Securities Lending Report

HBCE / HSBC GIF - Euro Bond Total Return

Report as at 08/09/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
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)	152,210,189
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 08/09/2025	
Currently on loan in EUR (base currency)	14,693,896.09
Current percentage on loan (in % of the fund AuM)	9.65%
Collateral value (cash and securities) in EUR (base currency)	15,568,530.88
Collateral value (cash and securities) in % of loan	106%

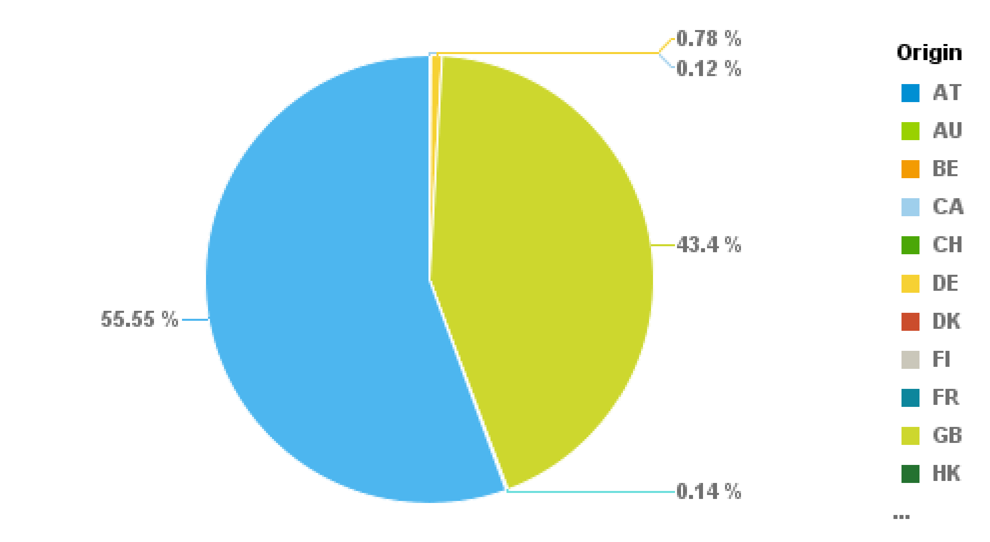
Securities lending statistics	
12-month average on loan in EUR (base currency)	10,364,464.27
12-month average on loan as a % of the fund AuM	8.25%
12-month maximum on loan in EUR	26,482,853.38
12-month maximum on loan as a % of the fund AuM	16.85%
Gross Return for the fund over the last 12 months in (base currency fund)	40,365.81
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0321%

Collateral data - as at 08/09/2025

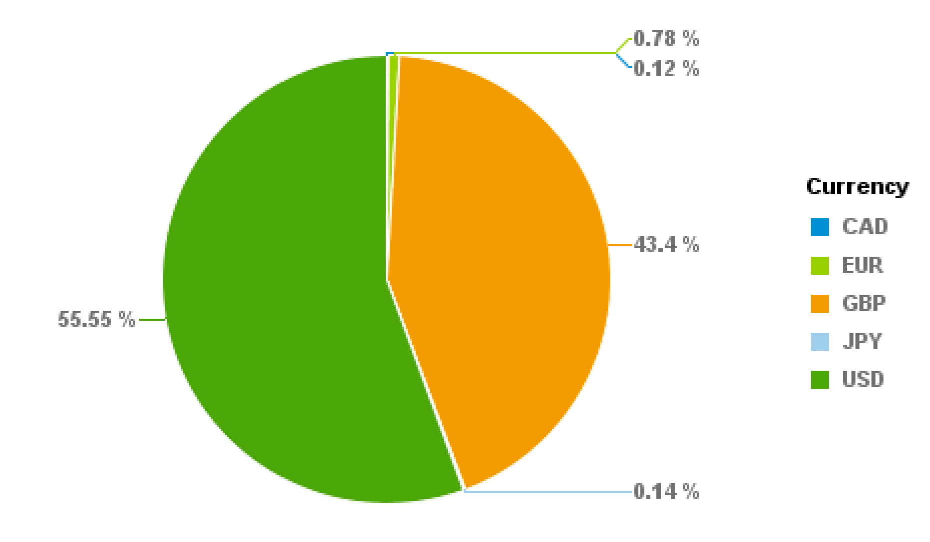
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	30,607.37	18,856.27	0.12%
DE000BU22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	AAA	3,283.00	3,283.00	0.02%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	111,615.22	111,615.22	0.72%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	7,258.58	7,258.58	0.05%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	1.01	1.01	0.00%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	470,609.68	542,165.88	3.48%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	470,608.68	542,164.73	3.48%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	430,885.39	496,401.51	3.19%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	431,668.85	497,304.10	3.19%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	470,609.48	542,165.65	3.48%

Collateral data - as at 08/09/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
GB00B54QLM75	UKT 4 01/22/60 UK TREASURY	GIL	GB	GBP	AA3	246,184.85	283,617.26	1.82%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	470,609.49	542,165.66	3.48%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	431,821.36	497,479.80	3.20%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	470,609.70	542,165.90	3.48%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	470,609.29	542,165.43	3.48%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	429,741.16	495,083.30	3.18%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	431,809.98	497,466.69	3.20%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	0.93	1.07	0.00%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	431,838.38	497,499.41	3.20%
GB00BT7J0027	UKT 4 Â½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	207,709.27	239,291.46	1.54%
GB00BTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	AA3	8.01	9.23	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	3,754,746.72	21,751.45	0.14%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	1,490,738.88	1,270,129.60	8.16%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	260,169.90	221,668.26	1.42%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	AAA	1,490,670.09	1,270,070.98	8.16%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	1,490,683.83	1,270,082.68	8.16%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	1,057,968.11	901,403.07	5.79%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	970,658.33	827,013.97	5.31%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	1,152,694.92	982,111.59	6.31%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	693,700.79	591,042.41	3.80%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	AAA	1,110,783.00	946,402.07	6.08%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	101.45	86.44	0.00%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	432,630.72	368,607.20	2.37%
						Total:	**15,568,530.88**	**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	MERRILL LYNCH INTERNATIONAL (PAF	7,938,763.61

Top 5 borrowers in last Month		
No.	**Counterparty**	**Market Value**
1	BARCLAYS BANK PLC (PARENT)	7,132,876.80
2	MERRILL LYNCH INTERNATIONAL (PARENT)	6,379,641.92
3	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	3,773,205.88
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	947,449.48
5	RBC EUROPE LIMITED (PARENT)	314,612.73