HSBC

Securities Lending Report

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

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 Gbl Inv Fd - Multi-Asset Style Factors
Replication Mode	Physical replication
ISIN Code	LU1460782227
Total net assets (AuM)	812,634,626
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

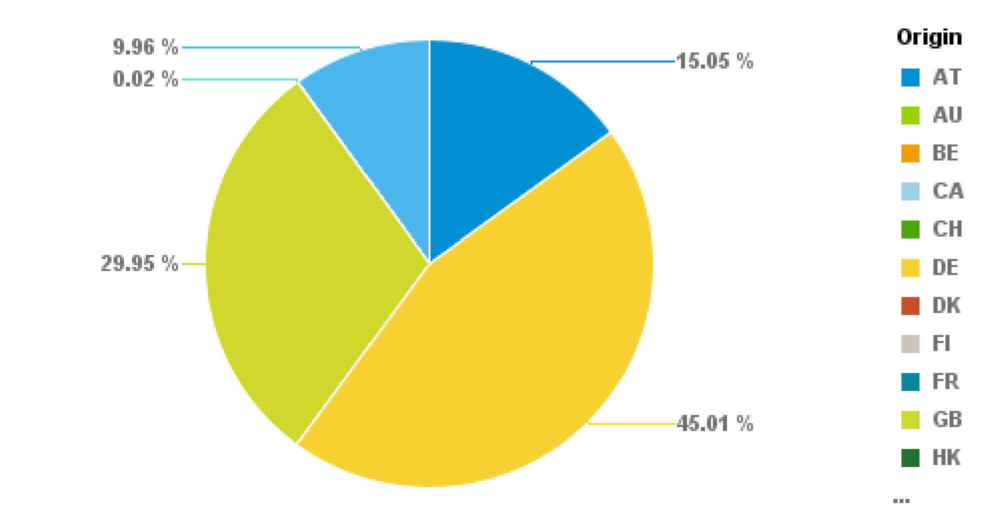
Securities lending data - as at 03/10/2025	
Currently on loan in EUR (base currency)	595,917.00
Current percentage on loan (in % of the fund AuM)	0.07%
Collateral value (cash and securities) in EUR (base currency)	1,203,126.44
Collateral value (cash and securities) in % of loan	202%

Securities lending statistics	
12-month average on loan in EUR (base currency)	24,451,369.21
12-month average on loan as a % of the fund AuM	3.03%
12-month maximum on loan in EUR	54,413,959.49
12-month maximum on loan as a % of the fund AuM	6.81%
Gross Return for the fund over the last 12 months in (base currency fund)	35,469.94
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0044%

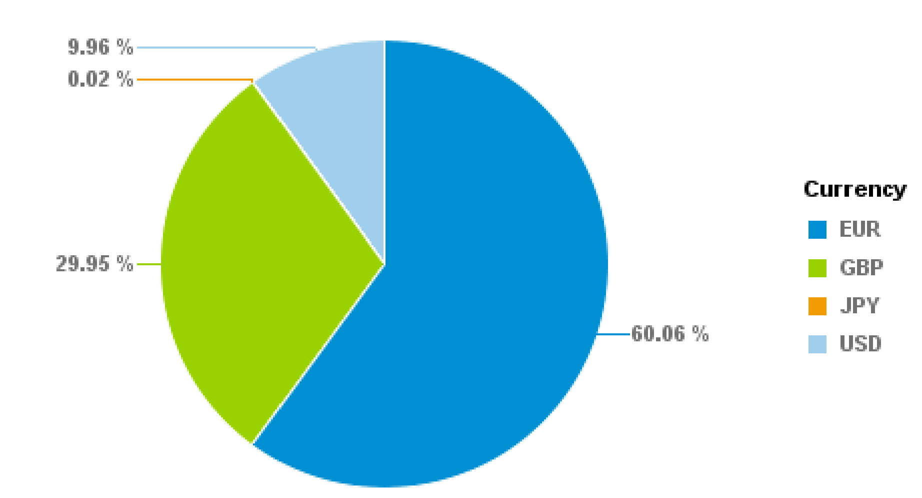
Collateral data - as at 03/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	180,286.85	180,286.85	14.98%
AT0000A2T198	ATGV 0.250 10/20/36 AUSTRIA	GOV	AT	EUR	AA1	732.56	732.56	0.06%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	180,462.93	180,462.93	15.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	167.83	167.83	0.01%
DE000BU22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	AAA	25.04	25.04	0.00%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	180,463.45	180,463.45	15.00%
DE000BU27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	AAA	180,462.61	180,462.61	15.00%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	47.35	54.25	0.00%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	0.39	0.45	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	29.71	34.04	0.00%

Collateral data - as at 03/10/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
GB00BNNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	AA3	0.45	0.52	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	156,732.97	179,584.64	14.93%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	53.59	61.40	0.01%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	125.53	143.83	0.01%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	12.87	14.75	0.00%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	157,499.75	180,463.21	15.00%
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	AA3	0.72	0.82	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	49,966.21	289.52	0.02%
US3130AGPS81	FHLB 2.860 06/29/39 FHLBANKS	BND	US	USD	AAA	136,600.47	116,620.83	9.69%
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	AAA	847.86	723.85	0.06%
US91282CNG23	UST 4.000 05/31/30 US TREASURY	GOV	US	USD	AAA	2,967.03	2,533.07	0.21%
						Total:	**1,203,126.44**	**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**