HSBC

Securities Lending Report

HBCE / MSCI World Clim Paris Aligned UCITS ETF

Report as at 30/10/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCE / MSCI World Clim Paris Aligned UCITS ETF
Replication Mode	Physical replication
ISIN Code	IE00BP2C1V62
Total net assets (AuM)	572,745,598
Reference currency of the fund	USD

* 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

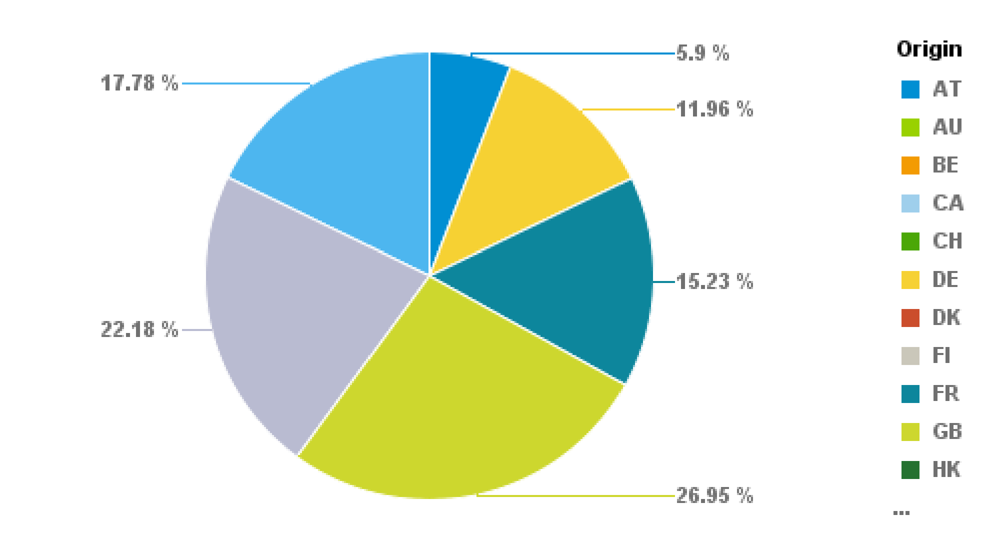
Securities lending data - as at 30/10/2025	
Currently on loan in USD (base currency)	25,896,069.53
Current percentage on loan (in % of the fund AuM)	4.52%
Collateral value (cash and securities) in USD (base currency)	27,575,602.75
Collateral value (cash and securities) in % of loan	106%

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

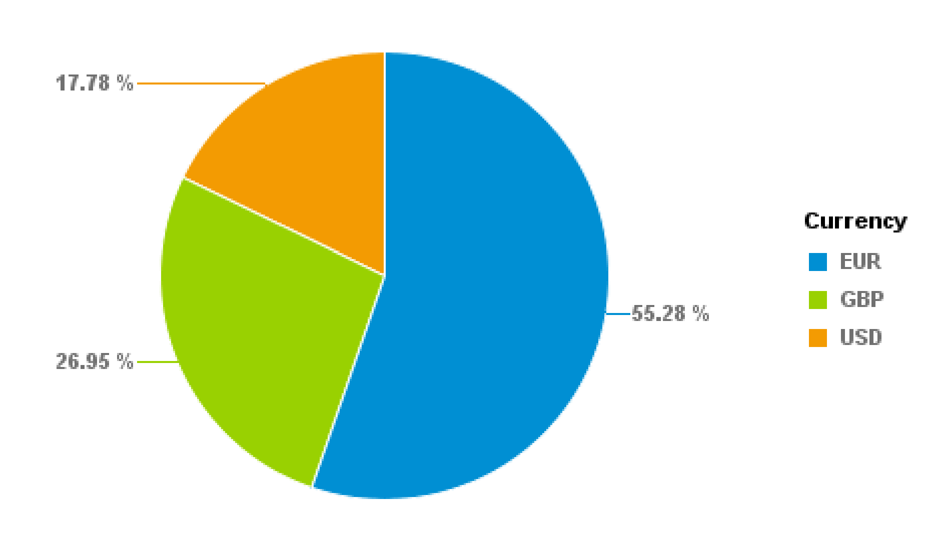
Collateral data - as at 30/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	AA1	1,394,781.84	1,626,866.66	5.90%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	1,028,563.44	1,199,711.32	4.35%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	471,369.85	549,803.47	1.99%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	572,527.78	667,793.58	2.42%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	755,080.52	880,722.20	3.19%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	1,028,562.75	1,199,710.51	4.35%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	1,028,563.48	1,199,711.38	4.35%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	1,028,563.59	1,199,711.49	4.35%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	515,292.46	601,034.58	2.18%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	AA3	1,291,378.49	1,709,978.83	6.20%

Collateral data - as at 30/10/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	1,291,415.66	1,710,028.05	6.20%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	1,291,415.85	1,710,028.30	6.20%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	507,722.61	672,300.89	2.44%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,230,038.62	1,628,755.64	5.91%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	AAA	82,914.75	96,711.36	0.35%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	839,176.29	978,811.08	3.55%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	839,176.60	978,811.44	3.55%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	839,176.47	978,811.30	3.55%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	839,176.55	978,811.39	3.55%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	839,176.56	978,811.40	3.55%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	839,176.06	978,810.82	3.55%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	126,882.29	147,994.88	0.54%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	100,148.89	100,148.89	0.36%
US91282CJL63	UST 4.875 11/30/25 US TREASURY	GOV	US	USD	AAA	2,857,554.29	2,857,554.29	10.36%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	314,448.43	314,448.43	1.14%
US91282CMP31	UST 4.125 02/28/27 US TREASURY	GOV	US	USD	AAA	1,629,720.56	1,629,720.56	5.91%
						Total:	**27,575,602.75**	**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**
1	HSBC BANK PLC (PARENT)	12,785,289.84
2	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	8,252,975.59
3	NATIXIS (PARENT)	4,972,235.86
4	SCOTIA CAPITAL (USA) INC (PARENT)	1,503,377.78
5	MIZUHO SECURITIES CO LTD (PARENT)	836,213.45