HSBC

Securities Lending Report

HBCE / HSBC GIF - Euro Bond Total Return

Report as at 19/06/2025

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)	156,771,526
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

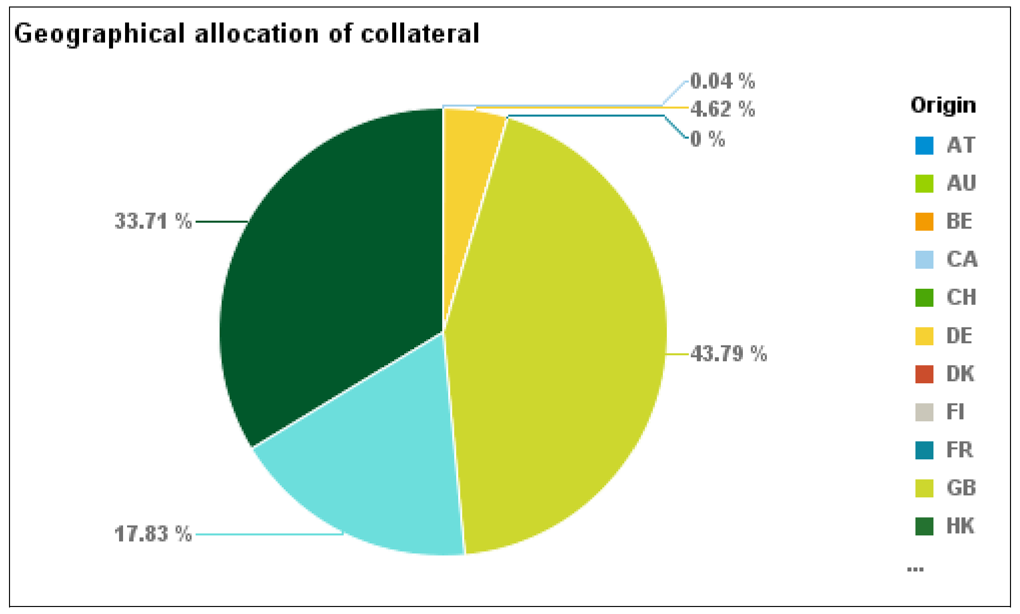
Securities lending data - as at 19/06/2025	
Currently on loan in EUR (base currency)	13,127,406.92
Current percentage on loan (in % of the fund AuM)	8.37%
Collateral value (cash and securities) in EUR (base currency)	14,424,412.05
Collateral value (cash and securities) in % of loan	110%

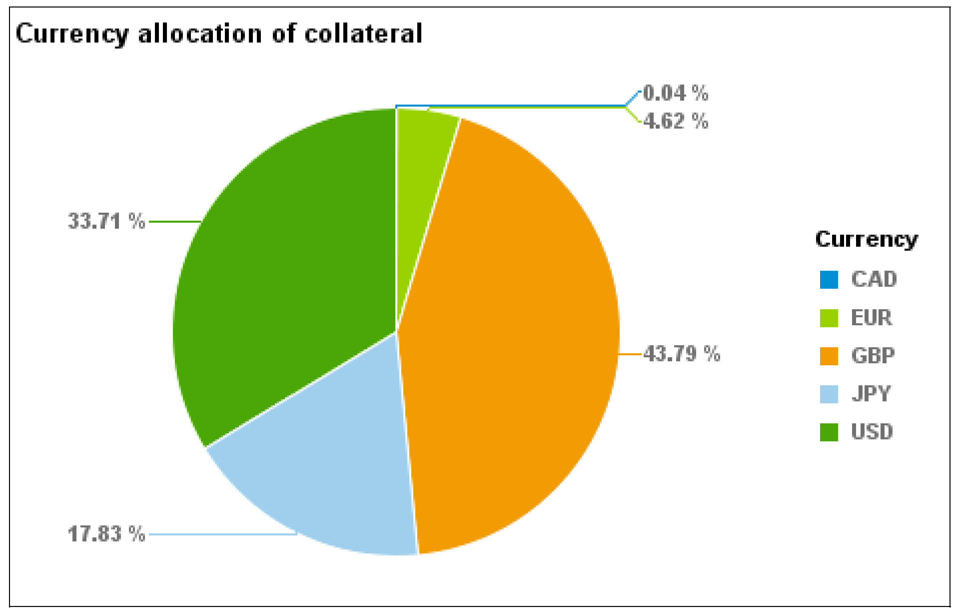
Securities lending statistics	
12-month average on loan in EUR (base currency)	7,804,891.11
12-month average on loan as a % of the fund AuM	7.08%
12-month maximum on loan in EUR	19,802,504.46
12-month maximum on loan as a % of the fund AuM	12.78%
Gross Return for the fund over the last 12 months in (base 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 19/06/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	8,782.96	5,574.94	0.04%
DE0001102416	DEGV 0.250 02/15/27 GERMANY	GOV	DE	EUR	AAA	8,591.75	8,591.75	0.06%
DE0001102580	DEGV 02/15/32 GERMANY	GOV	DE	EUR	AAA	397,826.56	397,826.56	2.76%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	260,495.09	260,495.09	1.81%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	58.36	58.36	0.00%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	370,398.79	432,940.63	3.00%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	1,462.78	1,709.77	0.01%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	47,248.93	55,226.91	0.38%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	340,357.04	397,826.33	2.76%
GB00B6RNH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	AA3	0.80	0.94	0.00%

Collateral data - as at 19/06/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	47,249.95	55,228.10	0.38%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	339,254.22	396,537.30	2.75%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	973,055.46	1,137,355.87	7.88%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	339,255.18	396,538.42	2.75%
GB00BJLR0J16	UKT 158 10/22/54 UK Tresury	GIL	GB	GBP	AA3	967,758.34	1,131,164.34	7.84%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	47,249.05	55,227.05	0.38%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	0.46	0.54	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	814,379.39	951,887.35	6.60%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	141.48	165.37	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	40.64	47.50	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	47,249.15	55,227.17	0.38%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,798.45	2,102.12	0.01%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	47,249.75	55,227.87	0.38%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	74.51	87.09	0.00%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	1.01	1.18	0.00%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	13.32	15.57	0.00%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	47,249.09	55,227.10	0.38%
GB00BYVP4K94	UKTI 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	AA3	973,055.99	1,137,356.49	7.88%
JP1103551K72	JPGV 0.100 06/20/29 JAPAN	GOV	JP	JPY	A1	47,410,504.34	284,517.55	1.97%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	189,320,514.70	1,136,140.82	7.88%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	2,294,780.24	13,771.32	0.10%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	189,498,021.20	1,137,206.06	7.88%
US912810FH69	UST 3.875 04/15/29 US TREASURY	GOV	US	USD	AAA	1,301,428.27	1,130,858.59	7.84%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	143.96	125.09	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	1,694.40	1,472.33	0.01%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	741,322.51	644,162.22	4.47%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	735,343.01	638,966.42	4.43%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	741,371.31	644,204.63	4.47%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	741,527.62	644,340.45	4.47%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	741,419.21	644,246.25	4.47%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	592,393.80	514,752.62	3.57%
						Total:	**14,424,412.05**	**100.00%**





Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	**Major Name**	**Market Value**
1	MORGAN STANLEY & CO INTERNATIOI	6,769,908.24

Top 5 borrowers in last Month		
No.	**Counterparty**	**Market Value**
1	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	7,124,386.93
2	BARCLAYS BANK PLC (PARENT)	2,999,176.74
3	MERRILL LYNCH INTERNATIONAL (PARENT)	2,179,600.15
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	1,306,793.24
5	BNP PARIBAS LONDON (PARENT)	1,004,117.02