HSBC Asset Management

## HSBC ETFs PLC

# HSBC BLOOMBERG GLOBAL ESG AGGREGATE 1-3 YEAR BOND UCITS ETF

**Marketing communication | Monthly report** 31 October 2026 | **HAGG LN | USD**

This product is based overseas and is not subject to UK sustainable investment labelling and disclosure requirements.

## Investment objective

The Fund aims to track as closely as possible the returns of the Bloomberg MSCI Global Aggregate 1-3 SRI Carbon ESG-Weighted Index (the Index). The Fund will invest in, or gain exposure to bonds issued by sovereign which make up the Index. The Fund qualifies under Article 8 of SFDR.

## Investment strategy

The Index is a subset of the Bloomberg Global Aggregate 1-3 Year Index (the Parent Index), and is made up of investment grade, fixed-rate bonds maturing in 1 to 3 years from both developed and emerging markets issuers, as defined by the index provider.
The Index seeks to achieve a reduction in carbon emissions and an improvement in the MSCI environmental, social and/or governance (ESG) rating against that of its Parent Index.
The Index identifies securities based on sustainability exclusionary criteria include: issuers involved in business activities, such as, alcohol, tobacco, gambling, civilian firearms, fossil fuels and genetically modified organisms, controversial weapons, thermal coal extraction and generation, and non-compliance with UN Global Compact Principles.
The Fund is passively managed and utilises an investment technique called optimisation.
The Fund may invest up to 30% in total return swaps, up to 30% in securities traded on the CIBM and may invest up to 10% in other funds, including HSBC funds.
See the Prospectus for a full description of the investment objectives and derivative usage.

## Main risks

- The Fund invests in bonds whose value generally falls when interest rates rise. This risk is typically greater the longer the maturity of a bond investment and the higher its credit quality. The issuers of certain bonds, could become unwilling or unable to make payments on their bonds and default. Bonds that are in default may become hard to sell or worthless.
- To the extent that the Fund seeks to replicate index performance by holding individual securities, there is no guarantee that its composition or performance will exactly match that of the target index at any given time ("tracking error").
- Investment Leverage occurs when the economic exposure is greater than the amount invested, such as when derivatives are used. A Fund that employs leverage may experience greater gains and/or losses due to the amplification effect from a movement in the price of the reference source.

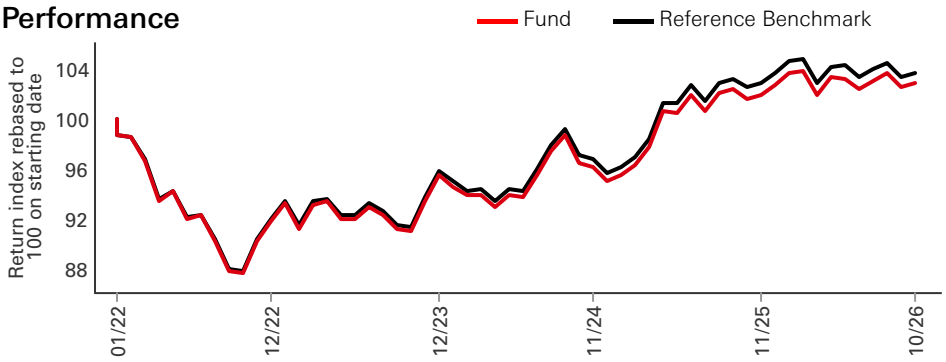
## Share class details

| **Key metrics** | |
|---|---|
| NAV per share | **USD 11.19** |
| Performance 1 month | **0.40%** |
| Yield to maturity | **3.89%** |
| **Fund facts** | |
| UCITS V compliant | **Yes** |
| UK reporting fund status (UKRS) | **Yes** |
| ISA eligible | **Yes** |
| Dividend treatment | **Accumulating** |
| Dealing frequency | **Daily** |
| Fund base currency | **USD** |
| Valuation time | **23:00 Ireland** |
| Share class base currency | **USD** |
| Domicile | **Ireland** |
| Inception date | **13 January 2022** |
| Fund size | **USD 75,801,189** |
| Reference benchmark | **100% Bloomberg MSCI Global Aggregate 1-3 SRI Carbon ESG-Weighted Index** |
| Managers | **Sebastien Faucher<br>Amnita Sanyal<br>Richard Jenkins** |
| **Fees and expenses** | |
| Ongoing charge figure[1] | **0.180%** |
| **Codes** | |
| ISIN | **IE000XGNMWE1** |
| Bloomberg ticker | **HAGG LN** |
| SEDOL | **BP6QQZ3** |

[1]Ongoing Charges Figure is based on expenses over a year. The figure includes annual management charge but not the transaction costs. Such figures may vary from time to time.

**Past performance does not predict future returns. The figures are calculated in the share class base currency, dividend reinvested, net of fees.**
**This is a marketing communication. Please refer to the prospectus and to the KID before making any final investment decisions.**
**For definition of terms, please refer to the Glossary QR code and Prospectus.**
**Source: HSBC Asset Management, data as at 31 October 2026**

## Performance




| Performance (%) | YTD | 1 month | 3 months | 6 months | 1 year | 3 years ann | 5 years ann | Since inception ann |
|---|---|---|---|---|---|---|---|---|
| **Fund** | **0.15** | **0.40** | **-0.19** | **-0.40** | **1.21** | **4.15** | **--** | **0.60** |
| Reference Benchmark | 0.15 | 0.38 | -0.18 | -0.45 | 1.22 | 4.31 | -- | 0.77 |

| Rolling performance (%) | 31/10/25-31/10/26 | 31/10/24-31/10/25 | 31/10/23-31/10/24 | 31/10/22-31/10/23 | 31/10/21-31/10/22 |
|---|---|---|---|---|---|
| **Fund** | **1.21** | **5.40** | **5.91** | **3.80** | **--** |
| Reference Benchmark | 1.22 | 5.62 | 6.15 | 4.04 | -- |

| 3-Year Risk Measures | Fund | Reference Benchmark |
|---|---|---|
| Volatility | 3.55% | 3.52% |
| Sharpe ratio | -0.16 | -0.11 |
| Tracking error | 0.19% | -- |
| Information ratio | -0.79 | -- |

| 5-Year Risk Measures | Fund | Reference Benchmark |
|---|---|---|
| Volatility | -- | -- |
| Sharpe ratio | -- | -- |
| Tracking error | -- | -- |
| Information ratio | -- | -- |

| Fixed Income Characteristics | Fund | Reference Benchmark | Relative |
|---|---|---|---|
| No. of holdings ex cash | 424 | 6,576 | -- |
| Average coupon rate | 3.10 | 2.92 | 0.18 |
| Yield to worst | 3.88% | 3.92% | -0.03% |
| Option adjusted duration | 1.86 | 1.87 | 0.00 |
| Modified duration to worst | 1.85 | 1.86 | 0.00 |
| Option adjusted spread duration | 1.89 | 1.88 | 0.01 |
| Average maturity | 1.96 | 1.96 | 0.00 |
| Average Credit Quality | AA/AA- | AA/AA- | -- |

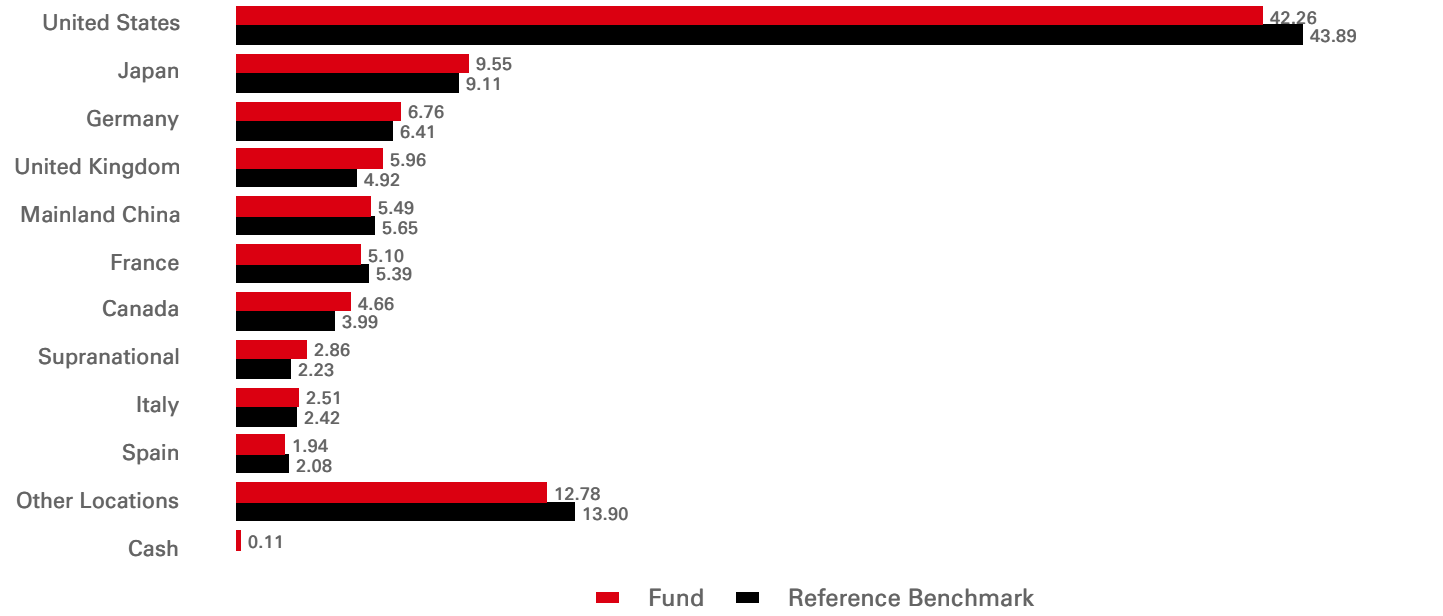
| Credit rating (%) | Fund | Reference Benchmark | Relative |
|---|---|---|---|
| AAA | 17.90 | 16.28 | 1.61 |
| AA | 44.37 | 44.43 | -0.06 |
| A | 30.43 | 29.93 | 0.50 |
| BBB | 7.19 | 9.36 | -2.17 |
| Cash | 0.11 | -- | 0.11 |

| Maturity Breakdown (Option adjusted duration) | Fund | Reference Benchmark | Relative |
|---|---|---|---|
| 0 -6months | 0.00 | 0.00 | 0.00 |
| 1.5Y - 2Y | 0.42 | 0.46 | -0.04 |
| 1Y - 1.5Y | 0.35 | 0.33 | 0.02 |
| 2.5Y - 4Y | 0.61 | 0.58 | 0.03 |
| 2Y - 2.5Y | 0.49 | 0.50 | -0.01 |
| 6M - 1Y | -- | 0.01 | -0.01 |
| **Total** | **1.86** | **1.87** | **0.00** |

**Past performance does not predict future returns. The figures are calculated in the share class base currency, dividend reinvested, net of fees.**
**Broad Market Index: Bloomberg Global Agg 1-3 Year Total Return Index**
**Source: HSBC Asset Management, data as at 31 October 2026**

| Currency Allocation (%) | Fund | Reference Benchmark | Relative |
|---|---|---|---|
| USD | 49.33 | 49.27 | 0.06 |
| EUR | 22.11 | 22.11 | 0.00 |
| JPY | 8.62 | 8.63 | -0.01 |
| CNY | 5.50 | 5.48 | 0.02 |
| GBP | 4.67 | 4.67 | 0.00 |
| CAD | 2.75 | 2.74 | 0.01 |
| AUD | 1.76 | 1.76 | 0.00 |
| KRW | 1.22 | 1.23 | -0.01 |
| SEK | 0.79 | 0.79 | 0.00 |
| CHF | 0.59 | 0.58 | 0.01 |
| Other Currencies | 2.67 | 2.74 | -0.07 |

**Geographical allocation (%)**




| Sector allocation (%) | Fund | Reference Benchmark | Relative |
|---|---|---|---|
| Treasuries | 70.26 | 69.35 | 0.91 |
| FINANCIAL INSTITUTIONS | 9.72 | 9.96 | -0.24 |
| Covered | 5.06 | 3.83 | 1.23 |
| Agencies | 3.20 | 3.19 | 0.00 |
| Supranational | 2.86 | 2.23 | 0.63 |
| Local Authority | 2.12 | 2.58 | -0.45 |
| Consumer Non Cyclical | 1.97 | 1.77 | 0.20 |
| Technology | 1.44 | 1.20 | 0.24 |
| Consumer Cyclical | 0.97 | 1.21 | -0.24 |
| Capital Goods | 0.74 | 0.79 | -0.05 |
| Cash | 0.11 | -- | 0.11 |
| Other Sectors | 1.54 | 3.88 | -2.34 |

**Source: HSBC Asset Management, data as at 31 October 2026**

| Top 10 holdings | Weight (%) |
|---|---|
| US TREASURY N/B 3.375 29/02/28 | 2.22 |
| US TREASURY N/B 3.500 15/03/29 | 1.94 |
| US TREASURY N/B 4.250 15/02/28 | 1.86 |
| FRANCE O.A.T. 2.400 24/09/28 | 1.85 |
| US TREASURY N/B 4.250 15/01/28 | 1.73 |
| US TREASURY N/B 4.250 15/08/29 | 1.45 |
| US TREASURY N/B 4.375 15/09/29 | 1.45 |
| US TREASURY N/B 4.875 15/10/29 | 1.33 |
| US TREASURY N/B 4.125 15/06/29 | 1.32 |
| US TREASURY N/B 3.375 31/12/27 | 1.32 |

Top 10 holdings exclude holdings in cash and cash equivalents and money market funds.

| Exchange name | Listing date | Trading currency | Trading hours | Bloomberg ticker | Reuters RIC | iNAV Bloomberg | iNAV Reuters |
|---|---|---|---|---|---|---|---|
| LONDON STOCK EXCHANGE | 14 Jan 2022 | USD | 08:00 - 16:30 | HAGG LN | HAGG.L | HAGUSDIV | HAGGUSDINAV=SOLA |
| LONDON STOCK EXCHANGE | 14 Jan 2022 | GBP | 08:00 - 16:30 | HAGS LN | HAGS.L | HAGGBPIV | HAGSGBPINAV=SOLA |
| NYSE EURONEXT - EURONEXT PARIS | 14 Jan 2022 | EUR | 09:00 - 17:30 | HAGG FP | HAGG.PA | HAGEURIV | HAGGEURINAV=SOLA |
| BORSA ITALIANA SPA | 18 Jan 2022 | EUR | 09:00 - 17:35 | HAGG IM | HAGG.MI | HAGEURIV | HAGGEURINAV=SOLA |
| DEUTSCHE BOERSE AG-XETRA | 18 Jan 2022 | EUR | 09:00 - 17:30 | HGGA GY | HGGA.DE | HAGEURIV | HAGGEURINAV=SOLA |
| SIX SWISS EXCHANGE | | USD | -- | HAGG SW | HAGG.S | HAGUSDIV | HAGGUSDINAV=SOLA |

**Source: HSBC Asset Management, data as at 31 October 2026**

| Sustainability indicators | Fund | Broad market index |
|---|---|---|
| Carbon emissions intensity | 5.54 | 102.25 |

**Carbon emissions intensity -** Carbon Intensity measures the quantity of carbon emission of a company (tonnes $CO^2e$/USD million revenue)
Source: S&P Global Trucost

| MSCI ESG Score | ESG score | E | S | G |
|---|---|---|---|---|
| Fund | 6.5 | 6.0 | 6.9 | 6.2 |
| Broad market index | 6.0 | 5.6 | 6.7 | 5.9 |

The MSCI ESG Key Issue Score is the numerical, weighted average of MSCI's E, S, and G pillar scores. A higher number indicates a more favourable ESG profile in the view of MSCI.

The weighted averages of the Key Issue Scores are aggregated and companies' scores are normalized by their industries. After any overrides are factored in, each company's Final Industry-Adjusted Score corresponds to a rating.

For more information, see MSCI ESG Ratings Methodology @ https://www.msci.com/esg-and-climate-methodologies

**Broad Market Index: Bloomberg Global Agg 1-3 Year Total Return Index**
**Source: HSBC Asset Management, data as at 31 October 2026**

## Risk disclosures

- Where overseas investments are held the rate of currency exchange may cause the value of such investments to go down as well as up.
- Further information on the potential risks can be found in the Key Information Document (KID) and/or the Prospectus or Offering Memorandum.

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**Source: HSBC Asset Management, data as at 31 October 2026**

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Investors and potential investors should read and note the risk warnings in the prospectus, relevant KIID and Fund supplement (where available) and additionally, in the case of retail clients, the information contained in the supporting SID.
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The most recent Prospectus is available in English, German and French. Key Investor Information Document (KID) are available in the local language where they are registered.
The indicative intra-day net asset value of the fund is available on at least one major market data vendor terminal such as Bloomberg, as well as on a wide range of websites that display stock market data, including www.reuters.com.
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Detailed information for article 8 and 9 sustainable investment products, as categorised under the Sustainable Finance Disclosure Regulation (SFDR), including; description of the environmental or social characteristics or the sustainable investment objective; methodologies used to assess, measure and monitor the environmental or social characteristics and the impact of the selected sustainable investments and; objectives and benchmark information,can be found at: https://www.assetmanagement.hsbc.co.uk/en/intermediary/investment-expertise/sustainable-investments/sustainable-investment-product-offering

**Source: HSBC Asset Management, data as at 31 October 2026**