



Securities Lending Report

HBCE / HSBC MSCI Japan Climate Paris Aligned UCITS

Report as at 04/09/2025

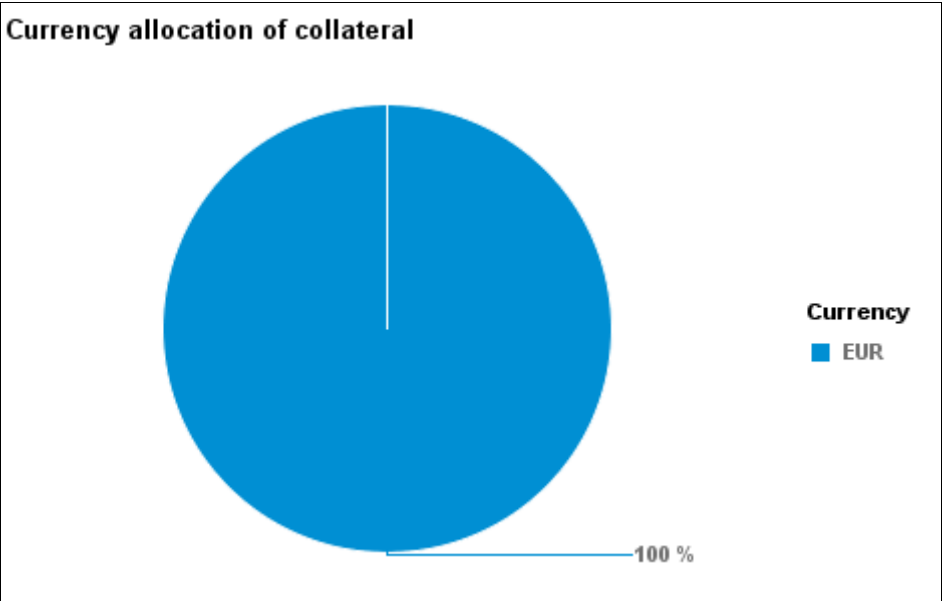
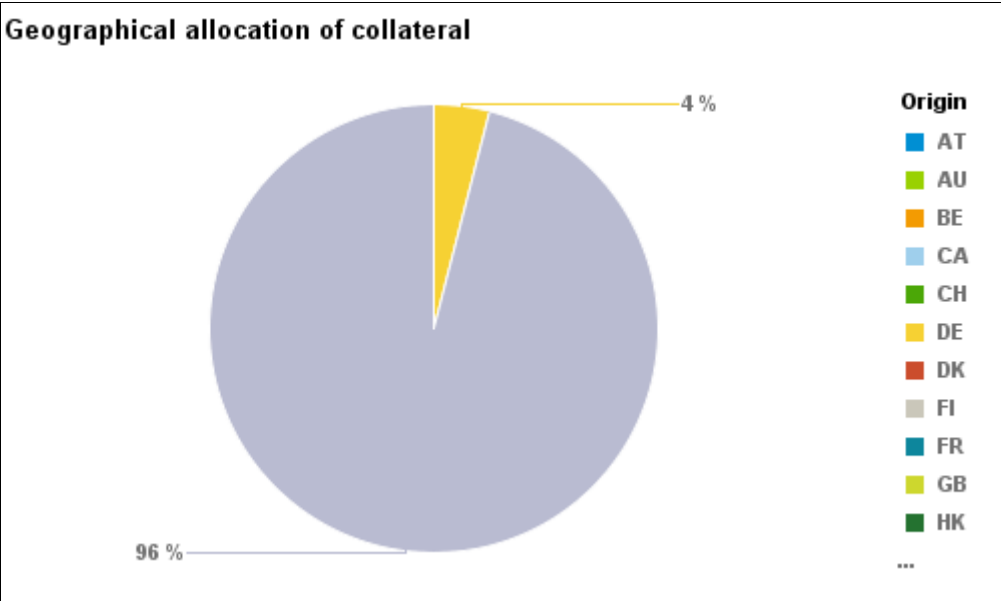
|   |  |
|---|--|
| Summary of policy                             |  |
| % limit on maximum percentage of book on loan | 30%  |
| Revenue Split                                 | 75/25 *  |
| Name of the Fund                              | HBCE / HSBC MSCI Japan Climate Paris Aligned UCITS |
| Replication Mode                              | Physical replication                               |
| ISIN Code                                     | IE000UU299V4                                       |
| Total net assets (AuM)                        | 11,543,075   |
| 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 04/09/2025                    |              |
| Currently on loan in USD (base currency)                      | 1,622,579.18 |
| Current percentage on loan (in % of the fund AuM)             | 14.06%       |
| Collateral value (cash and securities) in USD (base currency) | 1,974,650.99 |
| Collateral value (cash and securities) in % of loan           | 122%         |

|  |     |
|--|-----|
| 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 04/09/2025 |                                 |             |         |          |        |                      |                      |         |
|------------------------------------|---------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name                            | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
| DE0001143329                       | DEGV IO STR 07/04/29 GERMANY    | GOV         | DE      | EUR      | AAA    | 67,723.42            | 78,990.07            | 4.00%   |
| NL0012818504                       | NLGV 0.750 07/15/28 NETHERLANDS | GOV         | NL      | EUR      | AAA    | 584.94               | 682.25               | 0.03%   |
| NL0014555419                       | NLGV 07/15/30 NETHERLANDS       | GOV         | NL      | EUR      | AAA    | 270,679.18           | 315,710.12           | 15.99%  |
| NL00150012X2                       | NLGV 2.000 01/15/54 NETHERLANDS | GOV         | NL      | EUR      | AAA    | 270,879.79           | 315,944.11           | 16.00%  |
| NL0015001AM2                       | NLGV 2.500 07/15/33 NETHERLANDS | GOV         | NL      | EUR      | AAA    | 270,878.92           | 315,943.09           | 16.00%  |
| NL0015001RG8                       | NLGV 3.250 01/15/44 NETHERLANDS | GOV         | NL      | EUR      | AAA    | 270,663.34           | 315,691.65           | 15.99%  |
| NL0015001XZ6                       | NLGV 2.500 07/15/34 NETHERLANDS | GOV         | NL      | EUR      | AAA    | 270,710.01           | 315,746.08           | 15.99%  |
| NL0015002F72                       | NLGV 2.500 07/15/35 NETHERLANDS | GOV         | NL      | EUR      | AAA    | 270,879.39           | 315,943.64           | 16.00%  |
|                                    |                                 |             |         |          |        | Total:               | 1,974,650.99         | 100.00% |



| Counterparts  |                                   |              |
|---|-----------------------------------|--------------|
| Number of counterparties with exposure exceeding 3% of the Fund's NAV |                                   |              |
| No.   | Major Name                        | Market Value |
| 1   | BARCLAYS CAPITAL SECURITIES LIMIT | 1,622,579.18 |

| Top 5 borrowers in last Month |  |              |
|-------------------------------|--|--------------|
| No.                           | Counterparty                                 | Market Value |
| 1                             | BARCLAYS CAPITAL SECURITIES LIMITED (PARENT) | 455,458.94   |