



Securities Lending Report

HBCE / HSBC GIF - Euro Bond Total Return

Report as at 05/09/2025

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)	151,796,366
Reference currency of the fund	EUR

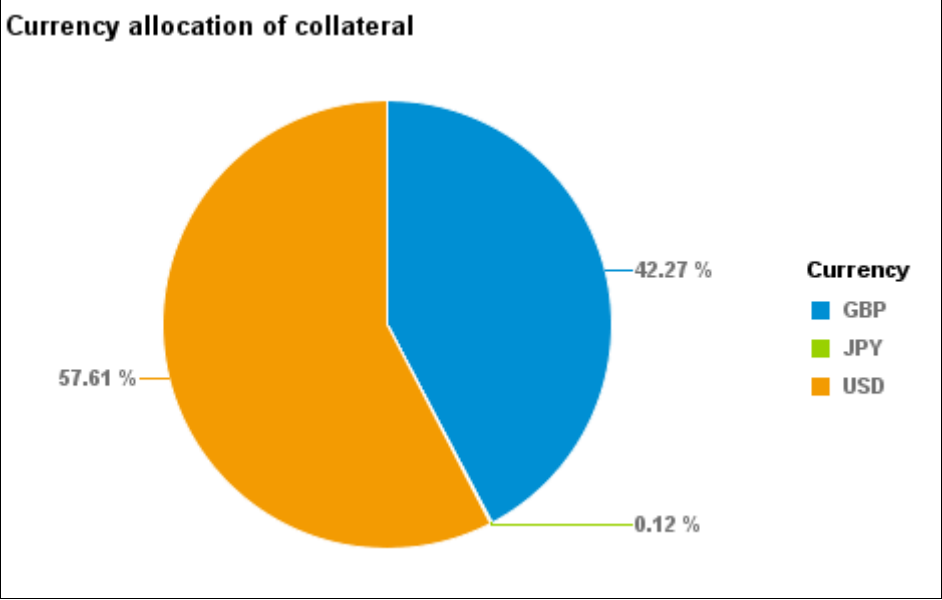
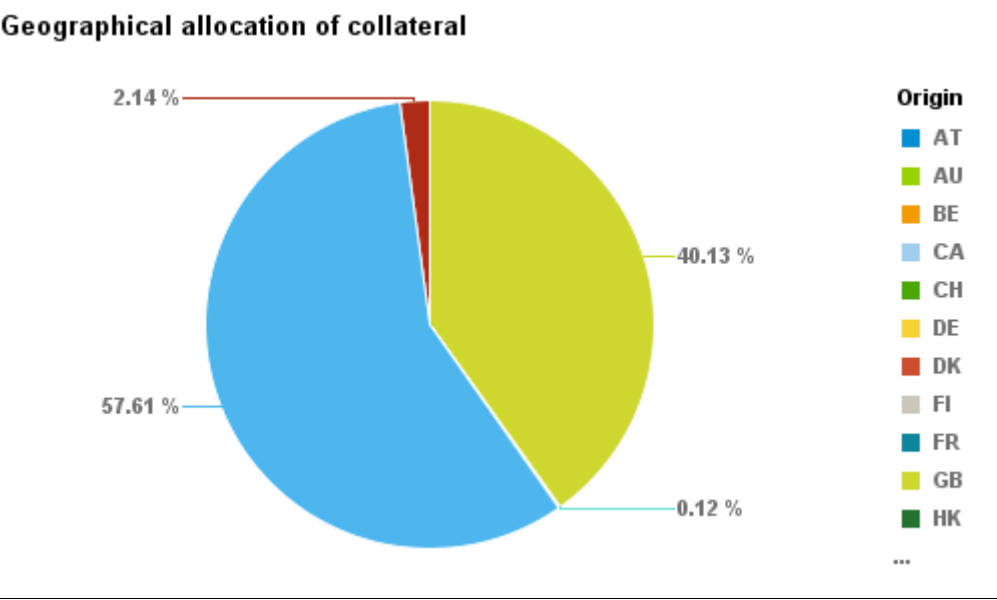
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 05/09/2025	
Currently on loan in EUR (base currency)	15,152,693.26
Current percentage on loan (in % of the fund AuM)	9.98%
Collateral value (cash and securities) in EUR (base currency)	16,070,296.99
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 05/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	469,664.70	541,993.06	3.37%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	469,663.58	541,991.77	3.37%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	497,198.01	573,766.50	3.57%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	285,030.30	328,924.97	2.05%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	496,044.41	572,435.25	3.56%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	469,664.42	541,992.74	3.37%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	469,664.96	541,993.36	3.37%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	497,757.06	574,411.65	3.57%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	469,664.64	541,992.99	3.37%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	469,664.28	541,992.58	3.37%

Collateral data - as at 05/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	497,695.71	574,340.85	3.57%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	496,636.94	573,119.03	3.57%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	3,314,855.40	19,153.61	0.12%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	1,101,933.69	947,105.71	5.89%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	87.35	75.08	0.00%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	AAA	17,151.47	14,741.59	0.09%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	698,386.81	600,259.47	3.74%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	259,096.21	222,691.71	1.39%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	1,143,085.36	982,475.34	6.11%
US91282CHX20	UST 4.375 08/31/28 US TREASURY	GOV	US	USD	AAA	69,165.34	59,447.21	0.37%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	1,193,482.55	1,025,791.43	6.38%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	AAA	1,105,393.66	950,079.53	5.91%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	1,071,876.27	921,271.53	5.73%
US91282CJS17	UST 4.250 12/31/25 US TREASURY	GOV	US	USD	AAA	801,888.45	689,218.54	4.29%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	684,397.16	588,235.45	3.66%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	498.22	428.21	0.00%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	666,207.23	572,601.31	3.56%
US91282CMS79	UST 3.875 03/15/28 US TREASURY	GOV	US	USD	AAA	1,092,681.84	939,153.80	5.84%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	AAA	866,190.96	744,486.18	4.63%
	Unknown Company Description	UNK		GBP		298,203.24	344,126.54	2.14%
						Total:	16,070,296.99	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	MERRILL LYNCH INTERNATIONAL (PAF	7,917,081.55

Top 5 borrowers in last Month
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No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	7,144,950.16
2	MERRILL LYNCH INTERNATIONAL (PARENT)	6,390,440.32
3	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	3,779,592.54
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	949,053.16
5	RBC EUROPE LIMITED ( PARENT )	315,145.25