



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Multi-Asset Style Factors

Report as at 24/06/2025

| | |
|---|--|
| 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 - Multi-Asset Style Factors |
| Replication Mode | Physical replication |
| ISIN Code | LU1460782227 |
| Total net assets (AuM) | 817,415,926 |
| Reference currency of the fund | EUR |

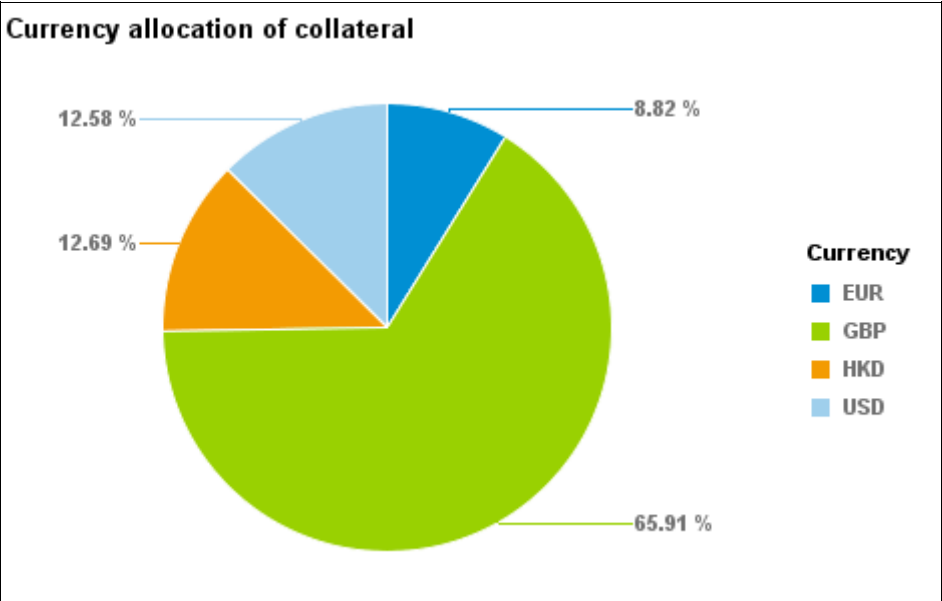
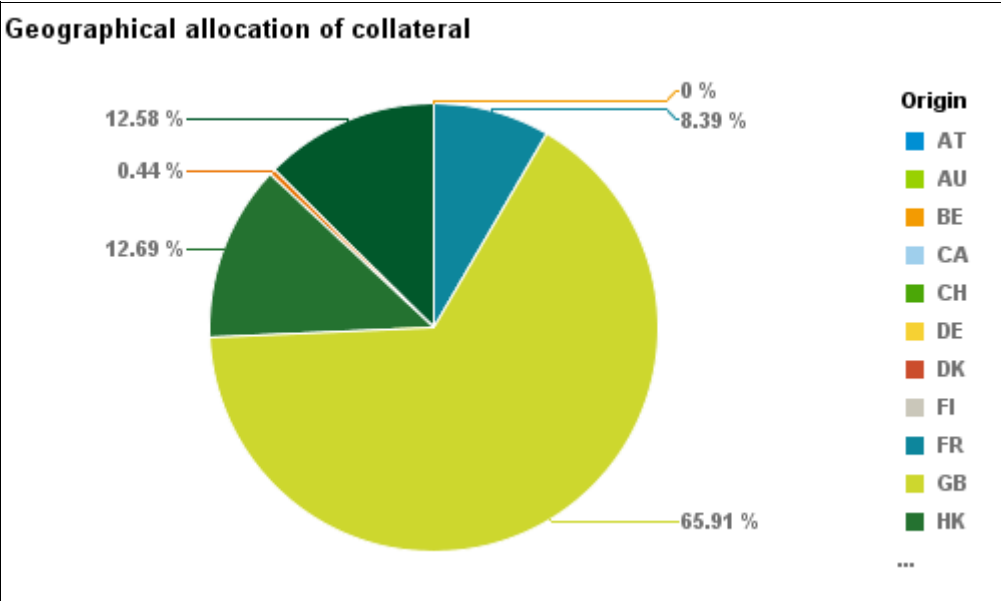
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

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| Securities lending data - as at 24/06/2025 | |
| Currently on loan in EUR (base currency) | 18,120,946.50 |
| Current percentage on loan (in % of the fund AuM) | 2.22% |
| Collateral value (cash and securities) in EUR (base currency) | 22,857,884.51 |
| Collateral value (cash and securities) in % of loan | 126% |

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|---|---------------|
| Securities lending statistics | |
| 12-month average on loan in EUR (base currency) | 35,455,201.38 |
| 12-month average on loan as a % of the fund AuM | 4.41% |
| 12-month maximum on loan in EUR | 95,752,414.61 |
| 12-month maximum on loan as a % of the fund AuM | 12.03% |
| Gross Return for the fund over the last 12 months in (base currency fund) | 56,487.85 |
| Gross Return for the fund over the last 12 months in % of the fund AuM | 0.0070% |

| Collateral data - as at 24/06/2025 | | | | | | | | |
|------------------------------------|---------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| BE0000349580 | BEGV 0.100 06/22/30 BELGIUM | GOV | BE | EUR | AA3 | 8.91 | 8.91 | 0.00% |
| FR0000120503 | BOUYGUES ODSH BOUYGUES | COM | FR | EUR | AA2 | 1,916,741.41 | 1,916,741.41 | 8.39% |
| GB0007980591 | ORD USD0.25 BP PLC | CST | GB | GBP | AA3 | 2,457,500.13 | 2,874,783.65 | 12.58% |
| GB0009697037 | ORD GBP0.60 BABCOCK INTL | CST | GB | GBP | AA3 | 2,457,503.56 | 2,874,787.66 | 12.58% |
| GB0009895292 | ORD USD0.25 ASTRAZENECA | CST | GB | GBP | AA3 | 2,457,452.80 | 2,874,728.29 | 12.58% |
| GB0032089863 | ORD GBP0.50 NEXT PLC | CST | GB | GBP | AA3 | 2,457,502.05 | 2,874,785.90 | 12.58% |
| GB00B0CNHZ09 | UKTI 1 1/4 11/22/55 UK TREASURY | GIL | GB | GBP | AA3 | 470,137.19 | 549,966.48 | 2.41% |
| GB00B4PTCY75 | UKTI 0 3/8 03/22/62 UK TREASURY | GIL | GB | GBP | AA3 | 470,137.47 | 549,966.81 | 2.41% |
| GB00BDX8CX86 | UKTI 0 1/8 03/22/68 UK TREASURY | GIL | GB | GBP | AA3 | 470,136.82 | 549,966.05 | 2.41% |
| GB00BFMCN652 | UKT 158 10/22/71 UK Treasury | GIL | GB | GBP | AA3 | 470,137.15 | 549,966.44 | 2.41% |

| Collateral data - as at 24/06/2025 | | | | | | | | |
|------------------------------------|--|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB00BMF9LF76 | GBGV 4.000 10/22/63 UNITED KINGDOM | GIL | GB | GBP | AA3 | 470,137.03 | 549,966.30 | 2.41% |
| GB00BMV7TC88 | UKT 3 1/4 01/31/33 UK Treasury | GIL | GB | GBP | AA3 | 227,576.75 | 266,219.28 | 1.16% |
| GB00BT7J0241 | UKT 5 3/8 01/31/56 UK Treasury | GIL | GB | GBP | AA3 | 470,136.76 | 549,965.98 | 2.41% |
| KYG017191142 | ALIBABA ODSH ALIBABA | COM | HK | HKD | | 8,752,507.32 | 966,967.13 | 4.23% |
| KYG596691041 | MEITUAN ODSH MEITUAN | COM | HK | HKD | | 8,752,509.97 | 966,967.42 | 4.23% |
| KYG875721634 | TENCENT HOLDINGS ODSH TENCENT HOLDINGS | COM | HK | HKD | | 8,752,190.94 | 966,932.17 | 4.23% |
| NL0015002F72 | NLGV 2.500 07/15/35 NETHERLANDS | GOV | NL | EUR | AAA | 100,421.57 | 100,421.57 | 0.44% |
| US46625H1005 | JP MORGAN ODSH JP MORGAN | COM | US | USD | AAA | 3,314,752.23 | 2,874,743.05 | 12.58% |
| | | | | | | Total: | 22,857,884.51 | 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 | BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT) | 17,804,660.73 |