



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Euro Bond

Report as at 16/05/2024

| | |
|---|------------------------------------|
| 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 - Euro Bond |
| Replication Mode | Physical replication |
| ISIN Code | LU0165129312 |
| Total net assets (AuM) | 55,146,511 |
| Reference currency of the fund | EUR |

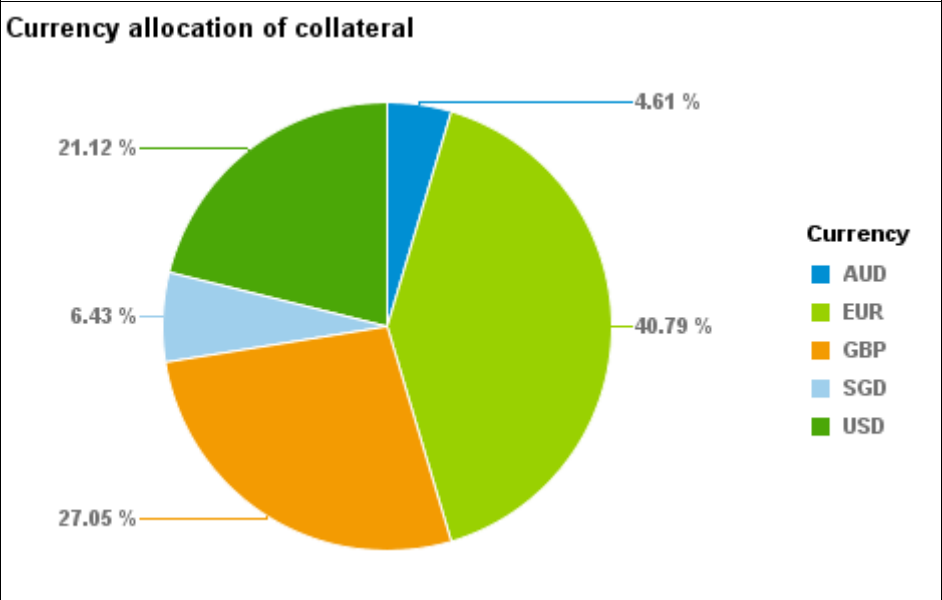
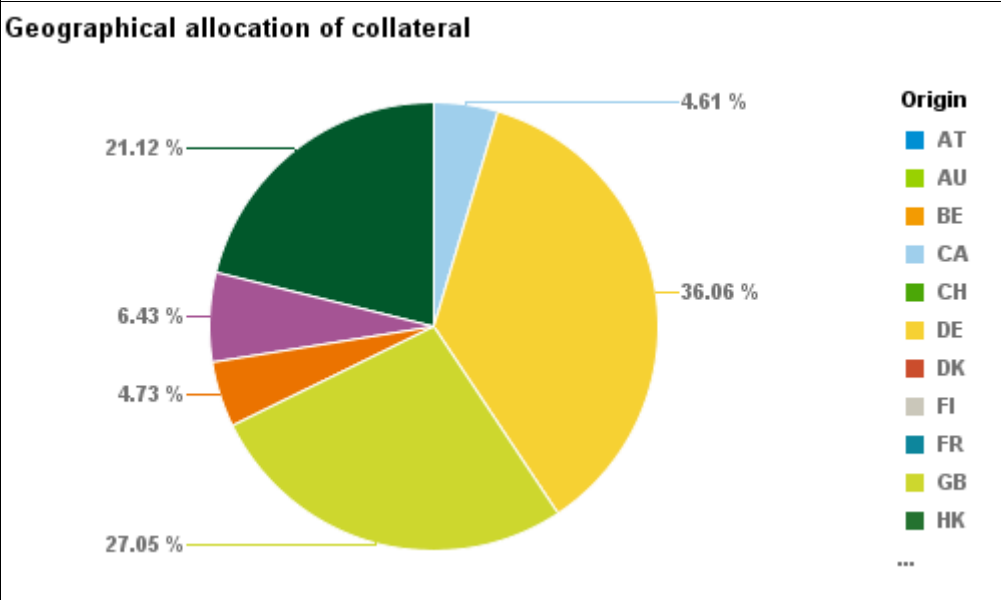
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

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| Securities lending data - as at 16/05/2024 | |
| Currently on loan in EUR (base currency) | 3,342,221.16 |
| Current percentage on loan (in % of the fund AuM) | 6.06% |
| Collateral value (cash and securities) in EUR (base currency) | 3,970,030.31 |
| Collateral value (cash and securities) in % of loan | 119% |

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| Securities lending statistics | |
| 12-month average on loan in EUR (base currency) | #ERROR |
| 12-month average on loan as a % of the fund AuM | #ERROR |
| 12-month maximum on loan in EUR | N/A |
| 12-month maximum on loan as a % of the fund AuM | N/A |
| Gross Return on the fund over the last 12 months in EUR (base currency) | N/A |
| Gross Return on the fund over the last 12 months in % of the fund AuM | N/A |

| Collateral data - as at 16/05/2024 | | | | | | | | |
|------------------------------------|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AU3CB0309060 | QUBPR 5.250 05/02/34 MTN QUEBEC PROVINCE | BND | CA | AUD | AAA | 298,492.89 | 182,914.47 | 4.61% |
| DE0001030708 | DEGV 08/15/30 GERMANY | GOV | DE | EUR | AAA | 43.99 | 43.99 | 0.00% |
| DE0001102390 | DEGV 0.500 02/15/26 GERMANY | GOV | DE | EUR | AAA | 286,302.86 | 286,302.86 | 7.21% |
| DE0001102408 | DEGV 08/15/26 GERMANY | GOV | DE | EUR | AAA | 286,303.32 | 286,303.32 | 7.21% |
| DE0001102424 | DEGV 0.500 08/15/27 GERMANY | GOV | DE | EUR | AAA | 286,303.25 | 286,303.25 | 7.21% |
| DE0001102457 | DEGV 0.250 08/15/28 GERMANY | GOV | DE | EUR | AAA | 286,303.14 | 286,303.14 | 7.21% |
| DE0001135275 | DEGV 4.000 01/04/37 GERMANY | GOV | DE | EUR | AAA | 286,302.96 | 286,302.96 | 7.21% |
| GB00B0CNHZ09 | UKTI 1 1/4 11/22/55 UK TREASURY | GIL | GB | GBP | AA3 | 110,054.85 | 127,996.06 | 3.22% |
| GB00B3LZBF68 | UKTI 0 5/8 03/22/40 UK TREASURY | GIL | GB | GBP | AA3 | 109,430.75 | 127,270.22 | 3.21% |
| GB00B421JZ66 | UKTI 0 1/2 03/22/50 UK TREASURY | GIL | GB | GBP | AA3 | 108,090.54 | 125,711.52 | 3.17% |

| Collateral data - as at 16/05/2024 | | | | | | | | |
|------------------------------------|---------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB00BD9MZZ71 | UKTI 018 11/22/65 UK TREASURY | GIL | GB | GBP | AA3 | 65,314.72 | 75,962.36 | 1.91% |
| GB00BM8Z2T38 | UKT 1 01/31/32 UK Treasury | GIL | GB | GBP | AA3 | 1.61 | 1.87 | 0.00% |
| GB00BMF9LH90 | UKTI 0.5/8 03/22/45 UK Treasury | GIL | GB | GBP | AA3 | 109,990.82 | 127,921.59 | 3.22% |
| GB00BP9DLZ64 | UKTI 0 1/8 03/22/58 UK TREASURY | GIL | GB | GBP | AA3 | 246,172.23 | 286,303.37 | 7.21% |
| GB00BPJJKN53 | UKT 45/8 01/31/34 UK Treasury | GIL | GB | GBP | AA3 | 13,084.00 | 15,216.96 | 0.38% |
| GB00BPSNBF73 | UKT 4 10/22/31 UK Tresury | GIL | GB | GBP | AA3 | 157,467.25 | 183,137.66 | 4.61% |
| GB00BQC4R999 | UKT 3 3/4 01/29/38 UK Tresury | GIL | GB | GBP | AA3 | 1,168.25 | 1,358.70 | 0.03% |
| GB00BYY5F144 | UKTI 018 03/22/26 UK TREASURY | GIL | GB | GBP | AA3 | 2,619.10 | 3,046.07 | 0.08% |
| NL0013552060 | NLGV 0.500 01/15/40 NETHERLANDS | GOV | NL | EUR | AAA | 187,826.97 | 187,826.97 | 4.73% |
| SG31A7000004 | SGGV 2.750 03/01/46 SINGAPORE | GOV | SG | SGD | | 187,011.75 | 127,643.72 | 3.22% |
| SG31A9000002 | SGGV 2.250 08/01/36 SINGAPORE | GOV | SG | SGD | | 187,036.44 | 127,660.57 | 3.22% |
| US912810TB44 | UST 1.875 11/15/51 US TREASURY | GOV | US | USD | AAA | 116,714.65 | 108,109.16 | 2.72% |
| US912810TC27 | UST 2.000 11/15/41 US TREASURY | GOV | US | USD | AAA | 197,725.87 | 183,147.34 | 4.61% |
| US91282CAV37 | UST 0.875 11/15/30 US TREASURY | GOV | US | USD | AAA | 197,744.69 | 183,164.78 | 4.61% |
| US91282CBL46 | UST 1.125 02/15/31 US TREASURY | GOV | US | USD | AAA | 12,470.58 | 11,551.11 | 0.29% |
| US91282CDJ71 | UST 1.375 11/15/31 US TREASURY | GOV | US | USD | AAA | 197,731.01 | 183,152.11 | 4.61% |
| US91282CDQ15 | UST 1.250 12/31/26 US TREASURY | GOV | US | USD | AAA | 366.99 | 339.93 | 0.01% |
| US91282CEC10 | UST 1.875 02/28/27 US TREASURY | GOV | US | USD | AAA | 182,489.37 | 169,034.25 | 4.26% |
| | | | | | | Total: | 3,970,030.31 | 100.00% |



| 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 | GOLDMAN SACHS INTERNATIONAL (PARENT) | 727,877.63 |
| 2 | RBC EUROPE LIMITED (PARENT) | 485,097.85 |

| | | |
|---|--|------------|
| 3 | MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT) | 474,913.50 |
| 4 | BARCLAYS BANK PLC (PARENT) | 319,252.42 |
| 5 | BNP PARIBAS LONDON (PARENT) | 227,822.42 |