Securities Lending Report

HBCE / MSCI World Clim Paris Aligned UCITS ETF

Report as at 07/08/2025

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)	602,669,674
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 07/08/2025	
Currently on loan in USD (base currency)	17,074,617.89
Current percentage on loan (in % of the fund AuM)	2.83%
Collateral value (cash and securities) in USD (base currency)	18,067,932.70
Collateral value (cash and securities) in % of loan	106%

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

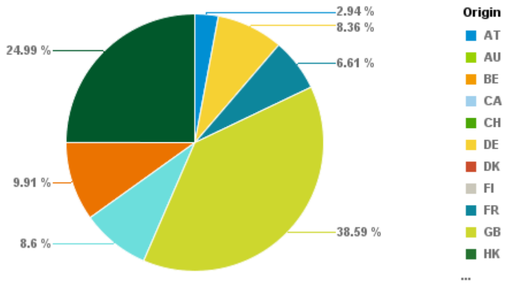
Collateral data - as at 07/08/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	456,359.25	530,594.74	2.94%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	456,683.04	530,971.21	2.94%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	18,379.91	21,369.75	0.12%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	58,668.23	68,211.73	0.38%
DE0001142263	DEGV PO STR 01/04/37 GERMANY	GOV	DE	EUR	AAA	308,125.83	358,248.35	1.98%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	456,683.04	530,971.21	2.94%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	456,682.93	530,971.08	2.94%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	114,503.14	133,129.26	0.74%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	456,682.64	530,970.74	2.94%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	AA3	1,087,293.25	1,449,361.90	8.02%

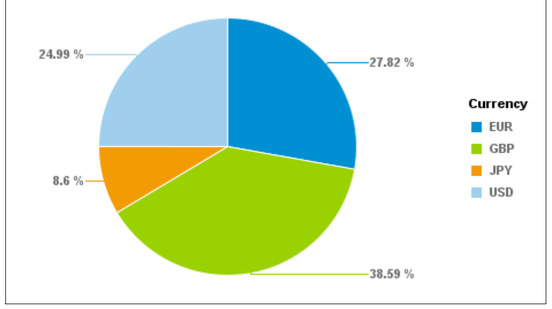
Collateral data - as at 07/08/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	1,088,303.99	1,450,709.22	8.03%
GB00B39R3707	UKT 4 1/4 12/07/49 UK TREASURY	GIL	GB	GBP	AA3	878,724.64	1,171,339.95	6.48%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	1,088,303.99	1,450,709.22	8.03%
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	AA3	1,088,303.99	1,450,709.22	8.03%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	6,268,461.02	42,528.31	0.24%
JP1201571G68	JPGV 0.200 06/20/36 JAPAN	GOV	JP	JPY	A1	24,073,570.96	163,326.90	0.90%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	24,087,937.40	163,424.37	0.90%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	24,068,977.32	163,295.74	0.90%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	24,021,048.58	162,970.57	0.90%
JP1201821NA5	JPGV 1.100 09/20/42 JAPAN	GOV	JP	JPY	A1	24,060,795.99	163,240.23	0.90%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	24,055,212.10	163,202.35	0.90%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	78,261,263.87	530,962.77	2.94%
JP1400121K57	JPGV 0.500 03/20/59 JAPAN	GOV	JP	JPY	A1	70,238.76	476.53	0.00%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	307,821.87	357,894.94	1.98%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	308,178.48	358,309.56	1.98%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	308,178.52	358,309.61	1.98%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	308,178.60	358,309.71	1.98%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	308,178.65	358,309.76	1.98%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	1,380,939.20	1,380,939.20	7.64%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	983,193.83	983,193.83	5.44%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	1,437,806.77	1,437,806.77	7.96%
US91282CLZ22	UST 4.125 11/30/31 US TREASURY	GOV	US	USD	AAA	713,163.96	713,163.96	3.95%
						Total:	**18,067,932.7**	**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)	7,120,623.71
2	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	2,056,481.95
3	NATIXIS (PARENT)	1,127,880.18
4	SCOTIA CAPITAL (USA) INC (PARENT)	1,037,848.46
5	MIZUHO SECURITIES CO LTD (PARENT)	916,694.10