HSBC

Securities Lending Report

HBCE / HSBC GIF - Euro Bond Total Return

Report as at 18/06/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	HBCE / HSBC GIF - Euro Bond Total Return
Replication Mode	Physical replication
ISIN Code	LU0988492970
Total net assets (AuM)	156,589,755
Reference currency of the fund	EUR

* 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

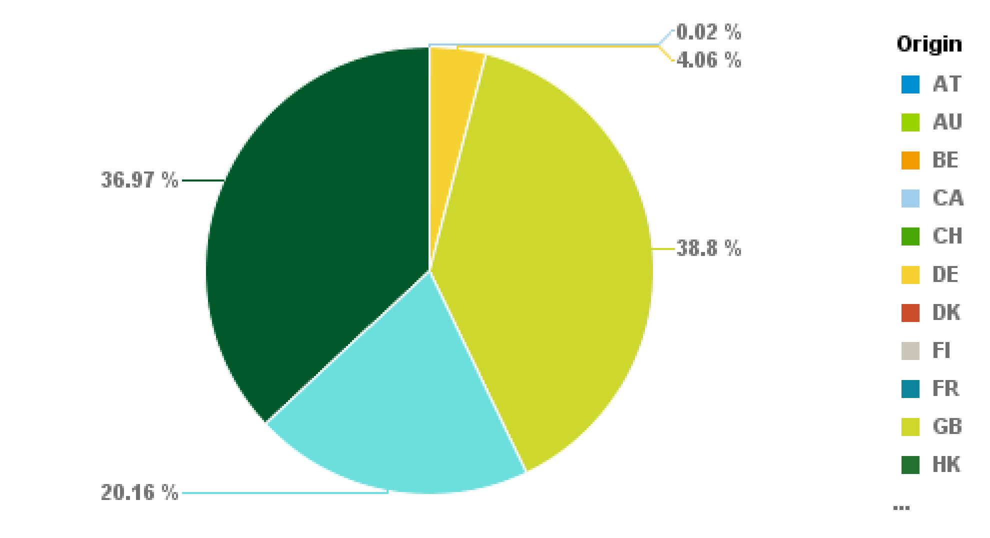
Securities lending data - as at 18/06/2025	
Currently on loan in EUR (base currency)	14,931,272.87
Current percentage on loan (in % of the fund AuM)	9.54%
Collateral value (cash and securities) in EUR (base currency)	16,336,064.21
Collateral value (cash and securities) in % of loan	109%

Securities lending statistics	
12-month average on loan in EUR (base currency)	7,804,891.11
12-month average on loan as a % of the fund AuM	7.08%
12-month maximum on loan in EUR	19,802,504.46
12-month maximum on loan as a % of the fund AuM	12.78%
Gross Return for the fund over the last 12 months in (base currency fund)	27,379.87
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0248%

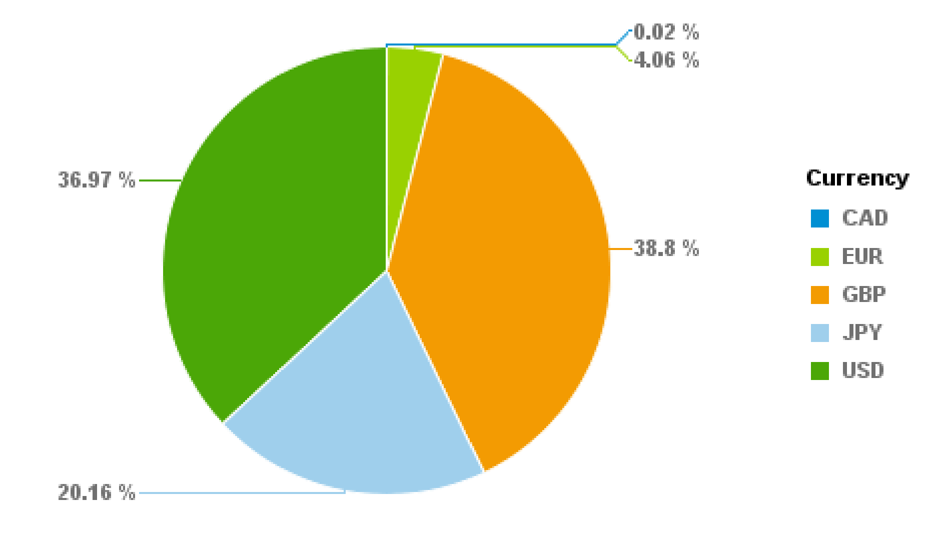
Collateral data - as at 18/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	AAA	3,912.32	2,497.06	0.02%
DE000BU22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	AAA	397,690.81	397,690.81	2.43%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	265,130.08	265,130.08	1.62%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	339,254.74	397,691.37	2.43%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	249,191.23	292,114.42	1.79%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	183.97	215.66	0.00%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	150.57	176.51	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	339,254.71	397,691.33	2.43%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	47,249.82	55,388.60	0.34%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	339,254.99	397,691.66	2.43%

Collateral data - as at 18/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	967,469.95	1,134,116.65	6.94%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	249,061.56	291,962.41	1.79%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	339,254.73	397,691.36	2.43%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	31,329.50	36,726.01	0.22%
GB00BJLR0J16	UKT 158 10/22/54 UK Tresury	GIL	GB	GBP	AA3	962,271.15	1,128,022.36	6.91%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	47,249.45	55,388.17	0.34%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	339,254.89	397,691.54	2.43%
GB00BNNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	AA3	9.57	11.22	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	47,249.48	55,388.20	0.34%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	47,088.39	55,199.37	0.34%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	47,249.94	55,388.74	0.34%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	47,249.82	55,388.60	0.34%
GB00BYVP4K94	UKTI 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	AA3	967,511.99	1,134,165.93	6.94%
JP1103551K72	JPGV 0.100 06/20/29 JAPAN	GOV	JP	JPY	A1	88,561,933.32	529,169.60	3.24%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	48,910,058.81	292,244.26	1.79%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	147,491,258.36	881,280.34	5.39%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	48,905,107.03	292,214.67	1.79%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	189,275,353.10	1,130,945.99	6.92%
JP1400021950	JPGV 2.200 03/20/49 JAPAN	GOV	JP	JPY	A1	27,993,857.76	167,267.11	1.02%
US912810FH69	UST 3.875 04/15/29 US TREASURY	GOV	US	USD	AAA	1,295,300.91	1,123,712.48	6.88%
US912810QN19	UST 4.750 02/15/41 US TREASURY	GOV	US	USD	AAA	31,252.51	27,112.49	0.17%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	336,674.04	292,074.86	1.79%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	335,477.57	291,036.88	1.78%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	727,297.87	630,952.77	3.86%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	636,768.35	552,415.69	3.38%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	744,844.46	646,174.96	3.96%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	AAA	636,118.48	551,851.90	3.38%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	744,860.14	646,188.57	3.96%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	744,780.87	646,119.79	3.96%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	96,318.05	83,558.80	0.51%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	632,041.50	548,315.00	3.36%
						Total:	**16,336,064.21**	**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	MORGAN STANLEY & CO INTERNATIOI	6,750,841.77

Top 5 borrowers in last Month		
No.	**Counterparty**	**Market Value**
1	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	7,145,110.65
2	BARCLAYS BANK PLC (PARENT)	3,007,900.87
3	MERRILL LYNCH INTERNATIONAL (PARENT)	2,185,940.27
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	1,310,594.50
5	BNP PARIBAS LONDON (PARENT)	1,007,037.84