1 | 152,984,971.15 | 1,041,670.60 | 0.53% |
| JP1024641Q92 | JPGV 0.400 09/01/26 JAPAN | GOV | JP | JPY | A1 | 4,341,532.40 | 29,561.38 | 0.02% |
| JP1024651QA4 | JPGV 0.400 10/01/26 JAPAN | GOV | JP | JPY | A1 | 72,390,835.91 | 492,907.28 | 0.25% |
| JP1051491MA0 | JPGV 0.005 09/20/26 JAPAN | GOV | JP | JPY | A1 | 152,998,216.87 | 1,041,760.79 | 0.53% |
| JP1051741QB7 | JPGV 0.700 09/20/29 JAPAN | GOV | JP | JPY | A1 | 25,866,995.40 | 176,127.68 | 0.09% |
| JP1051771R39 | JPGV 1.100 12/20/29 JAPAN | GOV | JP | JPY | A1 | 531,052,736.98 | 3,615,923.96 | 1.85% |
| JP1120241K56 | JPGV 0.100 03/10/29 JAPAN | GOV | JP | JPY | A1 | 13,817,683.97 | 94,084.24 | 0.05% |
| JP1120281P52 | JPGV 0.005 03/10/33 JAPAN | GOV | JP | JPY | A1 | 117,608,650.39 | 800,794.17 | 0.41% |
| JP1201221AA5 | JPGV 1.800 09/20/30 JAPAN | GOV | JP | JPY | A1 | 115,200,756.52 | 784,398.89 | 0.40% |
| JP1201251B37 | JPGV 2.200 03/20/31 JAPAN | GOV | JP | JPY | A1 | 153,006,008.00 | 1,041,813.84 | 0.53% |
| JP1201271B58 | JPGV 1.900 03/20/31 JAPAN | GOV | JP | JPY | A1 | 52,688,406.34 | 358,753.96 | 0.18% |
| JP1201631HC6 | JPGV 0.600 12/20/37 JAPAN | GOV | JP | JPY | A1 | 42,978.16 | 292.64 | 0.00% |
| JP13000611B1 | JPGV 2.400 11/20/31 JAPAN | GOV | JP | JPY | A1 | 1,393,779.39 | 9,490.21 | 0.00% |
| JP1300551H61 | JPGV 0.800 06/20/47 JAPAN | GOV | JP | JPY | A1 | 64,302,241.55 | 437,832.25 | 0.22% |
| JP1300651L15 | JPGV 0.400 12/20/49 JAPAN | GOV | JP | JPY | A1 | 21,595,202.35 | 147,041.16 | 0.08% |
| JP1400161P53 | JPGV 1.300 03/20/63 JAPAN | GOV | JP | JPY | A1 | 1,950,541.79 | 13,281.19 | 0.01% |
| NL0015001AM2 | NLGV 2.500 07/15/33 NETHERLANDS | GOV | NL | EUR | AAA | 449,730.08 | 528,205.02 | 0.27% |
| NL0015031501 | NLGV 01/15/27 NETHERLANDS | GOV | NL | EUR | AAA | 449,728.85 | 528,203.58 | 0.27% |
| US02079K1079 | ALPHABET ODSH ALPHABET | COM | US | USD | AAA | 3,454,582.47 | 3,454,582.47 | 1.77% |
| US0231351067 | AMAZON.COM ODSH AMAZON.COM | COM | US | USD | AAA | 3,751,174.98 | 3,751,174.98 | 1.92% |
| US0378331005 | APPLE ODSH APPLE | COM | US | USD | AAA | 3,751,273.03 | 3,751,273.03 | 1.92% |
| US30216BKB70 | EDC 4.375 06/29/26 EXPORT DEV CN | GOV | CA | USD | AAA | 10,662,756.17 | 10,662,756.17 | 5.46% |
| US30216BKH41 | EDC 3.750 09/07/27 EXPORT DEV CN | GOV | CA | USD | AAA | 4,680,448.91 | 4,680,448.91 | 2.40% |
| US3130AGPS81 | FHLB 2.860 06/29/39 FHLBANKS | BND | US | USD | AAA | 54,053.95 | 54,053.95 | 0.03% |
| US515110CG79 | LRENT 4.125 05/28/30 RENTENBANK | GOV | DE | USD | AAA | 2,572,059.86 | 2,572,059.86 | 1.32% |
| US5949181045 | MICROSOFT ODSH MICROSOFT | COM | US | USD | AAA | 3,751,344.81 | 3,751,344.81 | 1.92% |
| US683234EV67 | ONTAR 3.900 09/04/30 ONTARIO | BND | CA | USD | AAA | 589,718.67 | 589,718.67 | 0.30% |
| US912810RJ97 | UST 3.000 11/15/44 US TREASURY | GOV | US | USD | AAA | 271,974.87 | 271,974.87 | 0.14% |
| US912810RW09 | UST 0.875 02/15/47 US TREASURY | GOV | US | USD | AAA | 2,620,443.51 | 2,620,443.51 | 1.34% |
| US912810SU34 | UST 1.875 02/15/51 US TREASURY | GOV | US | USD | AAA | 528,109.46 | 528,109.46 | 0.27% |
| US912810TF57 | UST 2.375 02/15/42 US TREASURY | GOV | US | USD | AAA | 1,397,579.04 | 1,397,579.04 | 0.72% |
| US912810TV08 | UST 4.750 11/15/53 US TREASURY | GOV | US | USD | AAA | 892,380.76 | 892,380.76 | 0.46% |
| US9128282R06 | UST 2.250 08/15/27 US TREASURY | GOV | US | USD | AAA | 413,862.14 | 413,862.14 | 0.21% |
| US912828ZN34 | UST 0.500 04/30/27 US TREASURY | GOV | US | USD | AAA | 382.93 | 382.93 | 0.00% |
| US91282CAL54 | UST 0.375 09/30/27 US TREASURY | GOV | US | USD | AAA | 528,117.95 | 528,117.95 | 0.27% |
| US91282CCP41 | UST 0.625 07/31/26 US TREASURY | GOV | US | USD | AAA | 97.86 | 97.86 | 0.00% |
| US91282CCS89 | UST 1.250 08/15/31 US TREASURY | GOV | US | USD | AAA | 132,302.46 | 132,302.46 | 0.07% |
| US91282CGC91 | UST 3.875 12/31/27 US TREASURY | GOV | US | USD | AAA | 507,993.08 | 507,993.08 | 0.26% |
| US91282CGM73 | UST 3.500 02/15/33 US TREASURY | GOV | US | USD | AAA | 299,698.48 | 299,698.48 | 0.15% |

Collateral data - as at 02/10/2025

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|---------------------------------|-------------|---------|----------|--------|----------------------|-----------------------|----------------|
| US91282CGQ87 | UST 4.000 02/28/30 US TREASURY | GOV | US | USD | AAA | 528,141.29 | 528,141.29 | 0.27% |
| US91282CJJ18 | UST 4.500 11/15/33 US TREASURY | GOV | US | USD | AAA | 4,948.56 | 4,948.56 | 0.00% |
| US91282CJQ50 | UST 3.750 12/31/30 US TREASURY | GOV | US | USD | AAA | 128,451.36 | 128,451.36 | 0.07% |
| US91282CKB62 | UST 4.625 02/28/26 US TREASURY | GOV | US | USD | AAA | 892,986.35 | 892,986.35 | 0.46% |
| US91282CKC46 | UST 4.250 02/28/31 US TREASURY | GOV | US | USD | AAA | 270,649.68 | 270,649.68 | 0.14% |
| US91282CKX82 | UST 4.250 06/30/29 US TREASURY | GOV | US | USD | AAA | 16,740,494.44 | 16,740,494.44 | 8.58% |
| US91282CLD10 | UST 4.125 07/31/31 US TREASURY | GOV | US | USD | AAA | 207,397.80 | 207,397.80 | 0.11% |
| US91282CLU35 | UST 4.125 10/31/31 US TREASURY | GOV | US | USD | AAA | 2,375,898.84 | 2,375,898.84 | 1.22% |
| US91282CLY56 | UST 4.250 11/30/26 US TREASURY | GOV | US | USD | AAA | 39,922.38 | 39,922.38 | 0.02% |
| US91282CMB45 | UST 4.000 12/15/27 US TREASURY | GOV | US | USD | AAA | 121,859.55 | 121,859.55 | 0.06% |
| US91282CMF58 | UST 4.250 01/15/28 US TREASURY | GOV | US | USD | AAA | 3,616,070.25 | 3,616,070.25 | 1.85% |
| US91282CMU26 | UST 4.000 03/31/30 US TREASURY | GOV | US | USD | AAA | 2,839,412.34 | 2,839,412.34 | 1.45% |
| US91282CNG23 | UST 4.000 05/31/30 US TREASURY | GOV | US | USD | AAA | 1,746.03 | 1,746.03 | 0.00% |
| US91282CNM90 | UST 3.875 07/15/28 US TREASURY | GOV | US | USD | AAA | 150,440.98 | 150,440.98 | 0.08% |
| US91282CPA35 | UST 3.625 09/30/30 US TREASURY | GOV | US | USD | AAA | 890,729.54 | 890,729.54 | 0.46% |
| XS0691970601 | OBBHD 3.500 10/19/26 MTN OEGB | GOV | AT | EUR | AA1 | 3,156.52 | 3,707.31 | 0.00% |
| XS2177026155 | FIGV 0.875 05/20/30 MTN FINLAND | GOV | FI | USD | AA1 | 265,193.36 | 265,193.36 | 0.14% |
| | Unknown Company Description | UNK | | USD | | 10,619,709.82 | 10,619,709.82 | 5.44% |
| | | | | | | Total: | 195,150,594.59 | 100.00% |



Counterparts

Number of counterparties with exposure exceeding 3% of the Fund's NAV

| No. | Major Name | Market Value |
|-----|---------------------------|---------------|
| 1 | DEUTSCHE BANK AG (PARENT) | 61,971,841.04 |

Top 5 borrowers in last Month

| No. | Counterparty | Market Value |
|-----|--------------------------------------|---------------|
| 1 | DEUTSCHE BANK AG (PARENT) | 43,197,359.66 |
| 2 | MERRILL LYNCH INTERNATIONAL (PARENT) | 32,406,593.61 |

| | | |
|---|----------------------------------|---------------|
| 3 | HSBC BANK PLC (PARENT) | 24,020,121.50 |
| 4 | STANDARD CHARTERED BANK (PARENT) | 21,378,092.59 |
| 5 | BNP PARIBAS LONDON (PARENT) | 13,587,155.84 |