HSBC

Securities Lending Report

HBCE / MSCI World Clim Paris Aligned UCITS ETF

Report as at 03/11/2025

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)	567,517,319
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 03/11/2025	
Currently on loan in USD (base currency)	27,190,365.08
Current percentage on loan (in % of the fund AuM)	4.79%
Collateral value (cash and securities) in USD (base currency)	28,903,287.23
Collateral value (cash and securities) in % of loan	106%

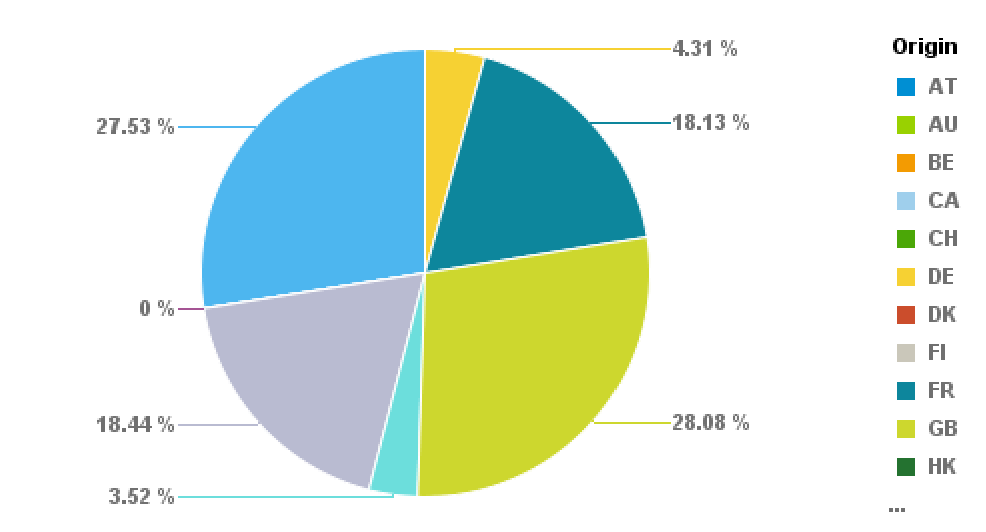
Securities lending statistics	
12-month average on loan in USD (base currency)	N/A
12-month average on loan as a % of the fund AuM	N/A
12-month maximum on loan in USD	N/A
12-month maximum on loan as a % of the fund AuM	N/A
Gross Return for the fund over the last 12 months in USD (base currency)	N/A
Gross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

Collateral data - as at 03/11/2025

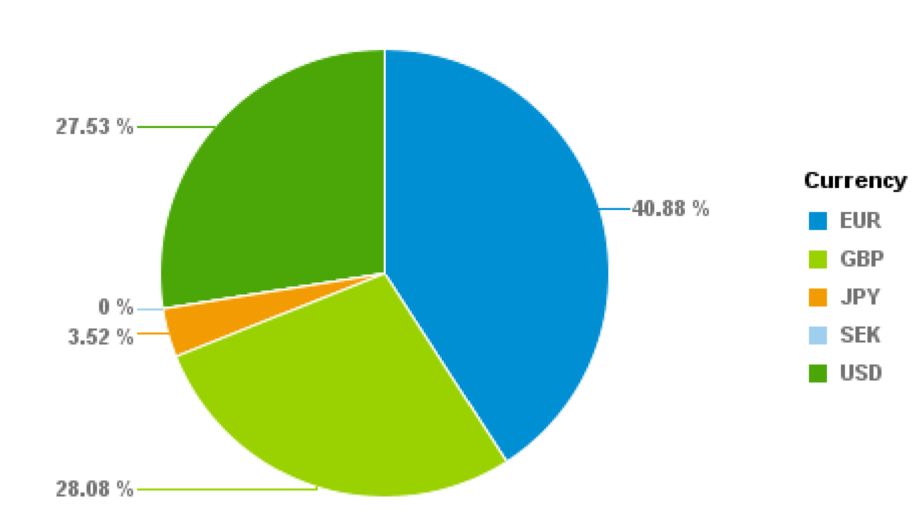
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	215,666.97	248,927.39	0.86%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	862,657.96	995,698.11	3.44%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	AA2	862,657.52	995,697.61	3.44%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	862,658.26	995,698.46	3.44%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	862,658.12	995,698.29	3.44%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	862,657.81	995,697.94	3.44%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	862,658.29	995,698.49	3.44%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	AA2	226,939.98	261,938.94	0.91%
GB00B1VWPJ53	UKT 4 1/2 12/07/42 UK TREASURY	GIL	GB	GBP	AA3	307,358.19	403,822.56	1.40%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	1,467,479.51	1,928,047.95	6.67%

Collateral data - as at 03/11/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,467,311.54	1,927,827.27	6.67%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	1,467,479.48	1,928,047.91	6.67%
GB00BYY5F144	UKTI 018 03/22/26 UK TREASURY	GIL	GB	GBP	AA3	1,467,479.88	1,928,048.44	6.67%
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	156,404,829.10	1,015,253.24	3.51%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	129,470.48	840.42	0.00%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	874,897.53	1,009,825.28	3.49%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	879,677.39	1,015,342.29	3.51%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	879,107.54	1,014,684.57	3.51%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	879,596.65	1,015,249.10	3.51%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	879,677.86	1,015,342.85	3.51%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	224,704.09	259,358.22	0.90%
SE0008014062	SEGV 0.125 06/01/26 SWEDEN	GOV	SE	SEK	AAA	6,592.91	694.54	0.00%
US91282CFZ95	UST 3.875 11/30/27 US TREASURY	GOV	US	USD	AAA	1,835,633.07	1,835,633.07	6.35%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	100,199.14	100,199.14	0.35%
US91282CJH51	UST 2.375 10/15/28 US TREASURY	GOV	US	USD	AAA	1,836,243.29	1,836,243.29	6.35%
US91282CJL63	UST 4.875 11/30/25 US TREASURY	GOV	US	USD	AAA	2,858,076.75	2,858,076.75	9.89%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	314,039.16	314,039.16	1.09%
US91282CMS79	UST 3.875 03/15/28 US TREASURY	GOV	US	USD	AAA	1,011,655.93	1,011,655.93	3.50%
						Total:	**28,903,287.23**	**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)	9,441,403.84
2	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	8,322,368.39

3	NATIXIS (PARENT)	6,013,950.20
4	SCOTIA CAPITAL (USA) INC (PARENT)	2,815,854.23