



Securities Lending Report

HBCE / HSBC MSCI EMERGING MARKETS VALUE SCREENED UCITS ETF - 506315

Report as at 08/08/2025

|   |   |
|---|---|
| Summary of policy                             |   |
| % limit on maximum percentage of book on loan | 30%   |
| Revenue Split                                 | 75/25 *   |
| Name of the Fund                              | HBCE / HSBC MSCI EMERGING MARKETS VALUE SCREENED UCITS ETF - 506315 |
| Replication Mode                              | Physical replication  |
| ISIN Code                                     | IE000NVVIF88  |
| Total net assets (AuM)                        | 56,358,116  |
| Reference currency of the fund                | USD   |

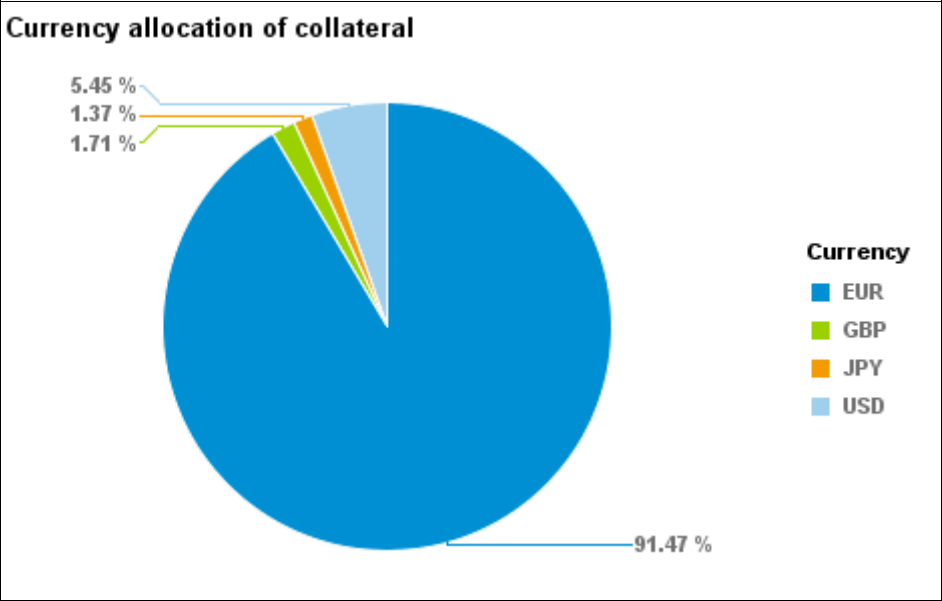
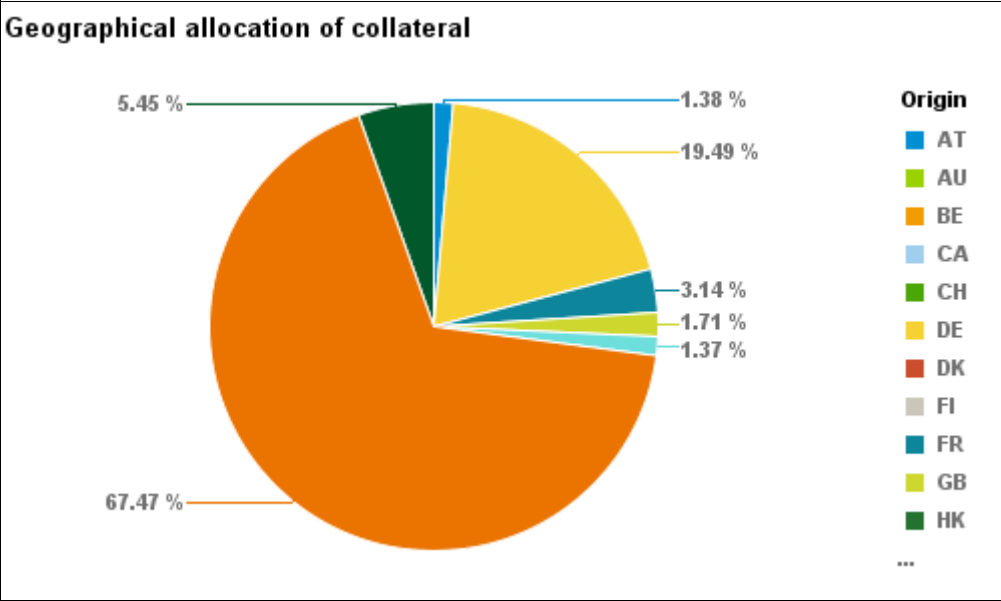
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

|   |              |
|---|--------------|
| Securities lending data - as at 08/08/2025                    |              |
| Currently on loan in USD (base currency)                      | 1,045,826.67 |
| Current percentage on loan (in % of the fund AuM)             | 1.86%        |
| Collateral value (cash and securities) in USD (base currency) | 1,887,209.76 |
| Collateral value (cash and securities) in % of loan           | 180%         |

|  |     |
|--|-----|
| 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 08/08/2025 |                                 |             |         |          |        |                      |                      |        |
|------------------------------------|---------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                            | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AT0000A2VB47                       | ATGV 10/20/28 AUSTRIA           | GOV         | AT      | EUR      | AA1    | 22,399.19            | 26,033.33            | 1.38%  |
| DE0001102481                       | DEGV 08/15/50 GERMANY           | GOV         | DE      | EUR      | AAA    | 22,473.55            | 26,119.75            | 1.38%  |
| DE0001108504                       | DEGV PO STR 07/04/39 GERMANY    | GOV         | DE      | EUR      | AAA    | 54,297.45            | 63,106.90            | 3.34%  |
| DE0001142263                       | DEGV PO STR 01/04/37 GERMANY    | GOV         | DE      | EUR      | AAA    | 217,177.49           | 252,413.27           | 13.37% |
| DE000BU25000                       | DEGV 2.200 04/13/28 GERMANY     | GOV         | DE      | EUR      | AAA    | 22,473.55            | 26,119.75            | 1.38%  |
| FR0000187635                       | FRGV 5.750 10/25/32 FRANCE      | GOV         | FR      | EUR      | AA2    | 22,472.64            | 26,118.69            | 1.38%  |
| FR0011883966                       | FRGV 2.500 05/25/30 FRANCE      | GOV         | FR      | EUR      | AA2    | 5,967.31             | 6,935.48             | 0.37%  |
| FR0013404969                       | FRGV 1.500 05/25/50 FRANCE      | GOV         | FR      | EUR      | AA2    | 22,473.25            | 26,119.40            | 1.38%  |
| GB00B3MYD345                       | UKTI 0 5/8 11/22/42 UK TREASURY | GIL         | GB      | GBP      | AA3    | 16,080.51            | 21,552.71            | 1.14%  |
| GB00BLH38158                       | UKT 1 1/4 07/31/51 UK Treasury  | GIL         | GB      | GBP      | AA3    | 8,003.06             | 10,726.50            | 0.57%  |

| Collateral data - as at 08/08/2025 |                                 |             |         |          |        |                      |                      |         |
|------------------------------------|---------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name                            | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
| JP1300371C98                       | JPGV 1.900 09/20/42 JAPAN       | GOV         | JP      | JPY      | A1     | 3,806,265.16         | 25,802.56            | 1.37%   |
| NL0000102317                       | NLGV 5.500 01/15/28 NETHERLANDS | GOV         | NL      | EUR      | AAA    | 2,032.23             | 2,361.94             | 0.13%   |
| NL0015000RP1                       | NLGV 0.500 07/15/32 NETHERLANDS | GOV         | NL      | EUR      | AAA    | 218,729.13           | 254,216.66           | 13.47%  |
| NL00150012X2                       | NLGV 2.000 01/15/54 NETHERLANDS | GOV         | NL      | EUR      | AAA    | 218,668.94           | 254,146.71           | 13.47%  |
| NL0015001RG8                       | NLGV 3.250 01/15/44 NETHERLANDS | GOV         | NL      | EUR      | AAA    | 218,729.66           | 254,217.27           | 13.47%  |
| NL0015001XZ6                       | NLGV 2.500 07/15/34 NETHERLANDS | GOV         | NL      | EUR      | AAA    | 218,696.54           | 254,178.78           | 13.47%  |
| NL0015002F72                       | NLGV 2.500 07/15/35 NETHERLANDS | GOV         | NL      | EUR      | AAA    | 218,729.47           | 254,217.06           | 13.47%  |
| US912810RL44                       | UST 0.750 02/15/45 US TREASURY  | GOV         | US      | USD      | AAA    | 20,655.06            | 20,655.06            | 1.09%   |
| US912828YU85                       | UST 1.625 11/30/26 US TREASURY  | GOV         | US      | USD      | AAA    | 20,287.54            | 20,287.54            | 1.08%   |
| US91282CHC82                       | UST 3.375 05/15/33 US TREASURY  | GOV         | US      | USD      | AAA    | 20,612.55            | 20,612.55            | 1.09%   |
| US91282CHT18                       | UST 3.875 08/15/33 US TREASURY  | GOV         | US      | USD      | AAA    | 20,628.29            | 20,628.29            | 1.09%   |
| US91282CKU44                       | UST 4.625 05/31/31 US TREASURY  | GOV         | US      | USD      | AAA    | 20,639.55            | 20,639.55            | 1.09%   |
|                                    |                                 |             |         |          |        | Total:               | 1,887,209.76         | 100.00% |



| 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                             | BARCLAYS CAPITAL SECURITIES LIMITED (PARENT) | 594,642.16   |
| 2                             | NATIXIS (PARENT)                             | 131,380.62   |
| 3                             | HSBC BANK PLC (PARENT)                       | 120,271.79   |