HSBC

**Securities Lending Report**

**HBCE / HSBC Gbl Inv Fd - Multi-Asset Style Factors**

**Report as at 29/05/2025**

| Summary of policy | |
|---|---|
| % limit on maximum percentage of book on loan | 25% |
| Revenue Split | 75/25 * |
| Name of the Fund | HBCE / HSBC Gbl Inv Fd - Multi-Asset Style Factors |
| Replication Mode | Physical replication |
| ISIN Code | LU1460782227 |
| Total net assets (AuM) | 825,511,186 |
| 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 29/05/2025 | |
|---|---|
| Currently on loan in EUR (base currency) | 17,452,862.50 |
| Current percentage on loan (in % of the fund AuM) | 2.11% |
| Collateral value (cash and securities) in EUR (base currency) | 19,373,677.96 |
| Collateral value (cash and securities) in % of loan | 111% |

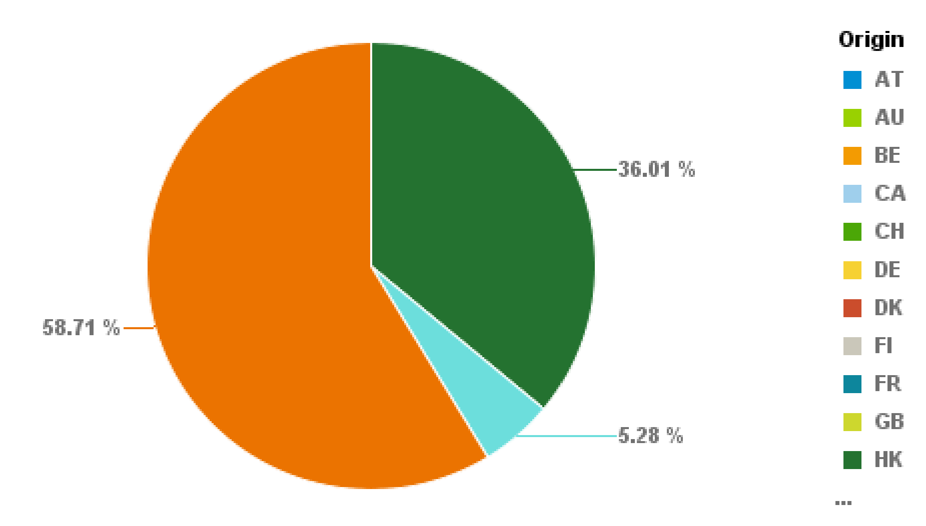
| Securities lending statistics | |
|---|---|
| 12-month average on loan in EUR (base currency) | 39,925,125.51 |
| 12-month average on loan as a % of the fund AuM | 4.99% |
| 12-month maximum on loan in EUR | 95,752,414.61 |
| 12-month maximum on loan as a % of the fund AuM | 12.03% |
| Gross Return for the fund over the last 12 months in (base currency fund) | 63,555.73 |
| Gross Return for the fund over the last 12 months in % of the fund AuM | 0.0079% |

**Collateral data - as at 29/05/2025**

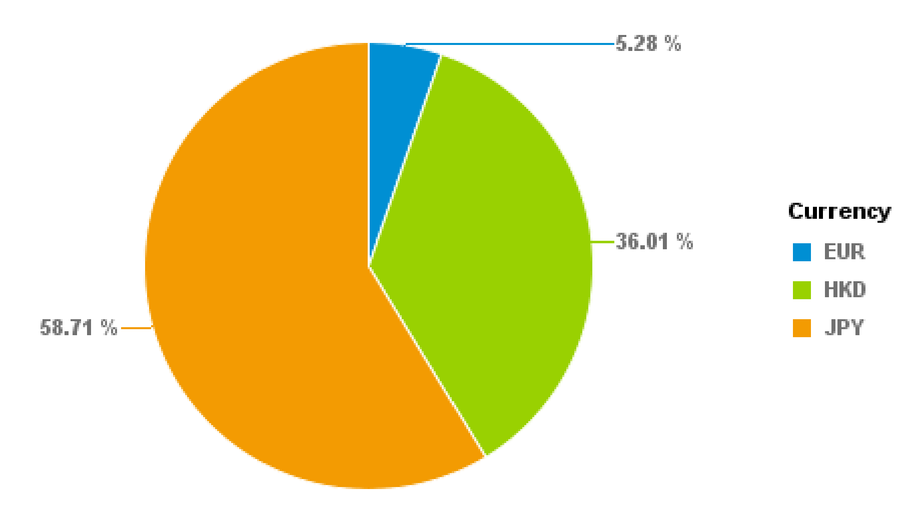
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|---|---|---|---|---|---|---|---|---|
| BMG0171K1018 | ALI HEALTH ODSH ALI HEALTH | COM | HK | HKD | | 1,725,647.29 | 194,995.76 | 1.01% |
| IT0000072618 | INTESA SANPAOLO ODSH INTESA SANPAOLO | COM | IT | EUR | | 968,682.88 | 968,682.88 | 5.00% |
| IT0003497168 | TELECOM IT ODSH TELECOM IT | COM | IT | EUR | | 54,241.40 | 54,241.40 | 0.28% |
| JP3162600005 | SMC JP ODSH SMC JP | COM | JP | JPY | A1 | 154,671,998.46 | 945,733.23 | 4.88% |
| JP3180400008 | OSAKA GAS CO ODSH OSAKA GAS CO | COM | JP | JPY | A1 | 158,366,599.46 | 968,323.66 | 5.00% |
| JP3197800000 | OMRON ODSH OMRON | COM | JP | JPY | A1 | 158,251,499.80 | 967,619.89 | 4.99% |
| JP3201200007 | OLYMPUS ODSH OLYMPUS | COM | JP | JPY | A1 | 158,316,799.63 | 968,019.17 | 5.00% |
| JP3305530002 | COMSYS HOLDINGS ODSH COMSYS HOLDINGS | COM | JP | JPY | A1 | 158,412,498.44 | 968,604.31 | 5.00% |
| JP3320800000 | SAPPORO HOLDINGS ODSH SAPPORO HOLDINGS | COM | JP | JPY | A1 | 157,982,399.24 | 965,974.49 | 4.99% |
| JP3421800008 | SECOM ODSH SECOM | COM | JP | JPY | A1 | 4,336,798.30 | 26,517.11 | 0.14% |

| Collateral data - as at 29/05/2025 | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| **ISIN** | **Name** | **Asset Class** | **Country** | **Currency** | **Rating** | **Valuation (coll ccy)** | **Valuation (base ccy)** | **Weight** |
| JP3436100006 | SOFTBANK GROUP ODSH SOFTBANK GROUP | COM | JP | JPY | A1 | 158,359,999.82 | 968,283.31 | 5.00% |
| JP3569200003 | TOKYU FUDOSAN ODSH TOKYU FUDOSAN | COM | JP | JPY | A1 | 158,369,549.99 | 968,341.71 | 5.00% |
| JP3571400005 | TOKYO ELECTRON ODSH TOKYO ELECTRON | COM | JP | JPY | A1 | 156,974,998.63 | 959,814.80 | 4.95% |
| JP3970300004 | RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS | COM | JP | JPY | A1 | 119,540,398.06 | 730,923.04 | 3.77% |
| JP3973400009 | RICOH ODSH RICOH | COM | JP | JPY | A1 | 158,402,999.00 | 968,546.23 | 5.00% |
| JP3976300008 | RYOHIN KEIKAKU ODSH RYOHIN KEIKAKU | COM | JP | JPY | A1 | 158,366,499.94 | 968,323.06 | 5.00% |
| KYG017191142 | ALIBABA ODSH ALIBABA | COM | HK | HKD | | 8,572,524.64 | 968,683.43 | 5.00% |
| KYG5074A1004 | JD HEALTH INTL ODSH JD HEALTH INTL | COM | HK | HKD | | 8,572,490.95 | 968,679.62 | 5.00% |
| KYG5479M1050 | LI AUTO ODSH LI AUTO | COM | HK | HKD | | 8,572,469.52 | 968,677.20 | 5.00% |
| KYG596691041 | MEITUAN ODSH MEITUAN | COM | HK | HKD | | 8,572,438.79 | 968,673.73 | 5.00% |
| KYG6470A1168 | NEW ORIENTAL ODSH NEW ORIENTAL | COM | HK | HKD | | 8,572,519.57 | 968,682.86 | 5.00% |
| KYG8208B1014 | JD.COM ODSH JD.COM | COM | HK | HKD | | 8,572,403.74 | 968,669.77 | 5.00% |
| KYG875721634 | TENCENT HOLDINGS ODSH TENCENT HOLDINGS | COM | HK | HKD | | 8,572,315.99 | 968,659.85 | 5.00% |
| KYG960071028 | WH GROUP ODSH WH GROUP | COM | HK | HKD | | 14.15 | 1.60 | 0.00% |
| KYG9830T1067 | XIAOMI ODSH XIAOMI | COM | HK | HKD | | 51.63 | 5.83 | 0.00% |
| | | | | | | **Total:** | **19,373,677.96** | **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** |
| | | |

| Top 5 borrowers in last Month | | |
|---|---|---|
| **No.** | **Counterparty** | **Market Value** |
| 1 | BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT) | 17,760,110.90 |