Securities Lending Report

HBCE / HSBC GIF - Euro Bond Total Return

Report as at 09/06/2025

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)	156,057,360
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

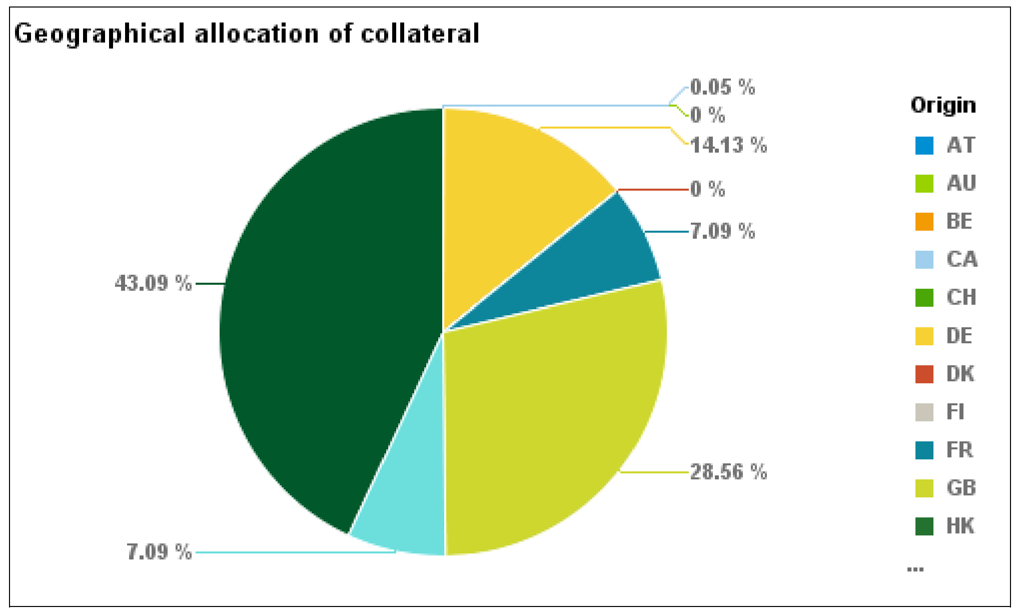
Securities lending data - as at 09/06/2025	
Currently on loan in EUR (base currency)	14,548,750.76
Current percentage on loan (in % of the fund AuM)	9.32%
Collateral value (cash and securities) in EUR (base currency)	15,933,964.95
Collateral value (cash and securities) in % of loan	110%

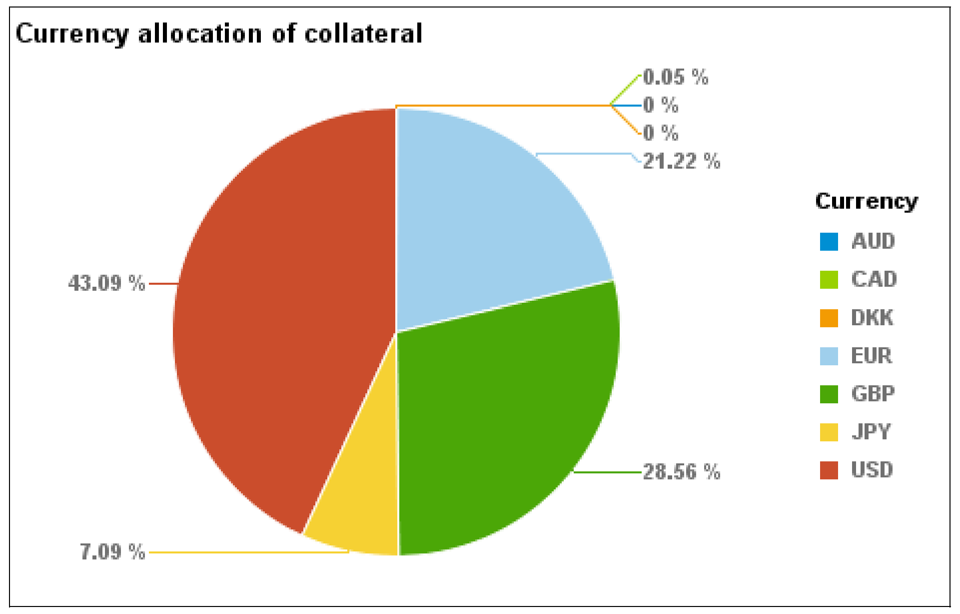
Securities lending statistics	
12-month average on loan in EUR (base currency)	7,804,891.11
12-month average on loan as a % of the fund AuM	7.08%
12-month maximum on loan in EUR	19,802,504.46
12-month maximum on loan as a % of the fund AuM	12.78%
Gross Return for the fund over the last 12 months in (base 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 09/06/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000XCLWAX7	AUGV 2.750 11/21/29 AUSTRALIA	GOV	AU	AUD	AAA	967.83	551.26	0.00%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	AAA	11,863.61	7,609.81	0.05%
DE0001030757	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	38,771.10	38,771.10	0.24%
DE0001102424	DEGV 0.500 08/15/27 GERMANY	GOV	DE	EUR	AAA	619,411.16	619,411.16	3.89%
DE000BU25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	5,704.30	5,704.30	0.04%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	619,410.80	619,410.80	3.89%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	39,910.62	39,910.62	0.25%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	619,411.28	619,411.28	3.89%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	308,354.16	308,354.16	1.94%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	0.97	0.13	0.00%

Collateral data - as at 09/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	1,130,071.20	1,130,071.20	7.09%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	948,020.18	1,126,048.42	7.07%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	17,077.82	20,284.86	0.13%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	202.42	240.43	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	521,481.72	619,410.51	3.89%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	47,249.84	56,122.86	0.35%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	521,481.85	619,410.67	3.89%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	47,201.91	56,065.93	0.35%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	568,741.80	675,545.54	4.24%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	47,203.51	56,067.83	0.35%
GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	AA3	951,711.82	1,130,433.31	7.09%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	31,489.55	37,402.96	0.23%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	47,215.34	56,081.89	0.35%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	34,587.50	41,082.67	0.26%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	70.36	83.57	0.00%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	6.70	7.96	0.00%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	47,111.53	55,958.58	0.35%
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	AA3	0.72	0.86	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	405,443.22	2,456.55	0.02%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	185,927,642.18	1,126,521.89	7.07%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	322,866.24	282,645.74	1.77%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	1,291,290.60	1,130,430.31	7.09%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	1,291,301.81	1,130,440.12	7.09%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	22,479.97	19,679.57	0.12%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	9,903.60	8,669.88	0.05%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	747,884.68	654,718.24	4.11%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	745,430.45	652,569.75	4.10%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	744,347.76	651,621.93	4.09%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	747,404.96	654,298.29	4.11%
US91282CDL28	UST 1.500 11/30/28 US TREASURY	GOV	US	USD	AAA	745,888.02	652,970.32	4.10%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	495,446.36	433,726.99	2.72%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	676,252.85	592,009.82	3.72%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	2,000.05	1,750.90	0.01%
						Total:	**15,933,964.95**	**100.00%**





Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	MORGAN STANLEY & CO INTERNATIONAL	6,728,798.02

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	7,239,827.17
2	BARCLAYS BANK PLC (PARENT)	3,047,774.00
3	MERRILL LYNCH INTERNATIONAL (PARENT)	2,214,917.38
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	1,327,967.91
5	BNP PARIBAS LONDON (PARENT)	1,020,387.27