

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 |
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