



## Securities Lending Report

HBCE / HSBC GIF - Multi-Strategy Target Return

Report as at 29/11/2021

<b>Summary of policy</b>	
% limit on maximum percentage of book on loan	20%
Revenue Split	75/25 *
Name of the Fund	HBCE / HSBC GIF - Multi-Strategy Target Return
Replication Mode	Physical replication
ISIN Code	LU1574280472
Total net assets (AuM)	125,720,153
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

<b>Securities lending data - as at 29/11/2021</b>	
Currently on loan in EUR (base currency)	17,267,240.00
Current percentage on loan (in % of the fund AuM)	13.73%
Collateral value (cash and securities) in EUR (base currency)	18,301,100.58
Collateral value (cash and securities) in % of loan	106%

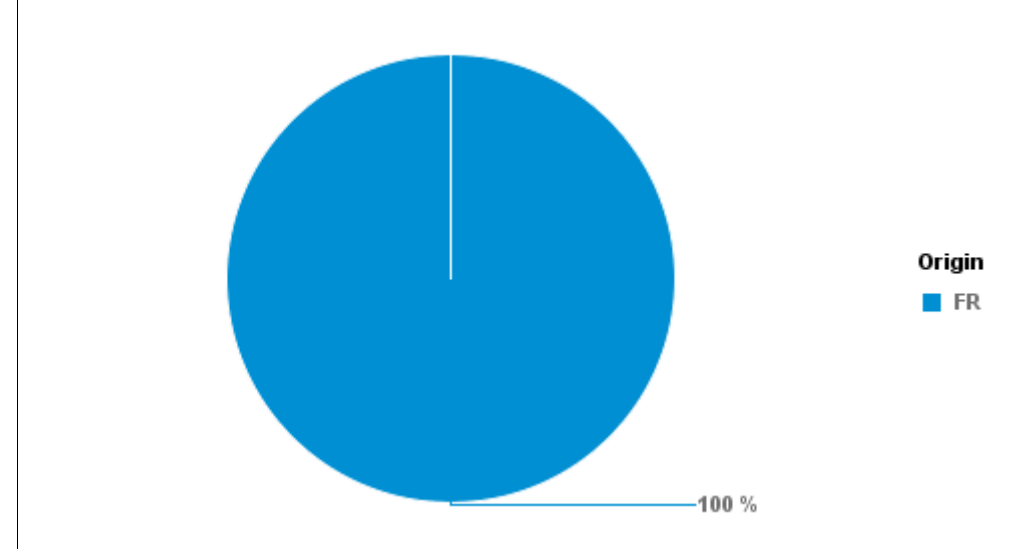
<b>Securities lending statistics</b>	
12-month average on loan in EUR (base currency)	N/A
12-month average on loan as a % of the fund AuM	N/A
12-month maximum on loan in EUR	N/A
12-month maximum on loan as a % of the fund AuM	N/A
Gross Return for the fund over the last 12 months in EUR (base currency)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

<b>Collateral data - as at 29/11/2021</b>									
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight	
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	1,199.96	1,199.96	0.01%	
FR0011962398	FRGV 1.750 11/25/24 FRANCE	GOV	FR	EUR	AA2	81,529.00	81,529.00	0.45%	
FR0012517027	FRGV 0.500 05/25/25 FRANCE	GOV	FR	EUR	AA2	1,041.77	1,041.77	0.01%	
FR0013131877	FRGV 0.500 05/25/26 FRANCE	GOV	FR	EUR	AA2	20,975.41	20,975.41	0.11%	
FR0013200813	FRGV 0.250 11/25/26 FRANCE	GOV	FR	EUR	AA2	0.00	0.00	0.00%	
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	66,956.59	66,956.59	0.37%	
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	18,127,317.99	18,127,317.99	99.05%	
FR0013415627	FRGV 03/25/25 FRANCE	GOV	FR	EUR	AA2	0.00	0.00	0.00%	
FR0013480613	FRGV 0.750 05/25/52 FRANCE	GOV	FR	EUR	AA2	1,057.35	1,057.35	0.01%	
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	1,022.50	1,022.50	0.01%	

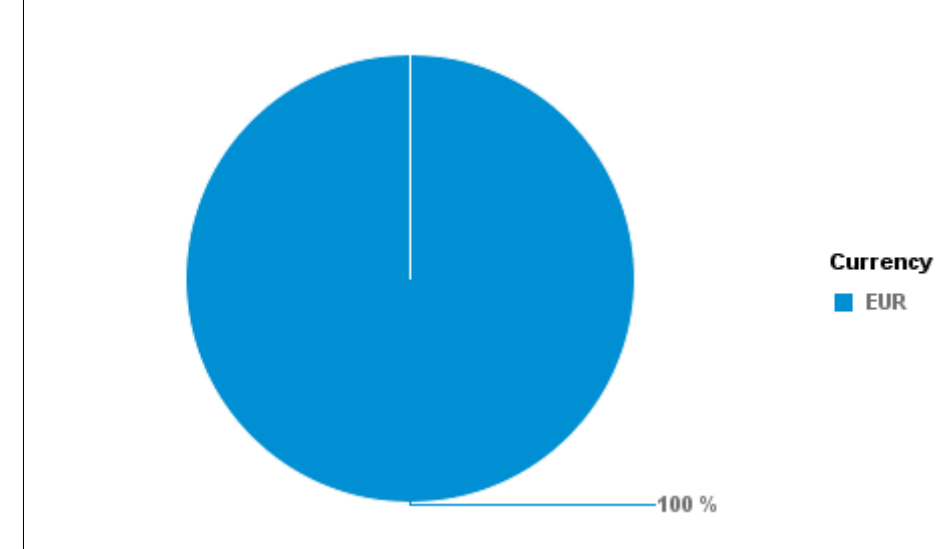
**Collateral data - as at 29/11/2021**

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
						Total:	18,301,100.58	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
1	NOMURA INTERNATIONAL PLC (PAREN	17,267,240.00

**Top 5 borrowers in last Month**

No.	Counterparty	Market Value
1	NOMURA INTERNATIONAL PLC (PARENT)	17,246,531.43