



|                                               |                                                   |
|-----------------------------------------------|---------------------------------------------------|
| Summary of policy                             |                                                   |
| % limit on maximum percentage of book on loan | 25%                                               |
| 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)                        | 772,466,144                                       |
| 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 10/06/2025                    |                |
| Currently on loan in USD (base currency)                      | 116,159,684.48 |
| Current percentage on loan (in % of the fund AuM)             | 15.04%         |
| Collateral value (cash and securities) in USD (base currency) | 132,055,029.83 |
| Collateral value (cash and securities) in % of loan           | 114%           |

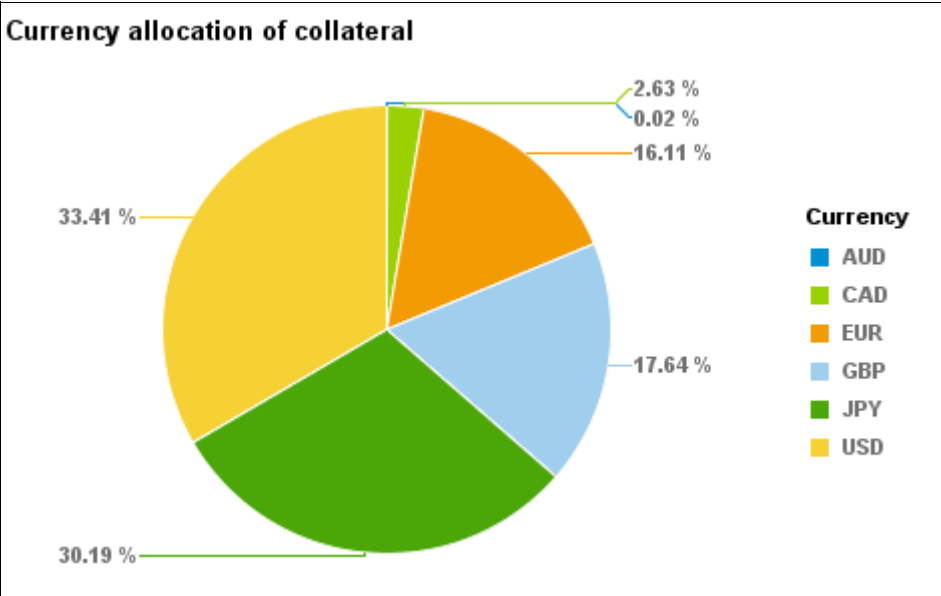
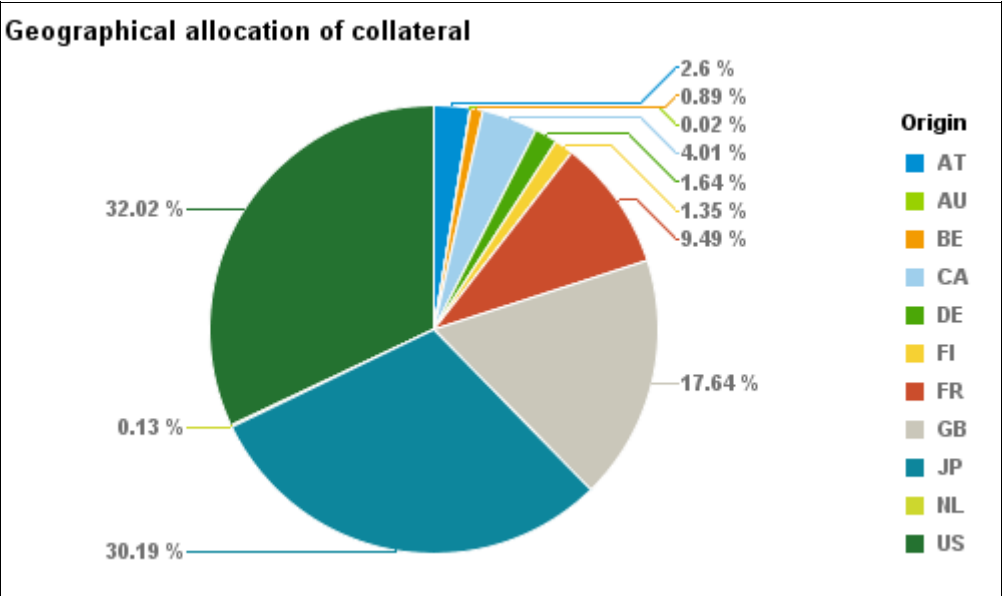
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|---------------------------------------------------------------------------|---------------|
| Securities lending statistics                                             |               |
| 12-month average on loan in USD (base currency)                           | 37,193,705.15 |
| 12-month average on loan as a % of the fund AuM                           | 4.02%         |
| 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) | 424,139.56    |
| Gross Return for the fund over the last 12 months in % of the fund AuM    | 0.0458%       |

| Collateral data - as at 10/06/2025 |                               |             |         |          |        |                      |                      |        |
|------------------------------------|-------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                          | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AT0000A0DXC2                       | ATGV 4.850 03/15/26 AUSTRIA   | GOV         | AT      | EUR      | Aa1    | 2,068.19             | 2,360.02             | 0.00%  |
| AT0000A1K9C8                       | ATGV 0.750 10/20/26 AUSTRIA   | GOV         | AT      | EUR      | Aa1    | 40,569.84            | 46,294.25            | 0.04%  |
| AT0000A2NW83                       | ATGV 02/20/31 AUSTRIA         | GOV         | AT      | EUR      | Aa1    | 80,662.30            | 92,043.74            | 0.07%  |
| AT0000A2WSC8                       | ATGV 0.900 02/20/32 AUSTRIA   | GOV         | AT      | EUR      | Aa1    | 988,328.83           | 1,127,781.97         | 0.85%  |
| AT0000A33SH3                       | ATGV 2.900 05/23/29 AUSTRIA   | GOV         | AT      | EUR      | Aa1    | 2,050.82             | 2,340.19             | 0.00%  |
| AT0000A33SK7                       | ATGV 3.150 10/20/53 AUSTRIA   | GOV         | AT      | EUR      | Aa1    | 988,423.83           | 1,127,890.37         | 0.85%  |
| AT0000A38239                       | ATGV 3.450 10/20/30 AUSTRIA   | GOV         | AT      | EUR      | Aa1    | 118,990.08           | 135,779.58           | 0.10%  |
| AT0000A39UW5                       | ATGV 2.900 02/20/34 AUSTRIA   | GOV         | AT      | EUR      | Aa1    | 662,672.33           | 756,175.35           | 0.57%  |
| AT0000A39UW5                       | ATGV 2.900 02/20/34 AUSTRIA   | GOV         | AT      | EUR      | Aa1    | 84,015.69            | 95,870.30            | 0.07%  |
| AT0000A303Q8                       | ATGV 3.200 07/15/39 AUSTRIA   | GOV         | AT      | EUR      | Aa1    | 102.33               | 116.76               | 0.00%  |
| AT0000A3EPP2                       | ATGV 2.500 10/20/29 AUSTRIA   | GOV         | AT      | EUR      | Aa1    | 42,056.90            | 47,991.12            | 0.04%  |
| AU000XCLWAM0                       | AUGV 2.750 06/21/35 AUSTRALIA | GOV         | AU      | AUD      | Aaa    | 22,864.04            | 14,904.03            | 0.01%  |
| AU3TB0000192                       | AUGV 3.750 04/21/37 AUSTRALIA | GOV         | AU      | AUD      | Aaa    | 25,375.09            | 16,540.87            | 0.01%  |
| BE0000326356                       | BEGV 4.000 03/28/32 BELGIUM   | GOV         | BE      | EUR      | Aa3    | 86,971.46            | 99,243.13            | 0.08%  |
| BE0000331406                       | BEGV 3.750 06/22/45 BELGIUM   | GOV         | BE      | EUR      | Aa3    | 1.04                 | 1.19                 | 0.00%  |
| BE0000335449                       | BEGV 1.000 06/22/31 BELGIUM   | GOV         | BE      | EUR      | Aa3    | 241,199.31           | 275,232.52           | 0.21%  |
| BE0000340498                       | BEGV 2.150 06/22/66 BELGIUM   | GOV         | BE      | EUR      | Aa3    | 392,411.25           | 447,780.46           | 0.34%  |
| BE0000347568                       | BEGV 0.900 06/22/29 BELGIUM   | GOV         | BE      | EUR      | Aa3    | 302,319.40           | 344,976.65           | 0.26%  |
| BE0000365743                       | BEGV 2.600 10/22/30 BELGIUM   | GOV         | BE      | EUR      | Aa3    | 8,784.93             | 10,024.48            | 0.01%  |
| CA135087B949                       | CAGV 1.250 12/01/47 CANADA    | GOV         | CA      | CAD      | Aaa    | 654,412.51           | 478,185.49           | 0.36%  |
| CA135087J397                       | CAGV 2.250 06/01/29 CANADA    | GOV         | CA      | CAD      | Aaa    | 412,893.59           | 301,705.30           | 0.23%  |
| CA135087P248                       | CAGV 3.000 10/01/25 CANADA    | GOV         | CA      | CAD      | Aaa    | 150,866.86           | 110,239.86           | 0.08%  |
| CA135087P576                       | CAGV 3.500 03/01/28 CANADA    | GOV         | CA      | CAD      | Aaa    | 99,607.07            | 72,783.84            | 0.06%  |
| CA135087Q236                       | CAGV 2.750 06/01/33 CANADA    | GOV         | CA      | CAD      | Aaa    | 22,118.16            | 16,161.95            | 0.01%  |
| CA135087Q491                       | CAGV 3.250 09/01/28 CANADA    | GOV         | CA      | CAD      | Aaa    | 3,059.42             | 2,235.55             | 0.00%  |
| CA135087Q723                       | CAGV 3.250 12/01/33 CANADA    | GOV         | CA      | CAD      | Aaa    | 2,980.21             | 2,177.66             | 0.00%  |
| CA135087R481                       | CAGV 3.900 06/01/34 CANADA    | GOV         | CA      | CAD      | Aaa    | 27,247.10            | 19,909.72            | 0.02%  |
| CA135087S398                       | CAGV 3.250 11/01/26 CANADA    | GOV         | CA      | CAD      | Aaa    | 23,221.64            | 16,968.28            | 0.01%  |
| CA135087S471                       | CAGV 2.750 03/01/30 CANADA    | GOV         | CA      | CAD      | Aaa    | 997.45               | 728.85               | 0.00%  |
| CA135087WL43                       | CAGV 5.750 06/01/29 CANADA    | GOV         | CA      | CAD      | Aaa    | 20,984.94            | 15,333.90            | 0.01%  |
| CA135087YK42                       | CAGV 2.000 12/01/41 CANADA    | GOV         | CA      | CAD      | Aaa    | 1,032,486.46         | 754,447.75           | 0.57%  |
| CA135087ZH04                       | CAGV 1.500 12/01/44 CANADA    | GOV         | CA      | CAD      | Aaa    | 2,293,799.37         | 1,676,101.17         | 1.27%  |
| DE0001030740                       | DEGV 1.300 10/15/27 GERMANY   | GOV         | DE      | EUR      | Aaa    | 61,008.82            | 69,617.16            | 0.05%  |
| DE0001102531                       | DEGV 02/15/31 GERMANY         | GOV         | DE      | EUR      | Aaa    | 453,462.81           | 517,446.39           | 0.39%  |
| DE0001108660                       | DEGV PO STR 07/04/44 GERMANY  | GOV         | DE      | EUR      | Aaa    | 82,500.99            | 94,141.87            | 0.07%  |
| DE0001141869                       | DEGV 1.300 10/15/27 GERMANY   | GOV         | DE      | EUR      | Aaa    | 28,661.09            | 32,705.16            | 0.02%  |
| DE000BU22072                       | DEGV 2.000 12/10/26 GERMANY   | GOV         | DE      | EUR      | Aaa    | 3,278.89             | 3,741.54             | 0.00%  |
| DE000BU25042                       | DEGV 2.400 04/18/30 GERMANY   | GOV         | DE      | EUR      | Aaa    | 1.02                 | 1.16                 | 0.00%  |
| DE000BU2D004                       | DEGV 2.500 08/15/54 GERMANY   | GOV         | DE      | EUR      | Aaa    | 450,789.62           | 514,396.01           | 0.39%  |
| DE000BU2D012                       | DEGV 2.900 08/15/56 GERMANY   | GOV         | DE      | EUR      | Aaa    | 7,442.01             | 8,492.08             | 0.01%  |
| DE000BU2D012                       | DEGV 2.900 08/15/56 GERMANY   | GOV         | DE      | EUR      | Aaa    | 812,228.84           | 926,834.27           | 0.70%  |
| DE000BU32005                       | DEGV 2.300 02/15/33 GERMANY   | GOV         | DE      | EUR      | Aaa    | 1,245.83             | 1,421.62             | 0.00%  |
| FI4000242870                       | FIGV 1.375 04/15/47 FINLAND   | GOV         | FI      | EUR      | Aa1    | 132,252.72           | 150,913.57           | 0.11%  |
| FI4000278551                       | FIGV 0.500 09/15/27 FINLAND   | GOV         | FI      | EUR      | Aa1    | 988,400.35           | 1,127,863.57         | 0.85%  |
| FI4000348727                       | FIGV 0.500 09/15/28 FINLAND   | GOV         | FI      | EUR      | Aa1    | 273,184.17           | 311,730.44           | 0.24%  |
| FI4000369467                       | FIGV 0.500 09/15/29 FINLAND   | GOV         | FI      | EUR      | Aa1    | 13,930.41            | 15,865.99            | 0.01%  |
| FI4000507231                       | FIGV 0.125 09/15/31 FINLAND   | GOV         | FI      | EUR      | Aa1    | 19,725.29            | 22,508.53            | 0.02%  |
| FI4000523238                       | FIGV 1.500 09/15/32 FINLAND   | GOV         | FI      | EUR      | Aa1    | 110,667.69           | 126,282.89           | 0.10%  |
| FI4000557525                       | FIGV 2.875 04/15/29 FINLAND   | GOV         | FI      | EUR      | Aa1    | 14,366.05            | 16,393.09            | 0.01%  |
| FI4000577952                       | FIGV 2.500 04/15/30 FINLAND   | GOV         | FI      | EUR      | Aa1    | 14,102.23            | 16,092.06            | 0.01%  |
| FR0000187635                       | FRGV 5.750 10/25/32 FRANCE    | GOV         | FR      | EUR      | Aa3    | 10,435.28            | 11,907.70            | 0.01%  |
| FR0000571150                       | FRGV 6.000 10/25/25 FRANCE    | GOV         | FR      | EUR      | Aa3    | 9,444,914.15         | 10,777,560.94        | 8.16%  |
| FR0011317783                       | FRGV 2.750 10/25/27 FRANCE    | GOV         | FR      | EUR      | Aa3    | 157.99               | 180.28               | 0.00%  |
| FR0011317783                       | FRGV 2.750 10/25/27 FRANCE    | GOV         | FR      | EUR      | Aa3    | 173,418.46           | 197,887.80           | 0.15%  |
| FR0013234333                       | FRGV 1.750 06/25/39 FRANCE    | GOV         | FR      | EUR      | Aa3    | 2.47                 | 2.82                 | 0.00%  |
| FR0013250560                       | FRGV 1.000 05/25/27 FRANCE    | GOV         | FR      | EUR      | Aa3    | 1,236.90             | 1,411.42             | 0.00%  |
| FR0013261192                       | FRGV 0.750 05/25/28 FRANCE    | GOV         | FR      | EUR      | Aa3    | 1,245.87             | 1,421.66             | 0.00%  |
| FR0013410552                       | FRGV 0.100 03/01/29 FRANCE    | GOV         | FR      | EUR      | Aa3    | 1,666.89             | 1,902.09             | 0.00%  |
| FR0013524014                       | FRGV 0.100 03/01/36 FRANCE    | GOV         | FR      | EUR      | Aa3    | 269.56               | 307.59               | 0.00%  |

| Collateral data - as at 10/06/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| FR0014003513                       | FRGV 02/25/27 FRANCE                   | GOV         | FR      | EUR      | Aa3    | 7,477.38             | 8,532.44             | 0.01%  |
| FR0014003513                       | FRGV 02/25/27 FRANCE                   | GOV         | FR      | EUR      | Aa3    | 80,576.17            | 91,945.46            | 0.07%  |
| FR0014004J31                       | FRGV 0.750 05/25/53 FRANCE             | GOV         | FR      | EUR      | Aa3    | 80,875.23            | 92,286.73            | 0.07%  |
| FR001400CMX2                       | FRGV 2.500 05/25/43 FRANCE             | GOV         | FR      | EUR      | Aa3    | 103.07               | 117.62               | 0.00%  |
| FR001400FYQ4                       | FRGV 2.500 09/24/26 FRANCE             | GOV         | FR      | EUR      | Aa3    | 73,238.75            | 83,572.74            | 0.06%  |
| FR001400H08                        | FRGV 2.750 02/25/29 FRANCE             | GOV         | FR      | EUR      | Aa3    | 238.00               | 271.58               | 0.00%  |
| FR001400NBC6                       | FRGV 2.500 09/24/27 FRANCE             | GOV         | FR      | EUR      | Aa3    | 121,154.04           | 138,248.87           | 0.10%  |
| FR001400XJJ3                       | FRGV 3.750 05/25/56 FRANCE             | GOV         | FR      | EUR      | Aa3    | 989,148.25           | 1,128,717.00         | 0.85%  |
| FR001400XLV2                       | FRGV 2.400 09/24/28 FRANCE             | GOV         | FR      | EUR      | Aa3    | 154.47               | 176.27               | 0.00%  |
| GB0031790826                       | UKTI 2 01/26/35 UK TREASURY            | GIL         | GB      | GBP      | Aa3    | 1,137,846.93         | 1,540,941.27         | 1.17%  |
| GB0032452392                       | UKT 4 1/4 03/07/36 UK TREASURY         | GIL         | GB      | GBP      | Aa3    | 568,343.99           | 769,685.87           | 0.58%  |
| GB00B00NY175                       | UKT 4 3/4 12/07/38 UK TREASURY         | GIL         | GB      | GBP      | Aa3    | 560,836.12           | 759,518.26           | 0.58%  |
| GB00B0CNHZ09                       | UKTI 1 1/4 11/22/55 UK TREASURY        | GIL         | GB      | GBP      | Aa3    | 972,288.07           | 1,316,731.43         | 1.00%  |
| GB00B0CNHZ09                       | UKTI 1 1/4 11/22/55 UK TREASURY        | GIL         | GB      | GBP      | Aa3    | 67,996.65            | 92,085.18            | 0.07%  |
| GB00B128DF45                       | UKT 4 1/4 12/07/46 UK TREASURY         | GIL         | GB      | GBP      | Aa3    | 382,094.32           | 517,455.28           | 0.39%  |
| GB00B1L6W962                       | UKTI 1 1/8 11/22/37 UK TREASURY        | GIL         | GB      | GBP      | Aa3    | 907,437.41           | 1,228,906.73         | 0.93%  |
| GB00B39R3707                       | UKT 4 1/4 12/07/49 UK TREASURY         | GIL         | GB      | GBP      | Aa3    | 162,124.90           | 219,559.36           | 0.17%  |
| GB00B3LZBF68                       | UKTI 0 5/8 03/22/40 UK TREASURY        | GIL         | GB      | GBP      | Aa3    | 27,215.69            | 36,857.14            | 0.03%  |
| GB00B3Y1JC82                       | UKTI 0 1/8 03/22/29 UK TREASURY        | GIL         | GB      | GBP      | Aa3    | 6,307.32             | 8,541.75             | 0.01%  |
| GB00B3Y1JC82                       | UKTI 0 1/8 03/22/29 UK TREASURY        | GIL         | GB      | GBP      | Aa3    | 1,142,399.98         | 1,547,107.28         | 1.17%  |
| GB00B4PTCY75                       | UKTI 0 3/8 03/22/62 UK TREASURY        | GIL         | GB      | GBP      | Aa3    | 1,028,505.41         | 1,392,864.35         | 1.05%  |
| GB00B6RNFH572                      | UKT 3 3/4 07/22/52 UK TREASURY         | GIL         | GB      | GBP      | Aa3    | 807.23               | 1,093.20             | 0.00%  |
| GB00B8A29V04                       | UKT 3 1/4 01/22/44 UK TREASURY         | GIL         | GB      | GBP      | Aa3    | 38,498.99            | 52,137.67            | 0.04%  |
| GB00BD0XH204                       | UKT 1T 07/22/57 UK TREASURY            | GIL         | GB      | GBP      | Aa3    | 23,319.01            | 31,580.02            | 0.02%  |
| GB00BDX8CX86                       | UKTI 0 1/8 03/22/68 UK TREASURY        | GIL         | GB      | GBP      | Aa3    | 1,029,971.44         | 1,394,849.74         | 1.06%  |
| GB00BFMCN652                       | UKT 158 10/23/71 UK Treasury           | GIL         | GB      | GBP      | Aa3    | 1,026,699.49         | 1,390,416.67         | 1.05%  |
| GB00BJQWYH73                       | UKT 1 1/4 10/22/41 UNITED KINGDOM      | GIL         | GB      | GBP      | Aa3    | 375.29               | 508.24               | 0.00%  |
| GB00BL6C7720                       | UKT 4 1/8 01/29/27 UK Treasury         | GIL         | GB      | GBP      | Aa3    | 392,132.95           | 531,050.20           | 0.40%  |
| GB00BL6C7720                       | UKT 4 1/8 01/29/27 UK Treasury         | GIL         | GB      | GBP      | Aa3    | 1,456.67             | 1,972.71             | 0.00%  |
| GB00BLH38265                       | UKTI 0 1/8 03/22/39 UK Treasury        | GIL         | GB      | GBP      | Aa3    | 47,249.27            | 63,987.82            | 0.05%  |
| GB00BM8ZZV59                       | UKT 1 1/2 07/31/53 UK Treasury         | GIL         | GB      | GBP      | Aa3    | 44,060.96            | 59,670.02            | 0.05%  |
| GB00BMBL1G81                       | UKT 0 1/8 01/31/28 UK TREASURY         | GIL         | GB      | GBP      | Aa3    | 382,094.38           | 517,455.36           | 0.39%  |
| GB00BMF9LF76                       | GBGV 4.000 10/22/63 UNITED KINGDOM     | GIL         | GB      | GBP      | Aa3    | 1,082,654.17         | 1,466,195.89         | 1.11%  |
| GB00BMF9LG83                       | UKT 4 1/2 06/07/28 UK Treasury         | GIL         | GB      | GBP      | Aa3    | 5,776.96             | 7,823.51             | 0.01%  |
| GB00BPCJD880                       | UKT 3 1/2 10/22/25 UK Treasury         | GIL         | GB      | GBP      | Aa3    | 271,624.33           | 367,850.13           | 0.28%  |
| GB00BPJUKP77                       | UKT 434 10/22/43 UK Treasury           | GIL         | GB      | GBP      | Aa3    | 1,159,353.69         | 1,570,067.02         | 1.19%  |
| GB00BPSNB460                       | UKT 3 3/4 03/07/27 UK treasury         | GIL         | GB      | GBP      | Aa3    | 1,112,106.96         | 1,506,082.64         | 1.14%  |
| GB00BPSNBB36                       | UKT 4 3/8 07/31/54 UK Treasury         | GIL         | GB      | GBP      | Aa3    | 1,463,286.94         | 1,981,671.85         | 1.50%  |
| GB00BPSNBG80                       | UKTI 1 1/4 11/22/2054 UK Treasury      | GIL         | GB      | GBP      | Aa3    | 47,249.30            | 63,987.87            | 0.05%  |
| GB00BQC4R999                       | UKT 3 3/4 01/29/38 UK Treasury         | GIL         | GB      | GBP      | Aa3    | 382,094.64           | 517,455.72           | 0.39%  |
| GB00BQC62D08                       | UKT 4 3/8 01/31/2040 UK TREASURY       | GIL         | GB      | GBP      | Aa3    | 649,648.12           | 879,792.85           | 0.67%  |
| GB00BIT7J0241                      | UKT 5 3/8 01/31/56 UK Treasury         | GIL         | GB      | GBP      | Aa3    | 1,031,782.45         | 1,397,302.32         | 1.06%  |
| GB00BYMWG366                       | UKTI 0 1/8 03/22/46 UK TREASURY        | GIL         | GB      | GBP      | Aa3    | 47,249.35            | 63,987.93            | 0.05%  |
| JP1024511P82                       | JPGV 0.005 08/01/25 JAPAN              | GOV         | JP      | JPY      | A1     | 10,943,647.84        | 75,660.82            | 0.06%  |
| JP1024611Q64                       | JPGV 0.400 06/01/26 JAPAN              | GOV         | JP      | JPY      | A1     | 28,782,128.80        | 198,990.27           | 0.15%  |
| JP1024641Q92                       | JPGV 0.400 09/01/26 JAPAN              | GOV         | JP      | JPY      | A1     | 19,864,222.27        | 137,334.77           | 0.10%  |
| JP1024651Q44                       | JPGV 0.400 10/01/26 JAPAN              | GOV         | JP      | JPY      | A1     | 65,992,143.18        | 456,248.20           | 0.35%  |
| JP1024671QC8                       | JPGV 0.600 12/01/26 JAPAN              | GOV         | JP      | JPY      | A1     | 1,251,592.36         | 8,653.10             | 0.01%  |
| JP1051521N69                       | JPGV 0.100 03/20/27 JAPAN              | GOV         | JP      | JPY      | A1     | 1,582,651.60         | 10,941.94            | 0.01%  |
| JP1051771R39                       | JPGV 1.100 12/20/29 JAPAN              | GOV         | JP      | JPY      | A1     | 488,111,432.02       | 3,374,643.60         | 2.56%  |
| JP1103631M74                       | JPGV 0.100 06/20/31 JAPAN              | GOV         | JP      | JPY      | A1     | 455,654,273.39       | 3,150,245.36         | 2.39%  |
| JP1103751Q74                       | JPGV 1.100 06/20/34 JAPAN              | GOV         | JP      | JPY      | A1     | 223,730,348.64       | 1,546,798.82         | 1.17%  |
| JP1103761R44                       | JPGV 1.400 03/20/35 JAPAN              | GOV         | JP      | JPY      | A1     | 223,274,859.63       | 1,543,649.72         | 1.17%  |
| JP1120251L52                       | JPGV 0.200 03/30/30 JAPAN              | GOV         | JP      | JPY      | A1     | 6,297,049.94         | 43,535.75            | 0.03%  |
| JP1120281P52                       | JPGV 0.005 03/10/33 JAPAN              | GOV         | JP      | JPY      | A1     | 2,281,742.70         | 15,775.23            | 0.01%  |
| JP1200811592                       | JPGV 2.000 09/20/25 JAPAN              | GOV         | JP      | JPY      | A1     | 33,984,158.35        | 234,955.41           | 0.18%  |
| JP1201591GC4                       | JPGV 0.600 12/20/36 JAPAN              | GOV         | JP      | JPY      | A1     | 526,583,069.84       | 3,640,623.98         | 2.76%  |
| JP1201661JA3                       | JPGV 0.700 09/20/38 JAPAN              | GOV         | JP      | JPY      | A1     | 11,114,693.48        | 76,843.37            | 0.06%  |
| JP1201681K44                       | JPGV 0.400 03/20/39 JAPAN              | GOV         | JP      | JPY      | A1     | 11,130,369.88        | 76,951.76            | 0.06%  |
| JP1201691K75                       | JPGV 0.300 06/20/39 JAPAN              | GOV         | JP      | JPY      | A1     | 39,779,052.48        | 275,019.42           | 0.21%  |
| JP1201691K75                       | JPGV 0.300 06/20/39 JAPAN              | GOV         | JP      | JPY      | A1     | 223,650,456.44       | 1,546,246.47         | 1.17%  |
| JP1201781MA3                       | JPGV 0.500 09/20/41 JAPAN              | GOV         | JP      | JPY      | A1     | 774,746.39           | 5,356.34             | 0.00%  |
| JP1201911R15                       | JPGV 2.000 12/20/44 JAPAN              | GOV         | JP      | JPY      | A1     | 526,578,531.27       | 3,640,592.60         | 2.76%  |
| JP130031000                        | JPGV 2.300 05/20/30 JAPAN              | GOV         | JP      | JPY      | A1     | 106,240.22           | 734.51               | 0.00%  |
| JP13003119A4                       | JPGV 2.200 09/20/39 JAPAN              | GOV         | JP      | JPY      | A1     | 51,704.87            | 357.47               | 0.00%  |
| JP1300371C86                       | JPGV 1.900 09/20/42 JAPAN              | GOV         | JP      | JPY      | A1     | 13,415,227.09        | 92,748.51            | 0.07%  |
| JP1300391D69                       | JPGV 1.900 06/20/43 JAPAN              | GOV         | JP      | JPY      | A1     | 55,919,407.77        | 386,608.69           | 0.29%  |
| JP1300551H61                       | JPGV 0.800 06/20/47 JAPAN              | GOV         | JP      | JPY      | A1     | 361,892.94           | 2,502.01             | 0.00%  |
| JP1300641KA3                       | JPGV 0.400 09/20/49 JAPAN              | GOV         | JP      | JPY      | A1     | 5,713,701.27         | 39,502.67            | 0.03%  |
| JP1300691M16                       | JPGV 0.700 12/20/50 JAPAN              | GOV         | JP      | JPY      | A1     | 2,848,457.12         | 19,693.31            | 0.01%  |
| JP1300801PA2                       | JPGV 1.800 09/20/53 JAPAN              | GOV         | JP      | JPY      | A1     | 1,875,111,935.32     | 12,963,913.71        | 9.82%  |
| JP1300831Q70                       | JPGV 2.200 06/20/54 JAPAN              | GOV         | JP      | JPY      | A1     | 65,649,158.68        | 453,876.92           | 0.34%  |
| JP1300851R17                       | JPGV 2.300 12/20/54 JAPAN              | GOV         | JP      | JPY      | A1     | 526,611,435.43       | 3,640,820.09         | 2.76%  |
| JP140031A58                        | JPGV 2.200 03/20/50 JAPAN              | GOV         | JP      | JPY      | A1     | 19,071,219.73        | 131,852.21           | 0.10%  |
| JP1400171Q50                       | JPGV 2.200 03/20/64 JAPAN              | GOV         | JP      | JPY      | A1     | 22,992,766.36        | 158,964.50           | 0.12%  |
| JP1400171Q50                       | JPGV 2.200 03/20/64 JAPAN              | GOV         | JP      | JPY      | A1     | 223,747,151.36       | 1,546,914.99         | 1.17%  |
| JP1742631QA7                       | JPGV 10/20/25 JAPAN                    | GOV         | JP      | JPY      | A1     | 11,131,490.32        | 76,959.50            | 0.06%  |
| JP1742881R22                       | JPGV 02/20/26 JAPAN                    | GOV         | JP      | JPY      | A1     | 11,112,178.37        | 76,825.99            | 0.06%  |
| JP1743001R41                       | JPGV 04/20/26 JAPAN                    | GOV         | JP      | JPY      | A1     | 11,149,609.35        | 77,084.77            | 0.06%  |
| JP1743031R52                       | JPGV 06/04/25 JAPAN                    | GOV         | JP      | JPY      | A1     | 11,142,528.24        | 77,035.81            | 0.06%  |
| JP3236200006                       | KEYENCE ODSH KEYENCE                   | COM         | JP      | JPY      | A1     | 8,134,071.23         | 56,236.32            | 0.04%  |
| NL009538784                        | NXP SEMICONDRS ODSH NXP SEMICONDRS     | COM         | US      | USD      | Aa1    | 1,631,262.74         | 1,631,262.74         | 1.24%  |
| NL0015000RP1                       | NLGV 0.500 07/15/32 NETHERLANDS        | GOV         | NL      | EUR      | Aaa    | 2,571.53             | 2,934.37             | 0.00%  |
| NL0015001X26                       | NLGV 2.500 07/15/34 NETHERLANDS        | GOV         | NL      | EUR      | Aaa    | 18,982.06            | 21,660.42            | 0.02%  |
| NL0015031501                       | NLGV 01/15/27 NETHERLANDS              | GOV         | NL      | EUR      | Aaa    | 127,464.09           | 145,449.27           | 0.11%  |
| US9231351067                       | AMAZON.COM ODSH AMAZON.COM             | COM         | US      | USD      | Aa1    | 1,506,058.14         | 1,506,058.14         | 1.14%  |
| US135087Q560                       | CAGV 3.750 04/26/28 CANADA             | GOV         | CA      | USD      | Aaa    | 14,963.06            | 14,963.06            | 0.01%  |
| US22160K1051                       | COSTCO WHOLESALE ODSH COSTCO WHOLESALE | COM         | US      | USD      | Aa1    | 1,073,594.03         | 1,073,594.03         | 0.81%  |
| US2473617023                       | DELTA AIR ODSH DELTA AIR               | COM         | US      | USD      | Aa1    | 547,771.33           | 547,771.33           | 0.41%  |

| Collateral data - as at 10/06/2025 |                                                     |             |         |          |        |                      |                      |        |
|------------------------------------|-----------------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                                | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US2810201077                       | EDISON INTL ODSH EDISON INTL                        | COM         | US      | USD      | Aa1    | 1,631,024.61         | 1,631,024.61         | 1.24%  |
| US31418E7A27                       | FN MA3388 5.5% 01/06/2054 FN MA3388 5.5% 01/06/2054 | MIS         | US      | USD      | Aa1    | 16,445.41            | 16,445.41            | 0.01%  |
| US317673AY36                       | FIGV 6.950 02/15/26 FINLAND                         | GOV         | FI      | USD      | Aa1    | 1,036.89             | 1,036.89             | 0.00%  |
| US34959J1088                       | FORTIVE ODSH FORTIVE                                | COM         | US      | USD      | Aa1    | 1,631,537.01         | 1,631,537.01         | 1.24%  |
| US3755581036                       | GILEAD SCIENCES ODSH GILEAD SCIENCES                | COM         | US      | USD      | Aa1    | 1,631,315.23         | 1,631,315.23         | 1.24%  |
| US427028AB18                       | CAGV 0.750 05/19/26 CANADA                          | GOV         | CA      | USD      | Aaa    | 1,250,020.71         | 1,250,020.71         | 0.95%  |
| US43358BAB99                       | CAGV 4.000 03/19/30 CANADA                          | GOV         | CA      | USD      | Aaa    | 567,074.78           | 567,074.78           | 0.43%  |
| US4612021034                       | INTUIT ODSH INTUIT                                  | COM         | US      | USD      | Aa1    | 1,631,427.47         | 1,631,427.47         | 1.24%  |
| US58933Y1055                       | MERCK & CO ODSH MERCK & CO                          | COM         | US      | USD      | Aa1    | 1,631,270.16         | 1,631,270.16         | 1.24%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT                            | COM         | US      | USD      | Aa1    | 1,505,708.71         | 1,505,708.71         | 1.14%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT                            | COM         | US      | USD      | Aa1    | 1,628,736.72         | 1,628,736.72         | 1.23%  |
| US87612G1013                       | TARGA RES ODSH TARGA RES                            | COM         | US      | USD      | Aa1    | 220.47               | 220.47               | 0.00%  |
| US912810FB99                       | UST 6.125 11/15/27 US TREASURY                      | GOV         | US      | USD      | Aa1    | 105.39               | 105.39               | 0.00%  |
| US912810FH69                       | UST 3.875 04/15/29 US TREASURY                      | GOV         | US      | USD      | Aa1    | 211.56               | 211.56               | 0.00%  |
| US912810QX90                       | UST 2.750 08/15/42 US TREASURY                      | GOV         | US      | USD      | Aa1    | 525.36               | 525.36               | 0.00%  |
| US912810RP57                       | UST 3.000 11/15/45 US TREASURY                      | GOV         | US      | USD      | Aa1    | 8,078.90             | 8,078.90             | 0.01%  |
| US912810SC36                       | UST 3.125 05/15/46 US TREASURY                      | GOV         | US      | USD      | Aa1    | 2,652.97             | 2,652.97             | 0.00%  |
| US912810SFF66                      | UST 3.000 02/15/49 US TREASURY                      | GOV         | US      | USD      | Aa1    | 144.57               | 144.57               | 0.00%  |
| US912810SL35                       | UST 2.000 02/15/50 US TREASURY                      | GOV         | US      | USD      | Aa1    | 57.39                | 57.39                | 0.00%  |
| US912810SN90                       | UST 1.250 05/15/50 US TREASURY                      | GOV         | US      | USD      | Aa1    | 106,706.07           | 106,706.07           | 0.08%  |
| US912810SQ22                       | UST 1.125 08/15/40 US TREASURY                      | GOV         | US      | USD      | Aa1    | 60.02                | 60.02                | 0.00%  |
| US912810ST80                       | UST 1.375 11/15/40 US TREASURY                      | GOV         | US      | USD      | Aa1    | 21,493.48            | 21,493.48            | 0.02%  |
| US912810TF57                       | UST 2.375 02/15/42 US TREASURY                      | GOV         | US      | USD      | Aa1    | 714.52               | 714.52               | 0.00%  |
| US912810TG31                       | UST 2.875 05/15/52 US TREASURY                      | GOV         | US      | USD      | Aa1    | 195,976.91           | 195,976.91           | 0.15%  |
| US912810TH14                       | UST 3.250 05/15/42 US TREASURY                      | GOV         | US      | USD      | Aa1    | 161,367.08           | 161,367.08           | 0.12%  |
| US912810TK43                       | UST 3.375 08/15/42 US TREASURY                      | GOV         | US      | USD      | Aa1    | 5,703.12             | 5,703.12             | 0.00%  |
| US912810TM09                       | UST 4.000 11/15/42 US TREASURY                      | GOV         | US      | USD      | Aa1    | 226,724.82           | 226,724.82           | 0.17%  |
| US912810TO13                       | UST 3.875 02/15/43 US TREASURY                      | GOV         | US      | USD      | Aa1    | 353.00               | 353.00               | 0.00%  |
| US912810TW80                       | UST 4.750 11/15/43 US TREASURY                      | GOV         | US      | USD      | Aa1    | 18,230.72            | 18,230.72            | 0.01%  |
| US912810UC08                       | UST 4.250 08/15/54 US TREASURY                      | GOV         | US      | USD      | Aa1    | 261,181.78           | 261,181.78           | 0.20%  |
| US912810UD80                       | UST 4.125 08/15/44 US TREASURY                      | GOV         | US      | USD      | Aa1    | 405,809.28           | 405,809.28           | 0.31%  |
| US9128282A70                       | UST 1.500 08/15/26 US TREASURY                      | GOV         | US      | USD      | Aa1    | 34,116.48            | 34,116.48            | 0.03%  |
| US9128283W81                       | UST 2.750 02/15/28 US TREASURY                      | GOV         | US      | USD      | Aa1    | 194.82               | 194.82               | 0.00%  |
| US912828V988                       | UST 2.250 02/15/27 US TREASURY                      | GOV         | US      | USD      | Aa1    | 977.84               | 977.84               | 0.00%  |
| US912828X865                       | UST 2.375 05/15/27 US TREASURY                      | GOV         | US      | USD      | Aa1    | 291.45               | 291.45               | 0.00%  |
| US912828Y388                       | UST 0.750 07/15/28 US TREASURY                      | GOV         | US      | USD      | Aa1    | 367,812.94           | 367,812.94           | 0.28%  |
| US912828YB05                       | UST 1.625 08/15/29 US TREASURY                      | GOV         | US      | USD      | Aa1    | 367,855.25           | 367,855.25           | 0.28%  |
| US912828ZB95                       | UST 1.125 02/28/27 US TREASURY                      | GOV         | US      | USD      | Aa1    | 3,342.15             | 3,342.15             | 0.00%  |
| US912828ZBB63                      | UST 0.625 12/31/27 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,897,790.10         | 1,897,790.10         | 1.44%  |
| US912828ZBJ99                      | UST 0.750 01/31/28 US TREASURY                      | GOV         | US      | USD      | Aa1    | 889,695.31           | 889,695.31           | 0.67%  |
| US912828ZBL46                      | UST 1.125 02/15/31 US TREASURY                      | GOV         | US      | USD      | Aa1    | 31,646.48            | 31,646.48            | 0.02%  |
| US912828ZBP59                      | UST 1.125 02/28/28 US TREASURY                      | GOV         | US      | USD      | Aa1    | 185.95               | 185.95               | 0.00%  |
| US912828ZCH25                      | UST 1.250 06/30/28 US TREASURY                      | GOV         | US      | USD      | Aa1    | 367,817.87           | 367,817.87           | 0.28%  |
| US912828CCY57                      | UST 1.250 09/30/28 US TREASURY                      | GOV         | US      | USD      | Aa1    | 15,403.16            | 15,403.16            | 0.01%  |
| US912828CCZ23                      | UST 0.875 09/30/26 US TREASURY                      | GOV         | US      | USD      | Aa1    | 192,113.63           | 192,113.63           | 0.15%  |
| US912828CDJ71                      | UST 1.375 11/15/31 US TREASURY                      | GOV         | US      | USD      | Aa1    | 37,057.35            | 37,057.35            | 0.03%  |
| US912828CDJ71                      | UST 1.375 11/15/31 US TREASURY                      | GOV         | US      | USD      | Aa1    | 205,734.40           | 205,734.40           | 0.16%  |
| US912828CDK45                      | UST 1.250 11/30/26 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,065,304.90         | 1,065,304.90         | 0.81%  |
| US912828CDP32                      | UST 1.375 12/31/28 US TREASURY                      | GOV         | US      | USD      | Aa1    | 5,329.48             | 5,329.48             | 0.00%  |
| US912828CDY49                      | UST 1.875 02/15/32 US TREASURY                      | GOV         | US      | USD      | Aa1    | 367,806.32           | 367,806.32           | 0.28%  |
| US912828CEC10                      | UST 1.875 02/28/27 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,258.85             | 1,258.85             | 0.00%  |
| US912828CEP23                      | UST 2.875 05/15/32 US TREASURY                      | GOV         | US      | USD      | Aa1    | 196,643.69           | 196,643.69           | 0.15%  |
| US912828CET45                      | UST 2.625 05/31/27 US TREASURY                      | GOV         | US      | USD      | Aa1    | 194.92               | 194.92               | 0.00%  |
| US912828CEV90                      | UST 3.250 06/30/29 US TREASURY                      | GOV         | US      | USD      | Aa1    | 295.35               | 295.35               | 0.00%  |
| US912828CEW73                      | UST 3.250 06/30/27 US TREASURY                      | GOV         | US      | USD      | Aa1    | 21,899.87            | 21,899.87            | 0.02%  |
| US912828CGB19                      | UST 3.875 12/31/29 US TREASURY                      | GOV         | US      | USD      | Aa1    | 2,621.42             | 2,621.42             | 0.00%  |
| US912828COB19                      | UST 3.875 12/31/29 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,228,750.44         | 1,228,750.44         | 0.93%  |
| US912828CGJ45                      | UST 3.500 01/31/30 US TREASURY                      | GOV         | US      | USD      | Aa1    | 15,705.48            | 15,705.48            | 0.01%  |
| US912828CGM73                      | UST 3.500 02/15/33 US TREASURY                      | GOV         | US      | USD      | Aa1    | 14,441.88            | 14,441.88            | 0.01%  |
| US912828CGM73                      | UST 3.500 02/15/33 US TREASURY                      | GOV         | US      | USD      | Aa1    | 2,255,310.82         | 2,255,310.82         | 1.71%  |
| US912828CGZ86                      | UST 3.500 04/30/30 US TREASURY                      | GOV         | US      | USD      | Aa1    | 879.19               | 879.19               | 0.00%  |
| US912828CHRS1                      | UST 4.000 07/31/30 US TREASURY                      | GOV         | US      | USD      | Aa1    | 8,272.79             | 8,272.79             | 0.01%  |
| US912828CHT18                      | UST 3.875 08/15/33 US TREASURY                      | GOV         | US      | USD      | Aa1    | 9,095.09             | 9,095.09             | 0.01%  |
| US912828CHY03                      | UST 4.625 09/15/26 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,627.70             | 1,627.70             | 0.00%  |
| US912828CJG78                      | UST 4.875 10/31/30 US TREASURY                      | GOV         | US      | USD      | Aa1    | 205,920.25           | 205,920.25           | 0.16%  |
| US912828CJJ18                      | UST 4.500 11/15/33 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,058,758.62         | 1,058,758.62         | 0.80%  |
| US912828CJR34                      | UST 3.750 12/31/28 US TREASURY                      | GOV         | US      | USD      | Aa1    | 139,910.00           | 139,910.00           | 0.11%  |
| US912828CJW29                      | UST 4.000 01/31/29 US TREASURY                      | GOV         | US      | USD      | Aa1    | 65,558.90            | 65,558.90            | 0.05%  |
| US912828CKA89                      | UST 4.125 02/15/27 US TREASURY                      | GOV         | US      | USD      | Aa1    | 507.13               | 507.13               | 0.00%  |
| US912828CKC46                      | UST 4.250 02/28/31 US TREASURY                      | GOV         | US      | USD      | Aa1    | 413,096.73           | 413,096.73           | 0.31%  |
| US912828CKD29                      | UST 4.250 02/28/29 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,229,199.29         | 1,229,199.29         | 0.93%  |
| US912828CKF76                      | UST 4.125 03/31/31 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,060,888.48         | 1,060,888.48         | 0.80%  |
| US912828CKF76                      | UST 4.125 03/31/31 US TREASURY                      | GOV         | US      | USD      | Aa1    | 696,252.84           | 696,252.84           | 0.53%  |
| US912828CKH33                      | UST 4.500 03/31/26 US TREASURY                      | GOV         | US      | USD      | Aa1    | 874,473.28           | 874,473.28           | 0.66%  |
| US912828CKJ88                      | UST 4.500 04/15/27 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,065,110.71         | 1,065,110.71         | 0.81%  |
| US912828CKK61                      | UST 4.875 04/30/26 US TREASURY                      | GOV         | US      | USD      | Aa1    | 338,604.61           | 338,604.61           | 0.26%  |
| US912828CKP58                      | UST 4.625 04/30/29 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,542,726.68         | 1,542,726.68         | 1.17%  |
| US912828CKP58                      | UST 4.625 04/30/29 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,229,031.27         | 1,229,031.27         | 0.93%  |
| US912828CKQ32                      | UST 4.375 05/15/34 US TREASURY                      | GOV         | US      | USD      | Aa1    | 99.86                | 99.86                | 0.00%  |
| US912828CKW00                      | UST 4.250 06/30/31 US TREASURY                      | GOV         | US      | USD      | Aa1    | 47,457.52            | 47,457.52            | 0.04%  |
| US912828CKZ31                      | UST 4.375 07/15/27 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,229,678.98         | 1,229,678.98         | 0.93%  |
| US912828CLH24                      | UST 3.750 08/31/26 US TREASURY                      | GOV         | US      | USD      | Aa1    | 4,221.83             | 4,221.83             | 0.00%  |
| US912828CLJ89                      | UST 3.750 08/31/31 US TREASURY                      | GOV         | US      | USD      | Aa1    | 984.24               | 984.24               | 0.00%  |
| US912828CLQ23                      | UST 3.875 10/15/27 US TREASURY                      | GOV         | US      | USD      | Aa1    | 1,229,302.72         | 1,229,302.72         | 0.93%  |
| US912828CLS88                      | UST 4.125 10/31/26 US TREASURY                      | GOV         | US      | USD      | Aa1    | 602.77               | 602.77               | 0.00%  |
| US912828CLU35                      | UST 4.125 10/31/31 US TREASURY                      | GOV         | US      | USD      | Aa1    | 862,851.45           | 862,851.45           | 0.65%  |
| US912828CME83                      | UST 4.250 12/31/26 US TREASURY                      | GOV         | US      | USD      | Aa1    | 397,980.07           | 397,980.07           | 0.30%  |
| US91324P1021                       | UNITEDHEALTH ODSH UNITEDHEALTH                      | COM         | US      | USD      | Aa1    | 1,505,944.69         | 1,505,944.69         | 1.14%  |
| US92532F1003                       | VERTEX PHARM ODSH VERTEX PHARM                      | COM         | US      | USD      | Aa1    | 604.20               | 604.20               | 0.00%  |

| Collateral data - as at 10/06/2025 |      |             |         |          |        |                      |                      |         |
|------------------------------------|------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
|                                    |      |             |         |          |        | Total:               | 132,055,029.83       | 100.00% |



| 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  |
| 1                             | JP MORGAN SECS PLC (PARENT)          | 34,719,631.20 |
| 2                             | NOMURA INTERNATIONAL PLC (PARENT)    | 12,605,035.74 |
| 3                             | HSBC BANK PLC (PARENT)               | 10,586,581.88 |
| 4                             | BARCLAYS BANK PLC (PARENT)           | 8,434,829.63  |
| 5                             | GOLDMAN SACHS INTERNATIONAL (PARENT) | 8,024,954.77  |