Securities Lending Report

HBCE / HSBC GIF - Euro Bond Total Return

Report as at 03/10/2025

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)	152,770,444
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

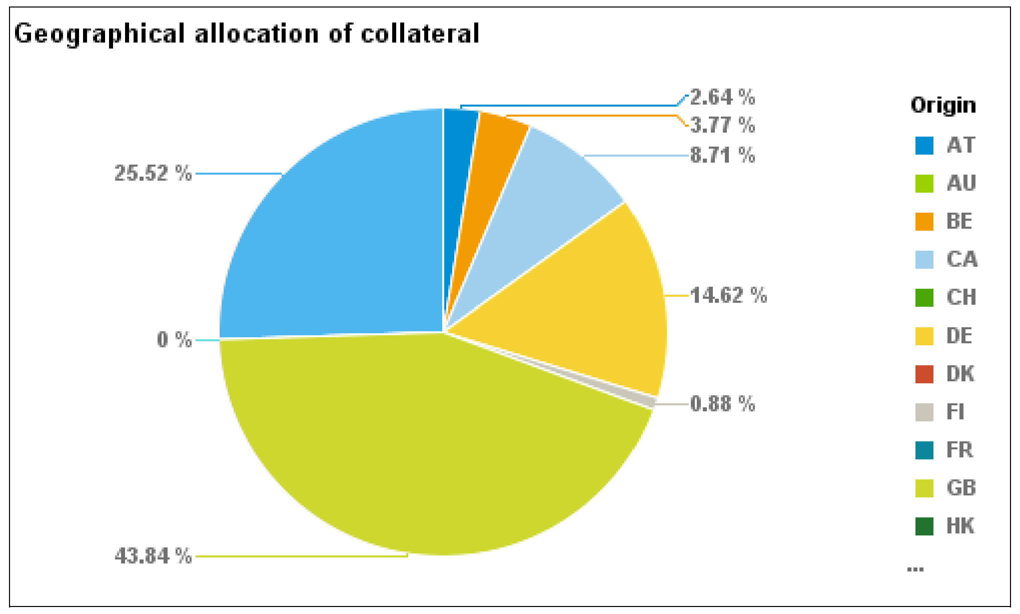
Securities lending data - as at 03/10/2025	
Currently on loan in EUR (base currency)	12,542,312.61
Current percentage on loan (in % of the fund AuM)	8.21%
Collateral value (cash and securities) in EUR (base currency)	13,558,885.35
Collateral value (cash and securities) in % of loan	108%

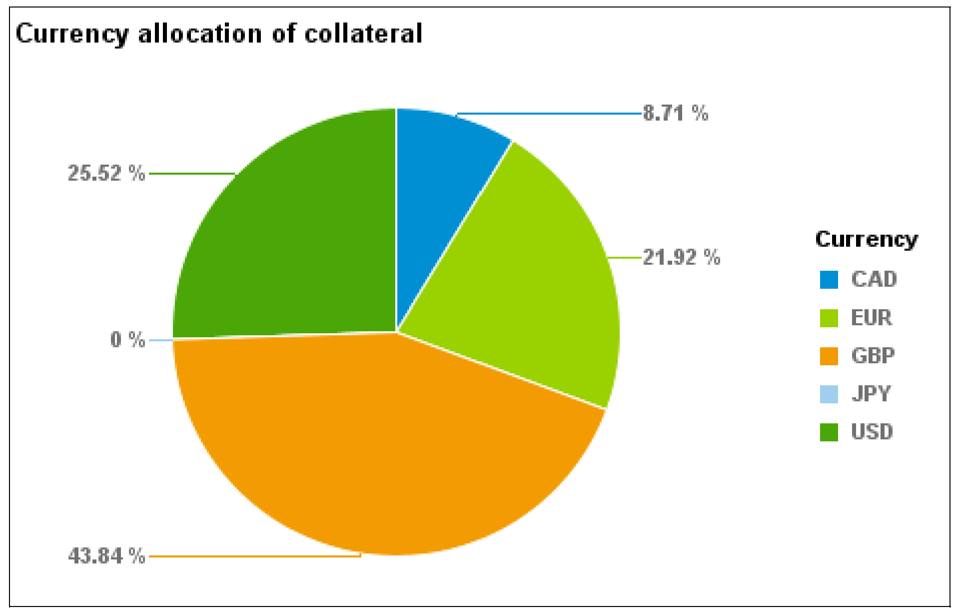
Securities lending statistics	
12-month average on loan in EUR (base currency)	11,168,637.56
12-month average on loan as a % of the fund AuM	8.60%
12-month maximum on loan in EUR	26,482,853.38
12-month maximum on loan as a % of the fund AuM	16.85%
Gross Return for the fund over the last 12 months in (base currency fund)	41,381.33
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0319%

Collateral data - as at 03/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	358,133.28	358,133.28	2.64%
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	AAA	1,899.07	1,160.26	0.01%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	10,006.31	6,113.48	0.05%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	1,919,362.64	1,172,659.55	8.65%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	AAA	2,139.04	1,306.88	0.01%
DE0001102531	DEGV 02/15/31 GERMANY	GOV	DE	EUR	AAA	4.42	4.42	0.00%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	1,004,964.94	1,004,964.94	7.41%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	84.98	84.98	0.00%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	513,049.00	513,049.00	3.78%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	462,960.91	462,960.91	3.41%

Collateral data - as at 03/10/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	1,425.87	1,425.87	0.01%
EU000A285VM2	EUUNI 07/04/35 MTN EU	BND	BE	EUR	AA3	14,894.36	14,894.36	0.11%
EU000A3K4EN5	EUUNI 3.125 12/05/28 MTN EU	BND	BE	EUR	AA3	120,007.53	120,007.53	0.89%
EU000A3K4EU0	EUUNI 3.250 02/04/50 MTN EU	BND	BE	EUR	AA3	120,008.11	120,008.11	0.89%
EU000A3K4EW6	EUUNI 2.875 12/06/27 MTN EU	BND	BE	EUR	AA3	120,007.64	120,007.64	0.89%
EU000A3K4EY2	EUUNI 3.375 10/05/54 MTN EU	BND	BE	EUR	AA3	120,007.84	120,007.84	0.89%
EU000A4EA8Y7	EUUNI 3.750 10/12/45 MTN EU	BND	BE	EUR	AA3	16,755.29	16,755.29	0.12%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	119,941.86	119,941.86	0.88%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	511,111.04	585,631.03	4.32%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	511,086.81	585,603.27	4.32%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	511,087.03	585,603.52	4.32%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	511,087.47	585,604.02	4.32%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	511,087.74	585,604.33	4.32%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	2.35	2.69	0.00%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	16,651.08	19,078.81	0.14%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	3.82	4.38	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	613,672.77	703,146.26	5.19%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	616,712.84	706,629.57	5.21%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	775,028.68	888,027.86	6.55%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	306,617.67	351,322.53	2.59%
GB00BTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	AA3	304,122.91	348,464.03	2.57%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	49,966.21	289.52	0.00%
US912810SZ21	UST 2.000 08/15/51 US TREASURY	GOV	US	USD	AAA	549,168.56	468,845.34	3.46%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	AAA	1,028,571.21	878,128.97	6.48%
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	AAA	1,063,410.61	907,872.65	6.70%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	552,191.58	471,426.21	3.48%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	AAA	17,913.40	15,293.32	0.11%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	20,994.43	17,923.72	0.13%
US91282CMN82	UST 4.250 02/15/28 US TREASURY	GOV	US	USD	AAA	508.48	434.11	0.00%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	AAA	773,199.32	660,108.63	4.87%
US91282CNG23	UST 4.000 05/31/30 US TREASURY	GOV	US	USD	AAA	47,267.94	40,354.38	0.30%
						Total:	**13,558,885.35**	**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	8,223,544.15

Top 5 borrowers in last Month		
No.	**Counterparty**	**Market Value**
1	MERRILL LYNCH INTERNATIONAL (PARENT)	9,620,795.54
2	BARCLAYS BANK PLC (PARENT)	4,418,892.96
3	GOLDMAN SACHS INTERNATIONAL (PARENT)	3,014,532.40
4	Jefferies International Limited (Parent)	509,262.18
5	STANDARD CHARTERED BANK (PARENT)	204,014.00