Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Emerging Markets Bond

Report as at 23/09/2025

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)	1,308,162,618
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 23/09/2025	
Currently on loan in USD (base currency)	185,378,984.60
Current percentage on loan (in % of the fund AuM)	14.17%
Collateral value (cash and securities) in USD (base currency)	196,778,573.88
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in USD (base currency)	169,107,111.23
12-month average on loan as a % of the fund AuM	15.25%
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)	513,088.94
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0463%

Collateral data - as at 23/09/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	AA1	9,097.60	10,709.76	0.01%
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	AA1	28,344.38	33,367.21	0.02%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	29,003.93	34,143.63	0.02%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	116,967.33	137,694.75	0.07%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	AAA	7,764.27	5,116.97	0.00%
AU3CB0221661	IADB 4.250 06/11/26 MTN IDB	BND	US	AUD	AAA	115,624.98	76,201.53	0.04%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	AA3	54,066.96	63,648.00	0.03%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	1,892,592.75	2,227,973.26	1.13%
BE0008077266	BEGV 03/28/41 BELGIUM	GOV	BE	EUR	AA3	0.56	0.66	0.00%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	1,954.91	1,415.64	0.00%

Collateral data - as at 23/09/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	2,209,613.83	1,600,077.45	0.81%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	2,929.88	2,121.65	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	988.78	716.02	0.00%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	1,001.19	725.01	0.00%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	1,071,525.69	775,938.35	0.39%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	2,036.45	1,474.68	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	1,959.85	1,419.21	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	42,779.71	30,978.65	0.02%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	AAA	3,558,627.43	2,576,956.86	1.31%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	117,691.23	85,225.34	0.04%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	84,819.05	61,421.16	0.03%
CA135087YQ12	CAGV 4.000 06/01/41 CANADA	GOV	CA	CAD	AAA	13,953.02	10,103.99	0.01%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	AAA	1,419.82	1,028.15	0.00%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	20,887.45	15,125.51	0.01%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	AAA	3,560,142.32	2,578,053.85	1.31%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	AAA	20,514.15	20,514.15	0.01%
DE0001102424	DEGV 0.500 08/15/27 GERMANY	GOV	DE	EUR	AAA	742.19	873.71	0.00%
DE0001102457	DEGV 0.250 08/15/28 GERMANY	GOV	DE	EUR	AAA	9,285.94	10,931.48	0.01%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	AAA	5,687.14	6,694.94	0.00%
DE0001102499	DEGV 02/15/30 GERMANY	GOV	DE	EUR	AAA	9,028.15	10,628.00	0.01%
DE0001102549	DEGV 05/15/36 GERMANY	GOV	DE	EUR	AAA	1,413.27	1,663.71	0.00%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	3,372.71	3,970.38	0.00%
DE000A2AAPS4	BERLI 2.501 01/14/26 FRN BERLIN	BND	DE	EUR	AAA	2,014.13	2,371.05	0.00%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	3.07	3.62	0.00%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	16,153.22	19,015.69	0.01%
DE000BU27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	AAA	1,352,863.74	1,592,600.54	0.81%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	0.85	1.00	0.00%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	AAA	174.83	205.81	0.00%
DE000NRW0KE7	NORDR 1.650 05/16/47 NRW	BND	DE	EUR	AAA	126,673.23	149,120.61	0.08%
DE000NRW0L10	NORDR 1.375 01/15/20 NRW	BND	DE	EUR	AAA	396.53	466.80	0.00%
DE000NRW2152	NORDR 2.375 05/13/33 NRW	BND	DE	EUR	AAA	146,426.82	172,374.66	0.09%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	7,971,577.31	9,384,195.89	4.77%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	2,007,433.21	2,363,164.24	1.20%
EU000A285VM2	EUUNI 07/04/35 MTN EU	BND	BE	EUR	AA3	1,490.48	1,754.60	0.00%
EU000A3K4ED6	EIB 3.000 11/15/28 EIB	GOV	SU	EUR		53,454.71	62,927.25	0.03%
EU000A3K4EL9	EUUNI 4.000 04/04/44 MTN EU	BND	BE	EUR	AA3	1.04	1.23	0.00%
EU000A3K4EU0	EUUNI 3.250 02/04/50 MTN EU	BND	BE	EUR	AA3	157,654.12	185,591.52	0.09%
EU000A3K4EW6	EUUNI 2.875 12/06/27 MTN EU	BND	BE	EUR	AA3	159,408.22	187,656.45	0.10%
EU000A3K4EY2	EUUNI 3.375 10/05/54 MTN EU	BND	BE	EUR	AA3	69,253.50	81,525.69	0.04%

Collateral data - as at 23/09/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
EU000A4EA8Y7	EUUNI 3.750 10/12/45 MTN EU	BND	BE	EUR	AA3	159,407.79	187,655.95	0.10%
EU000A4EG039	EUUNI 4.000 10/12/55 MTN EU	BND	BE	EUR	AA3	156,407.95	184,124.52	0.09%
FI4000571104	FIGV 3.000 09/15/34 FINLAND	GOV	FI	EUR	AA1	256,023.52	301,392.65	0.15%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	1,467.83	1,727.94	0.00%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	AA2	1,468.63	1,728.88	0.00%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	76,008.41	89,477.62	0.05%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	5,410,721.68	6,369,538.94	3.24%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	2,464.90	2,901.69	0.00%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	350,149.17	412,198.02	0.21%
FR0013200813	FRGV 0.250 11/25/26 FRANCE	GOV	FR	EUR	AA2	1,635.56	1,925.39	0.00%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	129,174.30	152,064.88	0.08%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	402.54	473.87	0.00%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	3,714.82	4,373.11	0.00%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	350,149.92	412,198.90	0.21%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	7,990,099.78	9,406,000.66	4.78%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	86.62	101.97	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	AA2	2,418.24	2,846.77	0.00%
FR0014012II5	FRGV 3.500 11/25/35 FRANCE	GOV	FR	EUR	AA2	349,527.35	411,466.01	0.21%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	823,454.49	1,111,293.01	0.56%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	1,211,803.93	1,635,389.99	0.83%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	359,537.65	485,214.04	0.25%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	359,513.00	485,180.77	0.25%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	311,097.41	419,841.51	0.21%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	31,282.76	42,217.65	0.02%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	262,396.25	354,116.86	0.18%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	357,673.31	482,698.02	0.25%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	1,211,804.11	1,635,390.24	0.83%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	1,211,804.95	1,635,391.37	0.83%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	14.01	18.91	0.00%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	1,211,804.27	1,635,390.45	0.83%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	292,304.99	394,480.20	0.20%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	625.35	843.94	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	3,814,890.48	5,148,385.45	2.62%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	1,001,924.80	1,352,147.61	0.69%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	319,177.43	430,745.90	0.22%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	48,946.22	66,055.37	0.03%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	5,110,265.99	6,896,559.47	3.50%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	1,909,880.85	2,577,479.70	1.31%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	3,147,164.43	4,247,255.76	2.16%

Collateral data - as at 23/09/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BT7J0027	UKT 4 Â½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	1,730,766.76	2,335,756.28	1.19%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	48,296.32	65,178.30	0.03%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	49,085.01	66,242.68	0.03%
GB00BTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	AA3	1,909,844.58	2,577,430.75	1.31%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	178,128.07	240,392.74	0.12%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	3,149,999.28	4,251,081.53	2.16%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	91,035,894.01	615,669.02	0.31%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	298,468,685.94	2,018,521.64	1.03%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	214,997,474.60	1,454,012.01	0.74%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	127,337,330.38	861,172.94	0.44%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	99,123,917.66	670,367.72	0.34%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	6,345,143.47	42,911.74	0.02%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	82,713,990.36	559,388.60	0.28%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	64,821,894.52	438,385.68	0.22%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	276,766,018.26	1,871,748.10	0.95%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	164,993,312.31	1,115,837.56	0.57%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	150,000.64	1,014.44	0.00%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	66,121,753.08	447,176.52	0.23%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	8,993,317.61	60,821.14	0.03%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	230,727,479.09	1,560,392.87	0.79%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	32,887,510.45	222,415.80	0.11%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	1,235,629.01	8,356.47	0.00%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	60,939,174.94	412,127.13	0.21%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	2,059,727.58	13,929.79	0.01%
JP1743131R69	JPGV 06/22/26 JAPAN	GOV	JP	JPY	A1	145,563,245.44	984,433.46	0.50%
LU3182454440	LUGV 2.900 09/17/35 LUXEMBOURG	GOV	LU	EUR		24,893.82	29,305.18	0.01%
NL0000003515	NLGV IO STR 01/15/29 NETHERLANDS	GOV	NL	EUR	AAA	7,189.10	8,463.06	0.00%
US01973R1014	ALLISON TRN HLDG ODSH ALLISON TRN HLDG	COM	US	USD	AAA	88.37	88.37	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	4,247,091.98	4,247,091.98	2.16%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	4,247,067.67	4,247,067.67	2.16%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	4,247,062.38	4,247,062.38	2.16%
US045167FC21	ADB 1.000 04/14/26 MTN ADB	BND	PH	USD		34,585.23	34,585.23	0.02%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	30,574.49	30,574.49	0.02%
US29875BAK26	EBRD 4.692 02/20/28 FRN MTN EBRD	GOV	SU	USD		44,243.31	44,243.31	0.02%
US298785DV50	EIB 4.875 02/15/36 EIB	GOV	SU	USD		74,715.26	74,715.26	0.04%
US298785JV96	EIB 3.750 02/14/33 EIB	GOV	SU	USD		9,374,961.16	9,374,961.16	4.76%
US298785KA31	EIB 4.125 02/13/34 EIB	GOV	SU	USD		1,016.83	1,016.83	0.00%
US30216BKH41	EDC 3.750 09/07/27 EXPORT DEV CN	GOV	CA	USD	AAA	40,138.18	40,138.18	0.02%
US3130AECM01	FHLB 3.625 06/10/33 FHLBANKS	BND	US	USD	AAA	4,246,891.81	4,246,891.81	2.16%

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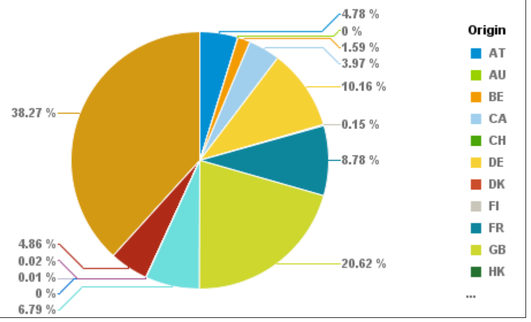
US3130AGPS81	FHLB 2.860 06/29/39 FHLBANKS	BND	US	USD	AAA	4,250,887.62	4,250,887.62	2.16%
US313383PK11	FHLB 4.140 07/05/33 FHLBANKS	BND	US	USD	AAA	256,541.78	256,541.78	0.13%
US500769KE36	KFW 4.375 03/01/27 KFW	GOV	DE	USD	AAA	18,223.70	18,223.70	0.01%
US515110CG79	LRENT 4.125 05/28/30 RENTENBANK	GOV	DE	USD	AAA	1,031.42	1,031.42	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	4,247,018.69	4,247,018.69	2.16%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	81,701.06	81,701.06	0.04%
US676167CC18	OKB 0.500 02/02/26 OEKB	BND	AT	USD	AA1	7,404,737.49	7,404,737.49	3.76%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	5,483.91	5,483.91	0.00%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	2,280.87	2,280.87	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	83,375.04	83,375.04	0.04%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	84,167.68	84,167.68	0.04%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	5,364.27	5,364.27	0.00%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	532.64	532.64	0.00%
US912810RW09	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	AAA	2,106,594.99	2,106,594.99	1.07%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	418,147.61	418,147.61	0.21%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	430,717.86	430,717.86	0.22%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	59.62	59.62	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	62.97	62.97	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	1,335,989.98	1,335,989.98	0.68%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	377,333.73	377,333.73	0.19%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	1,806,159.45	1,806,159.45	0.92%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	AAA	5,179.69	5,179.69	0.00%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	85.21	85.21	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	419,977.18	419,977.18	0.21%
US912810UH94	UST 2.375 02/15/55 US TREASURY	GOV	US	USD	AAA	351,815.40	351,815.40	0.18%
US9128283F58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	AAA	430,704.47	430,704.47	0.22%
US912828U246	UST 2.000 11/15/26 US TREASURY	GOV	US	USD	AAA	98.83	98.83	0.00%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	730,236.19	730,236.19	0.37%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	430,722.65	430,722.65	0.22%
US912828YD60	UST 1.375 08/31/26 US TREASURY	GOV	US	USD	AAA	881.39	881.39	0.00%
US912828YS30	UST 1.750 11/15/29 US TREASURY	GOV	US	USD	AAA	430,729.60	430,729.60	0.22%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	AAA	7,152.06	7,152.06	0.00%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	183.09	183.09	0.00%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	2,685.16	2,685.16	0.00%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	1,705,843.24	1,705,843.24	0.87%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	418,009.02	418,009.02	0.21%
US91282CCA71	UST 0.125 04/15/26 US TREASURY	GOV	US	USD	AAA	1,352,160.54	1,352,160.54	0.69%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	94.19	94.19	0.00%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	173.67	173.67	0.00%

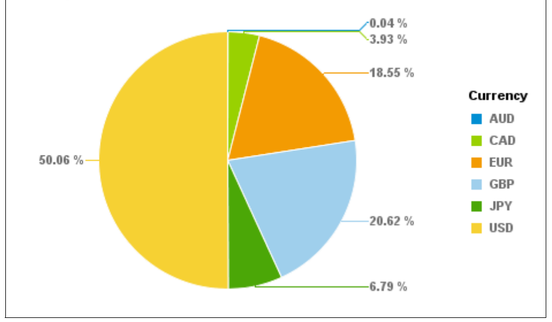
Collateral data - as at 23/09/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	375.66	375.66	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	1,464.14	1,464.14	0.00%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	2,733.01	2,733.01	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	87.22	87.22	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	120,724.06	120,724.06	0.06%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	1,591.16	1,591.16	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	298,814.47	298,814.47	0.15%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	4,251,009.21	4,251,009.21	2.16%
US91282CHP95	UST 1.375 07/15/33 US TREASURY	GOV	US	USD	AAA	1,352,081.72	1,352,081.72	0.69%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	4,251,023.15	4,251,023.15	2.16%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	405.13	405.13	0.00%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	AAA	606.58	606.58	0.00%
US91282CKL45	UST 2.125 04/15/29 US TREASURY	GOV	US	USD	AAA	1,352,090.30	1,352,090.30	0.69%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	16,709,738.36	16,709,738.36	8.49%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	99.06	99.06	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	3,833,879.13	3,833,879.13	1.95%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	AAA	1,352,154.21	1,352,154.21	0.69%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	AAA	306.67	306.67	0.00%
XS0691970601	OBBHD 3.500 10/19/26 MTN OEBB	GOV	AT	EUR	AA1	1,051.58	1,237.93	0.00%
XS0782697071	OBBHD 3.375 05/18/32 MTN OEBB	GOV	AT	EUR	AA1	1,514,090.17	1,782,397.41	0.91%
XS2924823532	LNBAD 4.000 01/22/27 MTN LKB BW FORDERBNK	BND	DE	USD	AAA	6,052,112.89	6,052,112.89	3.08%
XS3058822670	NORDR 4.000 04/25/28 MTN NRW	BND	DE	USD	AAA	204,907.57	204,907.57	0.10%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	AAA	2,916,436.81	2,916,436.81	1.48%
						Total:	**196,778,573.88**	**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	DEUTSCHE BANK AG (PARENT)	53,213,669.30

Top 5 borrowers in last Month		
No.	**Counterparty**	**Market Value**
1	DEUTSCHE BANK AG (PARENT)	41,626,563.24
2	MERRILL LYNCH INTERNATIONAL (PARENT)	25,004,704.89
3	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	15,955,533.99
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	14,659,570.45
5	STANDARD CHARTERED BANK (PARENT)	12,489,387.03