HSBC

Securities Lending Report

HBCE / HSBC GIF - Euro Bond Total Return

Report as at 11/06/2025

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)	156,464,165
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 11/06/2025	
Currently on loan in EUR (base currency)	14,582,480.38
Current percentage on loan (in % of the fund AuM)	9.32%
Collateral value (cash and securities) in EUR (base currency)	15,956,909.74
Collateral value (cash and securities) in % of loan	109%

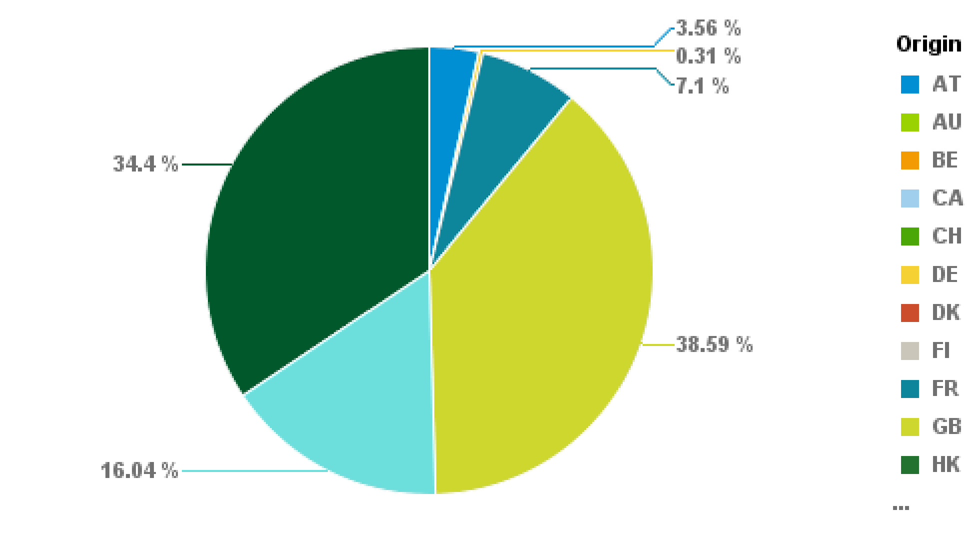
Securities lending statistics	
12-month average on loan in EUR (base currency)	7,804,891.11
12-month average on loan as a % of the fund AuM	7.08%
12-month maximum on loan in EUR	19,802,504.46
12-month maximum on loan as a % of the fund AuM	12.78%
Gross Return for the fund over the last 12 months in (base 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 11/06/2025

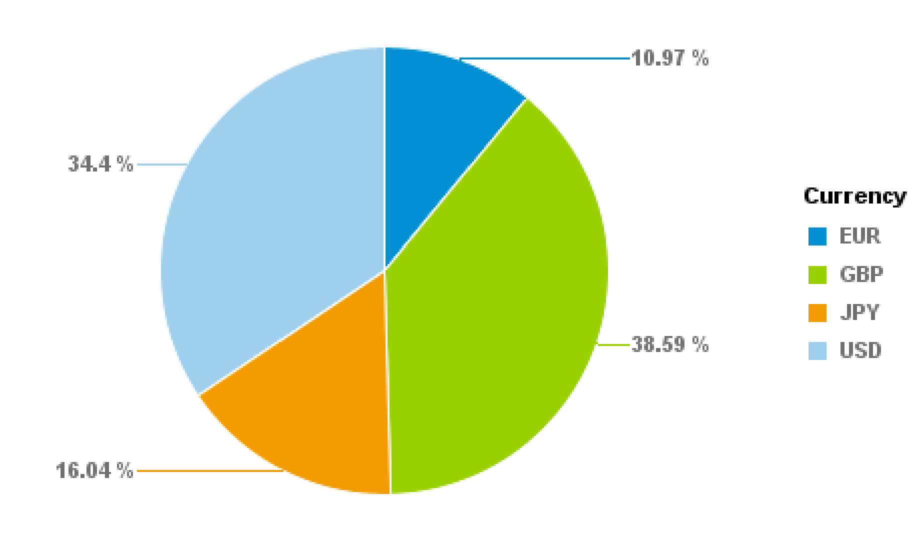
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A33SH3	ATGV 2.900 05/23/29 AUSTRIA	GOV	AT	EUR	AA1	567,595.11	567,595.11	3.56%
DE0001030724	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	0.49	0.49	0.00%
DE0001135143	DEGV 6.250 01/04/30 GERMANY	GOV	DE	EUR	AAA	4,634.07	4,634.07	0.03%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	AAA	45,381.27	45,381.27	0.28%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	1,132,473.72	1,132,473.72	7.10%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	152.88	152.88	0.00%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	951,336.61	1,129,316.94	7.08%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	522,426.25	620,164.10	3.89%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	1,854.24	2,201.14	0.01%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	47,249.50	56,089.15	0.35%

Collateral data - as at 11/06/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	522,426.85	620,164.82	3.89%
GB00B6RNH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	AA3	45,186.73	53,640.47	0.34%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	522,427.33	620,165.39	3.89%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	354,344.14	420,636.44	2.64%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	31,711.95	37,644.76	0.24%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	522,426.88	620,164.85	3.89%
GB00BNNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	AA3	954,568.72	1,133,153.73	7.10%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	47,249.17	56,088.76	0.35%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	47,249.42	56,089.05	0.35%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	47,249.93	56,089.66	0.35%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	0.95	1.13	0.00%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	522,427.13	620,165.15	3.89%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	47,249.31	56,088.92	0.35%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	186,617,694.38	1,131,891.78	7.09%
JP12009817B7	JPGV 2.100 09/20/27 JAPAN	GOV	JP	JPY	A1	186,817,116.76	1,133,101.33	7.10%
JP1201101944	JPGV 2.100 03/20/29 JAPAN	GOV	JP	JPY	A1	1,625,728.96	9,860.53	0.06%
JP1300391D69	JPGV 1.900 06/20/43 JAPAN	GOV	JP	JPY	A1	46,824,591.60	284,005.06	1.78%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	79.93	70.05	0.00%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	1,291,665.61	1,132,047.00	7.09%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	742,537.91	650,778.19	4.08%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	AAA	8,398.85	7,360.96	0.05%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	746,422.50	654,182.74	4.10%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	746,569.50	654,311.57	4.10%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	746,557.59	654,301.14	4.10%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	746,559.16	654,302.52	4.10%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	746,573.51	654,315.09	4.10%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	AAA	481,187.52	421,724.39	2.64%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	6,661.87	5,838.63	0.04%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	AAA	405.82	355.67	0.00%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	412.00	361.09	0.00%
						Total:	**15,956,909.74**	**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	6,748,038.07

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	7,235,530.05
2	BARCLAYS BANK PLC (PARENT)	3,045,965.02
3	MERRILL LYNCH INTERNATIONAL (PARENT)	2,213,602.74
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	1,327,179.71
5	BNP PARIBAS LONDON (PARENT)	1,019,781.63