



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Euro High Yield Bond

Report as at 26/04/2024

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 High Yield Bond
Replication Mode	Physical replication
ISIN Code	LU0165128348
Total net assets (AuM)	676,996,443
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 26/04/2024	
Currently on loan in EUR (base currency)	118,142,628.79
Current percentage on loan (in % of the fund AuM)	17.45%
Collateral value (cash and securities) in EUR (base currency)	130,185,609.41
Collateral value (cash and securities) in % of loan	110%

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

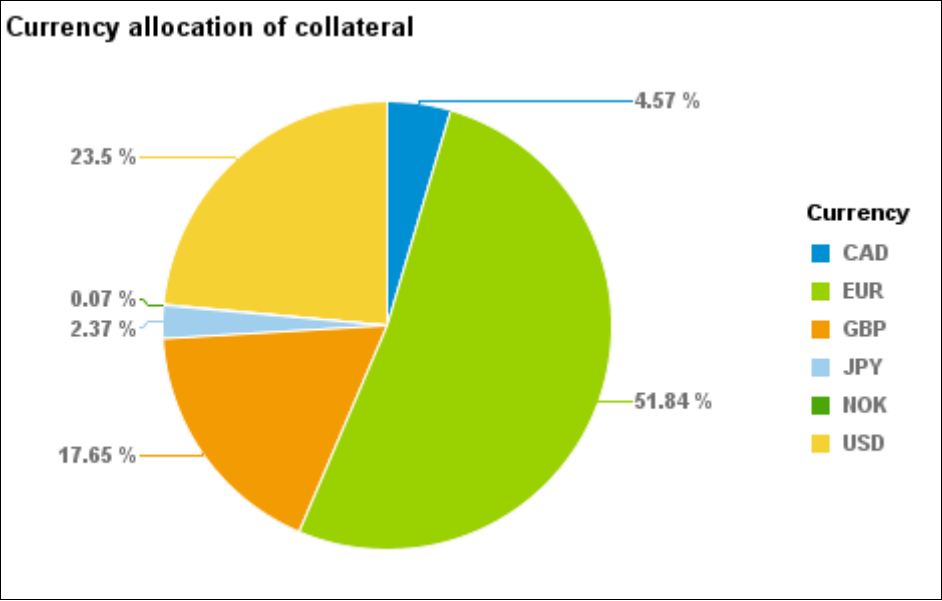
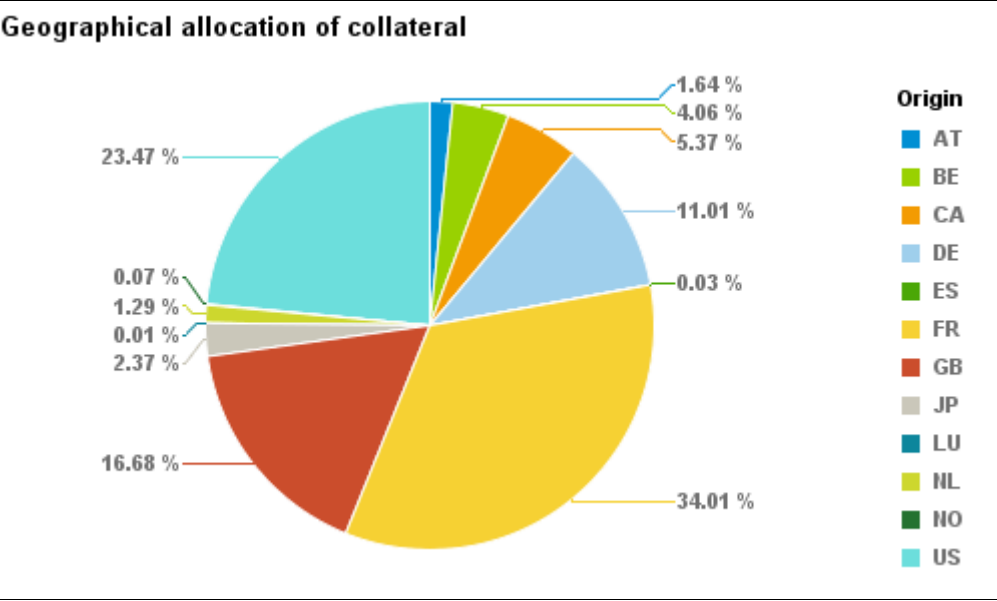
Collateral data - as at 26/04/2024									
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight	
AT0000383864	ATGV 6.250 07/15/27 AUSTRIA	GOV	AT	EUR	AA1	1,480,909.85	1,480,909.85	1.14%	
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	369,512.69	369,512.69	0.28%	
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	35,296.96	35,296.96	0.03%	
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	107,607.12	107,607.12	0.08%	
AT0000A324S8	ATGV 2.900 02/20/33 AUSTRIA	GOV	AT	EUR	AA1	137,575.83	137,575.83	0.11%	
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	AA3	1,480,828.89	1,480,828.89	1.14%	
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	526,504.57	526,504.57	0.40%	
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	1,657,044.48	1,657,044.48	1.27%	
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	16.62	16.62	0.00%	
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	1,174,015.91	1,174,015.91	0.90%	

Collateral data - as at 26/04/2024								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000351602	BEGV 10/22/27 BELGIUM	GOV	BE	EUR	AA3	8,670.32	8,670.32	0.01%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	AA3	439,501.78	439,501.78	0.34%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	431,657.86	293,369.71	0.23%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	1,703,219.29	1,157,567.12	0.89%
CA135087P402	CAGV 3.000 11/01/24 CANADA	GOV	CA	CAD	AAA	1,222,095.21	830,578.45	0.64%
CA135087P659	CAGV 3.750 02/01/25 CANADA	GOV	CA	CAD	AAA	1,796,907.15	1,221,240.66	0.94%
CA135087Q640	CAGV 3.500 08/01/25 CANADA	GOV	CA	CAD	AAA	1,796,829.45	1,221,187.84	0.94%
CA135087Q806	CAGV 4.500 11/01/25 CANADA	GOV	CA	CAD	AAA	1,796,878.61	1,221,221.26	0.94%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	5,013.49	3,407.34	0.00%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	2,829.35	1,922.93	0.00%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	347,412.64	347,412.64	0.27%
DE0001102549	DEGV 05/15/36 GERMANY	GOV	DE	EUR	AAA	293,503.83	293,503.83	0.23%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	1,174,015.91	1,174,015.91	0.90%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	33,302.18	33,302.18	0.03%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	1,444.46	1,444.46	0.00%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	2,951,386.94	2,951,386.94	2.27%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	AAA	3,567,641.39	3,567,641.39	2.74%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	2,391,295.88	2,391,295.88	1.84%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	3,567,641.82	3,567,641.82	2.74%
ES0105046009	AENA SME ODSH AENA SME	COM	ES	EUR		39,139.16	39,139.16	0.03%
FR0000125007	CIE SAINT GOBAIN ODSH CIE SAINT GOBAIN	COM	FR	EUR	AA2	20,492.22	20,492.22	0.02%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	370,226.65	370,226.65	0.28%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	2,549,466.13	2,549,466.13	1.96%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	7,622,221.08	7,622,221.08	5.85%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	AA2	5,406,784.74	5,406,784.74	4.15%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	0.00	0.00	0.00%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	16,355,799.25	16,355,799.25	12.56%
FR0012558310	FRGV 0.100 03/01/25 FRANCE	GOV	FR	EUR	AA2	92,934.25	92,934.25	0.07%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	934,927.21	934,927.21	0.72%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	GBP	AA2	1,082,077.91	1,259,035.30	0.97%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	1,480,909.46	1,480,909.46	1.14%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	2,549,462.13	2,549,462.13	1.96%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	1,453,706.91	1,453,706.91	1.12%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	33,283.15	33,283.15	0.03%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	2,549,338.42	2,549,338.42	1.96%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	1,174,015.17	1,174,015.17	0.90%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	428,260.46	428,260.46	0.33%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	0.00	0.00	0.00%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	1,272,767.99	1,480,909.85	1.14%

Collateral data - as at 26/04/2024								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	3,066,209.63	3,567,641.61	2.74%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	3,779.10	4,397.11	0.00%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	3,066,209.21	3,567,641.12	2.74%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	0.47	0.55	0.00%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	45.66	53.13	0.00%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	0.63	0.73	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	119,111.98	138,590.93	0.11%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	318,191.99	370,227.45	0.28%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	224,517.49	261,233.91	0.20%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	1,391,669.47	1,619,255.86	1.24%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	341,616.70	397,482.92	0.31%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	944,654.57	1,099,138.47	0.84%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	341,988.55	397,915.58	0.31%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	3,066,209.60	3,567,641.57	2.74%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	3,214.41	3,740.08	0.00%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	0.84	0.98	0.00%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	29,778.00	34,647.74	0.03%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	3,619,812.54	4,211,777.86	3.24%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	6,951.89	8,088.77	0.01%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Tresury	GIL	GB	GBP	AA3	348,599.99	405,608.22	0.31%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Tresury	GIL	GB	GBP	AA3	1,942.11	2,259.71	0.00%
GB00BYY5F144	UKTI 018 03/22/26 UK TREASURY	GIL	GB	GBP	AA3	66,079.92	76,886.29	0.06%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	341,218.12	397,019.16	0.30%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	87,118.20	101,365.06	0.08%
JP1024451P27	JPGV 0.005 02/01/25 JAPAN	GOV	JP	JPY	A1	28,436,820.15	170,281.99	0.13%
JP1024591Q43	JPGV 0.200 04/01/26 JAPAN	GOV	JP	JPY	A1	28,460,669.57	170,424.80	0.13%
JP1051661Q33	JPGV 0.400 12/20/28 JAPAN	GOV	JP	JPY	A1	67,703,443.13	405,413.72	0.31%
JP1120271N56	JPGV 0.005 03/10/32 JAPAN	GOV	JP	JPY	A1	67,722,627.20	405,528.60	0.31%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	67,728,714.88	405,565.05	0.31%
JP1201301B94	JPGV 1.800 09/20/31 JAPAN	GOV	JP	JPY	A1	67,727,121.55	405,555.51	0.31%
JP1201681K44	JPGV 0.400 03/20/39 JAPAN	GOV	JP	JPY	A1	43,837.93	262.51	0.00%
JP1201731L76	JPGV 0.400 06/20/40 JAPAN	GOV	JP	JPY	A1	28,458,131.90	170,409.61	0.13%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	28,450,524.72	170,364.06	0.13%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	61,982,203.75	371,154.48	0.29%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	7,214,445.41	43,200.69	0.03%
JP1300591J79	JPGV 0.700 06/20/48 JAPAN	GOV	JP	JPY	A1	4,882,217.43	29,235.12	0.02%
JP1300821Q49	JPGV 1.800 03/20/54 JAPAN	GOV	JP	JPY	A1	48,798.62	292.21	0.00%
JP1742131Q21	JPGV 05/27/24 JAPAN	GOV	JP	JPY	A1	28,449,599.81	170,358.52	0.13%
JP1742271Q47	JPGV 07/29/24 JAPAN	GOV	JP	JPY	A1	28,447,439.10	170,345.58	0.13%

Collateral data - as at 26/04/2024								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
LU2591861021	LUGV 3.250 03/02/43 LUXEMBOURG	GOV	LU	EUR		8,980.79	8,980.79	0.01%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	33,244.71	33,244.71	0.03%
NL0010545661	CNH INDUSTRIAL ODSH CNH INDUSTRIAL	COM	US	USD	AAA	63,054.91	59,007.03	0.05%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	48.59	48.59	0.00%
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	AAA	721,947.44	721,947.44	0.55%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	883,762.95	883,762.95	0.68%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	522.53	522.53	0.00%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	34,589.98	34,589.98	0.03%
NO0010875230	NOGV 1.375 08/19/30 NORWAY	GOV	NO	NOK	AAA	1,046,625.44	88,673.24	0.07%
US110709AL63	BCPRV 4.900 04/24/29 BRITISH COLUMBIA	BND	CA	USD	AAA	40,612.43	38,005.27	0.03%
US912810QP66	UST 2.125 02/15/41 US TREASURY	GOV	US	USD	AAA	2,724,416.76	2,549,519.69	1.96%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	AAA	47.25	44.21	0.00%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	2,789.95	2,610.84	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	433,275.13	405,460.53	0.31%
US912810SZ21	UST 2.000 08/15/51 US TREASURY	GOV	US	USD	AAA	437,054.10	408,996.91	0.31%
US912810TB44	UST 1.875 11/15/51 US TREASURY	GOV	US	USD	AAA	2,772,817.74	2,594,813.50	1.99%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	10,252.36	9,594.19	0.01%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	348.97	326.57	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	1,582,445.51	1,480,858.59	1.14%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	765,813.69	716,651.39	0.55%
US91282CBC47	UST 0.375 12/31/25 US TREASURY	GOV	US	USD	AAA	199,812.64	186,985.44	0.14%
US91282CCJ80	UST 0.875 06/30/26 US TREASURY	GOV	US	USD	AAA	91.37	85.51	0.00%
US91282CCM10	UST 0.125 07/15/31 US TREASURY	GOV	US	USD	AAA	2,777,191.80	2,598,906.77	2.00%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	2,777,198.68	2,598,913.20	2.00%
US91282CDC29	UST 0.125 10/15/26 US TREASURY	GOV	US	USD	AAA	2,777,193.06	2,598,907.95	2.00%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	2,777,231.07	2,598,943.51	2.00%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	1,280,681.41	1,198,466.59	0.92%
US91282CFD83	UST 5.363 07/31/24 FRN US TREASURY	GOV	US	USD	AAA	20,608.90	19,285.89	0.01%
US91282CFJ53	UST 3.125 08/31/29 US TREASURY	GOV	US	USD	AAA	941,916.08	881,448.69	0.68%
US91282CGT27	UST 3.625 03/31/28 US TREASURY	GOV	US	USD	AAA	359,508.20	336,429.15	0.26%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	147,556.97	138,084.38	0.11%
US91282CHD65	UST 4.250 05/31/25 US TREASURY	GOV	US	USD	AAA	1,062,250.30	994,057.92	0.76%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	AAA	395,540.82	370,148.62	0.28%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	AAA	2,723,858.36	2,548,997.13	1.96%
US91282CHM64	UST 4.500 07/15/26 US TREASURY	GOV	US	USD	AAA	2,704,465.98	2,530,849.67	1.94%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	985,676.56	922,399.92	0.71%
US91282CHU80	UST 4.375 08/15/26 US TREASURY	GOV	US	USD	AAA	294.84	275.91	0.00%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	1,076,976.84	1,007,839.07	0.77%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	AAA	3,272.70	3,062.61	0.00%

Collateral data - as at 26/04/2024								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	147,981.42	138,481.58	0.11%
US91282CKE02	UST 4.250 03/15/27 US TREASURY	GOV	US	USD	AAA	673,725.00	630,474.44	0.48%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	24,459.69	22,889.48	0.02%
US912834PT99	UST IO STR 11/15/45 US TREASURY	GOV	US	USD	AAA	33.40	31.25	0.00%
XS2802866728	ALBTA 3.125 10/16/34 MTN ALBERTA	BND	CA	EUR	AAA	1,004,441.60	1,004,441.60	0.77%
						Total:	130,185,609.41	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	JP MORGAN SECS PLC (PARENT)	35,036,440.65

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	41,323,308.84
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	23,836,495.39
3	BARCLAYS BANK PLC (PARENT)	22,743,964.55
4	BNP PARIBAS LONDON (PARENT)	14,368,226.97
5	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	7,562,748.49