



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Europe Value

Report as at 01/05/2024

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 - Europe Value
Replication Mode	Physical replication
ISIN Code	LU0164906959
Total net assets (AuM)	61,764,210
Reference currency of the fund	EUR

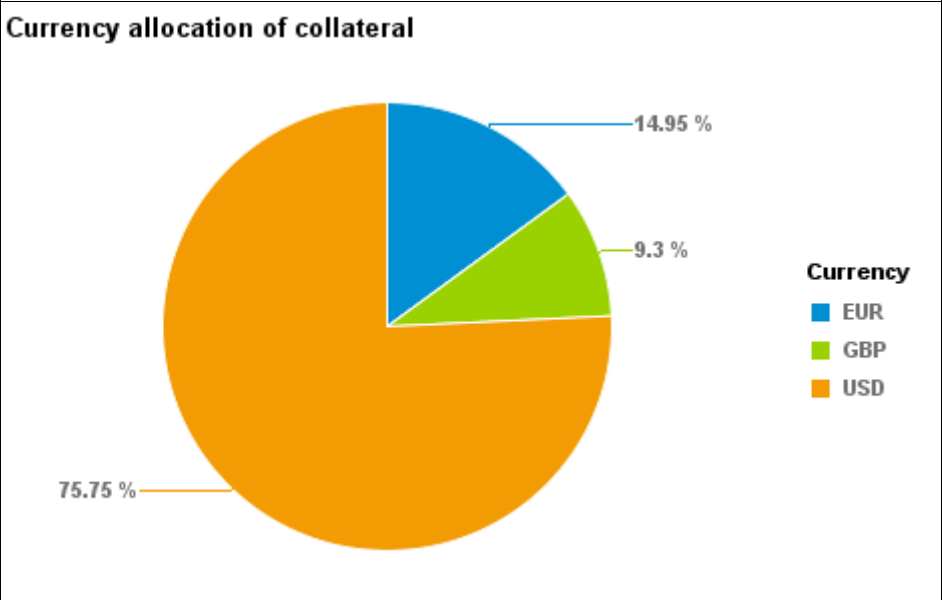
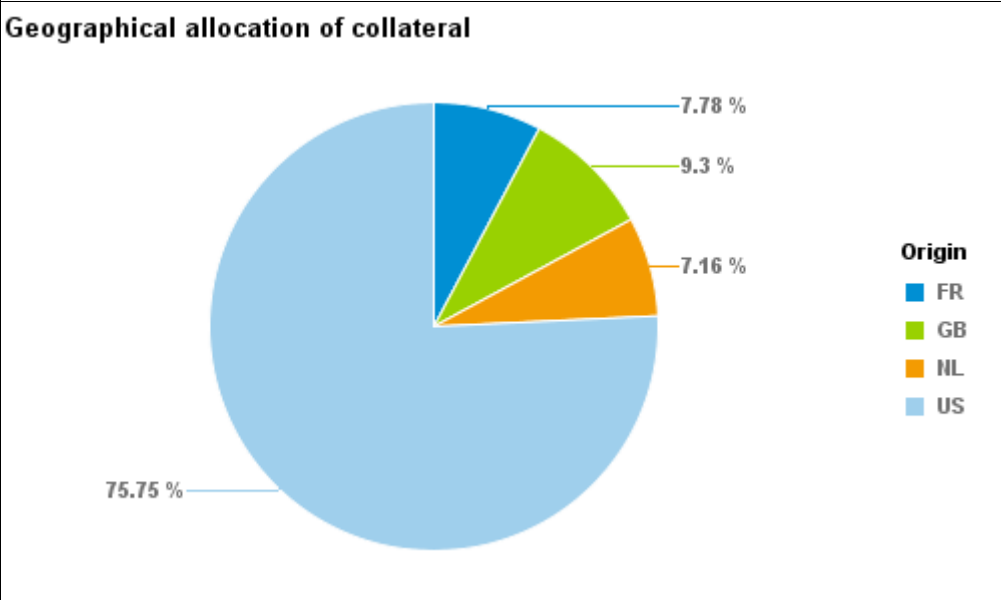
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 01/05/2024	
Currently on loan in EUR (base currency)	13,856,945.69
Current percentage on loan (in % of the fund AuM)	22.44%
Collateral value (cash and securities) in EUR (base currency)	14,680,726.72
Collateral value (cash and securities) in % of loan	106%

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 01/05/2024								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH1216478797	DSM-FIRMENICH ODSH DSM-FIRMENICH	COM	NL	EUR	AAA	185,807.45	185,807.45	1.27%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	865,591.80	865,591.80	5.90%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	277,068.97	277,068.97	1.89%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	531,887.98	622,142.14	4.24%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	132,962.62	155,524.57	1.06%
GB00B8C3BL03	SAGE GROUP ODSH SAGE GROUP	CST	GB	GBP	AA3	502,464.38	587,725.75	4.00%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	276,954.39	276,954.39	1.89%
NL0013654783	PROSUS ODSH PROSUS	COM	NL	EUR	AAA	588,777.52	588,777.52	4.01%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	857,434.77	799,845.88	5.45%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	149,207.88	139,186.46	0.95%

Collateral data - as at 01/05/2024								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	297,000.56	277,052.76	1.89%
US0258161092	AMERICAN EXPRESS ODSH AMERICAN EXPRESS	COM	US	USD	AAA	1,284,515.04	1,198,241.66	8.16%
US0311621009	AMGEN ODSH AMGEN	COM	US	USD	AAA	1,284,383.51	1,198,118.96	8.16%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	1,284,531.63	1,198,257.14	8.16%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	149,136.28	139,119.67	0.95%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	148,616.85	138,635.13	0.94%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,076,835.58	1,004,510.82	6.84%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	1,284,275.39	1,198,018.11	8.16%
US6293775085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	AAA	149,327.69	139,298.22	0.95%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	2,360,347.89	2,201,817.09	15.00%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	101,113.76	94,322.54	0.64%
US91282CJY84	UST 1.750 01/15/34 US TREASURY	GOV	US	USD	AAA	210,617.98	196,472.00	1.34%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	AAA	1,284,510.78	1,198,237.68	8.16%
						Total:	14,680,726.72	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMIT	7,536,177.77
2	HSBC BANK PLC (PARENT)	3,703,190.31

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	6,881,275.31
2	NATIXIS (PARENT)	3,070,377.60
3	HSBC BANK PLC (PARENT)	1,736,539.05
4	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	1,145,876.55
5	UBS AG	35,009.98