HSBC

Securities Lending Report

HBCE / MSCI World Clim Paris Aligned UCITS ETF

Report as at 01/08/2025

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)	599,294,322
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 01/08/2025	
Currently on loan in USD (base currency)	14,484,377.27
Current percentage on loan (in % of the fund AuM)	2.42%
Collateral value (cash and securities) in USD (base currency)	15,615,726.69
Collateral value (cash and securities) in % of loan	108%

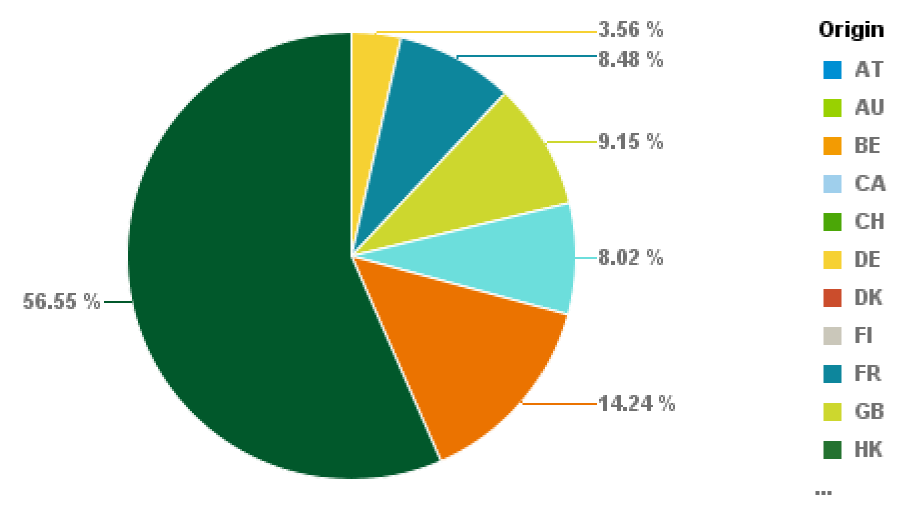
Securities lending statistics	
12-month average on loan in USD (base currency)	N/A
12-month average on loan as a % of the fund AuM	N/A
12-month maximum on loan in USD	N/A
12-month maximum on loan as a % of the fund AuM	N/A
Gross Return for the fund over the last 12 months in USD (base currency)	N/A
Gross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

Collateral data - as at 01/08/2025

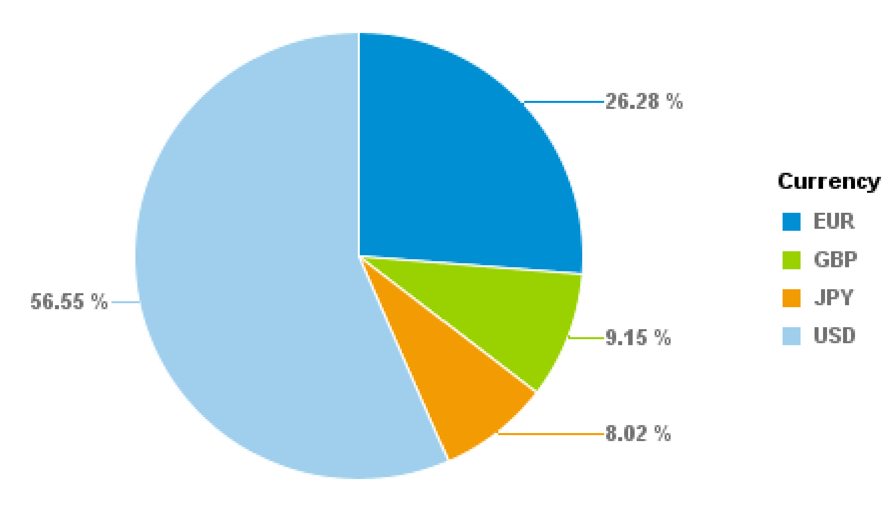
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	38,727.97	44,326.81	0.28%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	58,395.55	66,837.70	0.43%
DE0001142263	DEGV PO STR 01/04/37 GERMANY	GOV	DE	EUR	AAA	388,417.79	444,570.74	2.85%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	220,464.20	252,336.36	1.62%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	220,463.33	252,335.36	1.62%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	220,463.44	252,335.49	1.62%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	220,463.70	252,335.78	1.62%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	55,179.17	63,156.34	0.40%
FR001400Z2L7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	AA2	220,464.15	252,336.30	1.62%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	11,192.84	14,812.04	0.09%

Collateral data - as at 01/08/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	1,068,418.22	1,413,891.25	9.05%
JP1201571G68	JPGV 0.200 06/20/36 JAPAN	GOV	JP	JPY	A1	24,061,651.58	159,883.40	1.02%
JP1201821NA5	JPGV 1.100 09/20/42 JAPAN	GOV	JP	JPY	A1	6,216,099.48	41,304.36	0.26%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	24,073,397.89	159,961.45	1.02%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	37,964,975.57	252,267.37	1.62%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	24,088,352.63	160,060.82	1.02%
JP1300781P48	JPGV 1.400 03/20/53 JAPAN	GOV	JP	JPY	A1	24,083,399.58	160,027.91	1.02%
JP14000117B7	JPGV 2.400 03/20/48 JAPAN	GOV	JP	JPY	A1	23,994,887.99	159,439.78	1.02%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	24,059,351.31	159,868.12	1.02%
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	AAA	65.39	74.85	0.00%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	388,482.51	444,644.81	2.85%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	388,483.17	444,645.56	2.85%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	388,482.52	444,644.82	2.85%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	388,482.23	444,644.49	2.85%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	388,482.84	444,645.19	2.85%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	1,343,995.77	1,343,995.77	8.61%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	AAA	1,344,005.46	1,344,005.46	8.61%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	AAA	688,750.62	688,750.62	4.41%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	1,343,979.66	1,343,979.66	8.61%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	1,343,891.48	1,343,891.48	8.61%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	1,421,711.64	1,421,711.64	9.10%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	1,344,004.97	1,344,004.97	8.61%
						Total:	**15,615,726.69**	**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)	7,069,075.30
2	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	2,041,594.44
3	NATIXIS (PARENT)	1,119,715.10
4	SCOTIA CAPITAL (USA) INC (PARENT)	1,030,335.16
5	MIZUHO SECURITIES CO LTD (PARENT)	910,057.86