HSBC

Securities Lending Report

HBCE / HSBC GIF - Euro Bond Total Return

Report as at 30/04/2025

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)	155,082,372
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

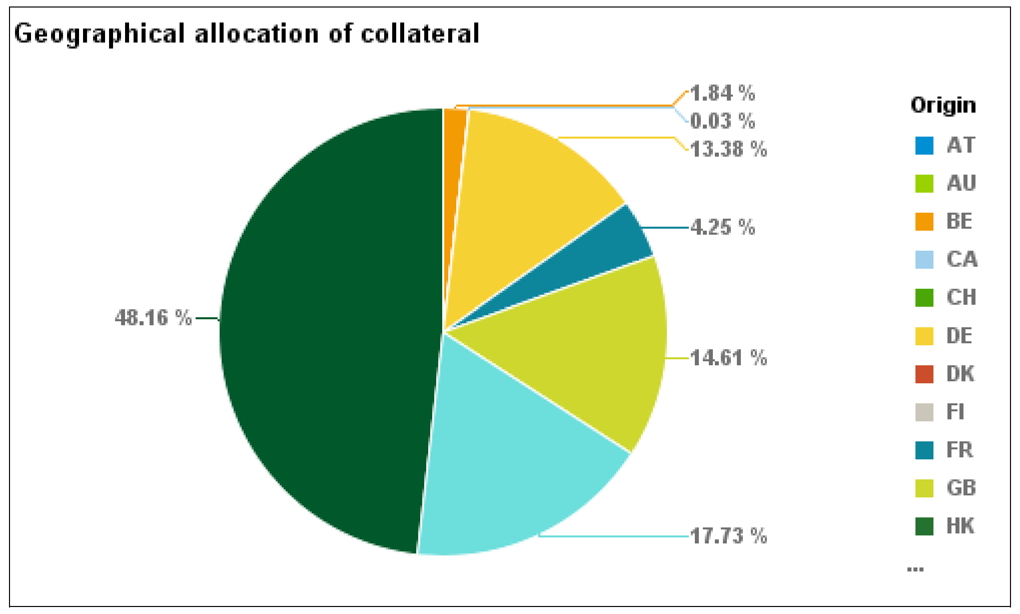
Securities lending data - as at 30/04/2025	
Currently on loan in EUR (base currency)	10,657,569.83
Current percentage on loan (in % of the fund AuM)	6.87%
Collateral value (cash and securities) in EUR (base currency)	12,305,512.17
Collateral value (cash and securities) in % of loan	115%

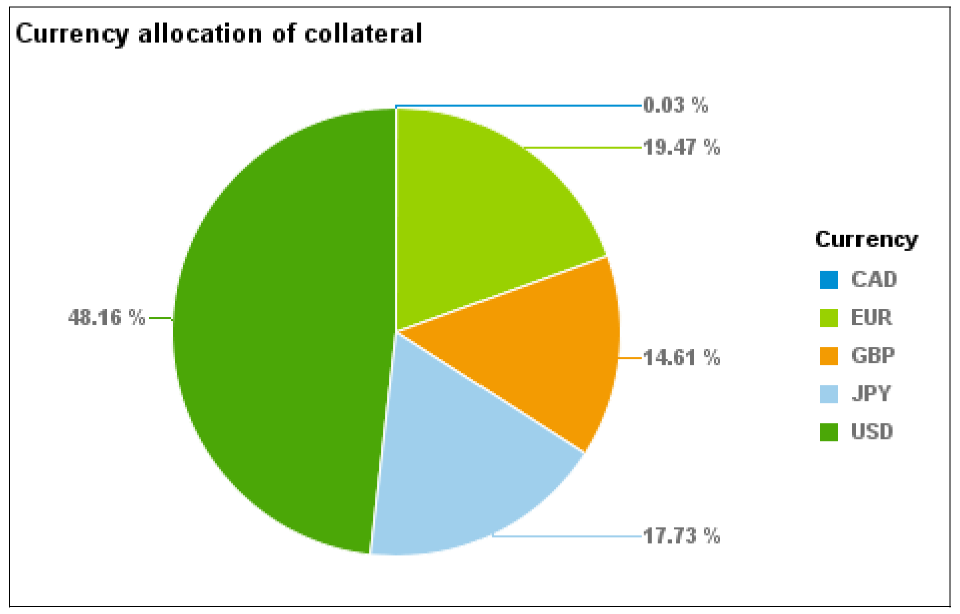
Securities lending statistics	
12-month average on loan in EUR (base currency)	7,626,346.35
12-month average on loan as a % of the fund AuM	7.31%
12-month maximum on loan in EUR	17,660,658.23
12-month maximum on loan as a % of the fund AuM	19.18%
Gross Return for the fund over the last 12 months in (base currency fund)	11,671.76
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0112%

Collateral data - as at 30/04/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	226,480.46	226,480.46	1.84%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	5,036.52	3,186.33	0.03%
DE0001102564	DEGV 08/15/31 GERMANY	GOV	DE	EUR	AAA	353,329.24	353,329.24	2.87%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	353,329.42	353,329.42	2.87%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	235,341.85	235,341.85	1.91%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	1,026.99	1,026.99	0.01%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	350,184.70	350,184.70	2.85%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	353,329.47	353,329.47	2.87%
FR0010870956	FRGV 4.000 04/25/60 FRANCE	GOV	FR	EUR	AA2	174,030.92	174,030.92	1.41%
FR0014001NN8	FRGV 0.500 05/25/72 FRANCE	GOV	FR	EUR	AA2	174,440.75	174,440.75	1.42%

Collateral data - as at 30/04/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	174,253.07	174,253.07	1.42%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	1,986.03	2,332.66	0.02%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	300,824.12	353,328.79	2.87%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	300,824.68	353,329.45	2.87%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	148,605.61	174,542.65	1.42%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	157,499.94	184,989.37	1.50%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	157,499.22	184,988.52	1.50%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	157,499.09	184,988.37	1.50%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	157,446.74	184,926.88	1.50%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	148,623.57	174,563.75	1.42%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	149,203.21	919.31	0.01%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	36,757,321.86	226,478.73	1.84%
JP1200851630	JPGV 2.100 03/20/26 JAPAN	GOV	JP	JPY	A1	36,789,930.39	226,679.64	1.84%
JP1201601H38	JPGV 0.700 03/20/37 JAPAN	GOV	JP	JPY	A1	998,855.12	6,154.40	0.05%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	159,794,991.27	984,570.26	8.00%
JP1300211610	JPGV 2.300 12/20/35 JAPAN	GOV	JP	JPY	A1	36,760,995.23	226,501.36	1.84%
JP1300221643	JPGV 2.500 03/20/36 JAPAN	GOV	JP	JPY	A1	9,373,219.08	57,752.70	0.47%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	36,758,353.15	226,485.08	1.84%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	36,783,668.32	226,641.06	1.84%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	1,117,300.71	983,712.54	7.99%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	1,117,528.29	983,912.92	8.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	1,115,650.30	982,259.47	7.98%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	1,115,823.98	982,412.38	7.98%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	279,839.06	246,380.58	2.00%
US912828V491	UST 0.375 01/15/27 US TREASURY	GOV	US	USD	AAA	1,118,300.67	984,592.95	8.00%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	210,020.83	184,910.05	1.50%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	210,095.26	184,975.58	1.50%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	135,591.19	119,379.46	0.97%
US91282CDC29	UST 0.125 10/15/26 US TREASURY	GOV	US	USD	AAA	198,264.32	174,559.18	1.42%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	AAA	112,797.31	99,310.89	0.81%
						Total:	**12,305,512.17**	**100.00%**





Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	**Major Name**	**Market Value**
1	MORGAN STANLEY & CO INTERNATIOI	5,859,973.52

Top 5 borrowers in last Month		
No.	**Counterparty**	**Market Value**
1	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	3,448,723.70
2	MERRILL LYNCH INTERNATIONAL (PARENT)	1,832,860.65
3	BARCLAYS BANK PLC (PARENT)	1,649,182.22
4	BNP PARIBAS LONDON (PARENT)	1,640,816.57
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	1,327,019.31