

Securities Lending Report

HBCE / HSBC MSCI Japan Climate Paris Aligned UCITS

Report as at 06/11/2025

| 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)                        | 13,733,978   |  |  |  |
| Reference currency of the fund                | USD  |  |  |  |

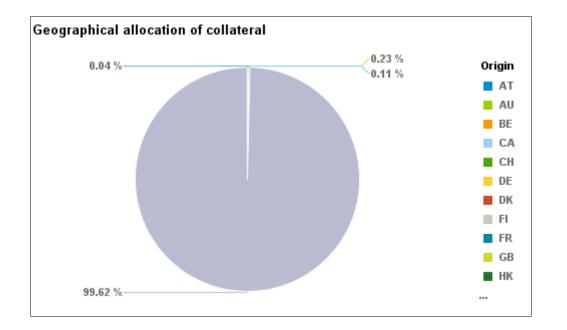
<sup>\*</sup> The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

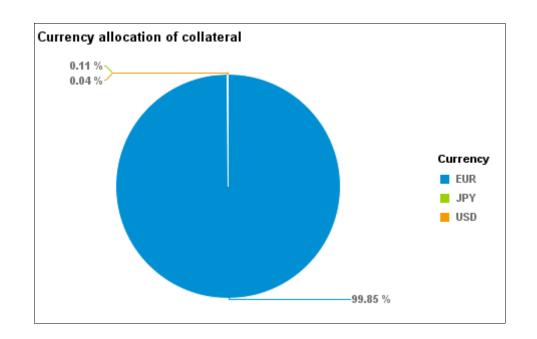
| Securities lending data - as at 06/11/2025                    |              |
|---|--------------|
| Currently on loan in USD (base currency)                      | 1,327,802.10 |
| Current percentage on loan (in % of the fund AuM)             | 9.67%        |
| Collateral value (cash and securities) in USD (base currency) | 1,506,293.48 |
| Collateral value (cash and securities) in % of loan           | 113%         |

|  | 1   |
|--|-----|
| 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 Ioan 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 | Collateral data - as at 06/11/2025 |             |         |          |        |                      |                      |        |
|----------------------|------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                 | Name                               | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| DE000BU25059         | DEGV 2.200 10/10/30 GERMANY        | GOV         | DE      | EUR      | AAA    | 2,996.03             | 3,439.20             | 0.23%  |
| JP1300671L78         | JPGV 0.600 06/20/50 JAPAN          | GOV         | JP      | JPY      | A1     | 266,142.69           | 1,724.89             | 0.11%  |
| NL0015000B11         | NLGV 01/15/38 NETHERLANDS          | GOV         | NL      | EUR      | AAA    | 208,764.88           | 239,645.04           | 15.91% |
| NL0015000RP1         | NLGV 0.500 07/15/32 NETHERLANDS    | GOV         | NL      | EUR      | AAA    | 209,523.65           | 240,516.04           | 15.97% |
| NL00150012X2         | NLGV 2.000 01/15/54 NETHERLANDS    | GOV         | NL      | EUR      | AAA    | 208,997.60           | 239,912.18           | 15.93% |
| NL0015001AM2         | NLGV 2.500 07/15/33 NETHERLANDS    | GOV         | NL      | EUR      | AAA    | 209,436.41           | 240,415.89           | 15.96% |
| NL0015001RG8         | NLGV 3.250 01/15/44 NETHERLANDS    | GOV         | NL      | EUR      | AAA    | 209,260.85           | 240,214.36           | 15.95% |
| NL0015001XZ6         | NLGV 2.500 07/15/34 NETHERLANDS    | GOV         | NL      | EUR      | AAA    | 208,845.47           | 239,737.54           | 15.92% |
| NL0015002F72         | NLGV 2.500 07/15/35 NETHERLANDS    | GOV         | NL      | EUR      | AAA    | 52,345.27            | 60,088.10            | 3.99%  |
| US91282CGJ45         | UST 3.500 01/31/30 US TREASURY     | GOV         | US      | USD      | AAA    | 600.25               | 600.25               | 0.04%  |

| Collateral data - as at 06/11/2025 |      |             |         |          |        |                      |                      |         |
|------------------------------------|------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
|                                    |      |             |         |          |        | Total:               | 1,506,293.48         | 100.00% |





| Count             | Counterparts  |              |  |  |
|-------------------|---|--------------|--|--|
| Numb              | Number of counterparties with exposure exceeding 3% of the Fund's NAV |              |  |  |
| No. Major Name Ma |   | Market Value |  |  |
| 1                 | BARCLAYS CAPITAL SECURITIES LIMIT                                     | 1,327,802.10 |  |  |

| Top 5 borrowers in last Month |  |              |  |  |
|-------------------------------|--|--------------|--|--|
| No.                           | Counterparty Market Value                    |              |  |  |
| 1                             | BARCLAYS CAPITAL SECURITIES LIMITED (PARENT) | 1,852,078.93 |  |  |