Securities Lending Report

HBCE / MSCI World Clim Paris Aligned UCITS ETF

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 / MSCI World Clim Paris Aligned UCITS ETF
Replication Mode	Physical replication
ISIN Code	IE00BP2C1V62
Total net assets (AuM)	603,163,019
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

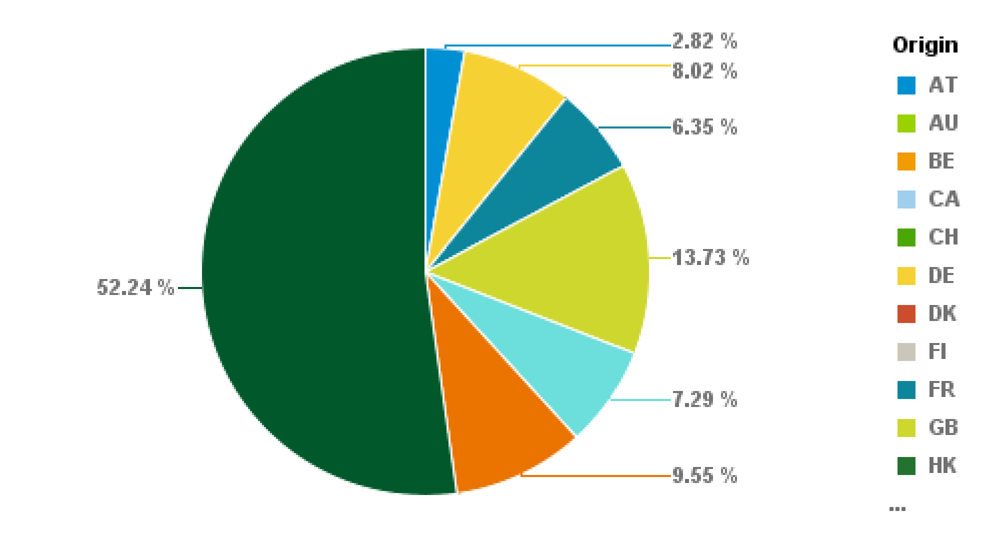
Securities lending data - as at 08/08/2025	
Currently on loan in USD (base currency)	17,687,141.10
Current percentage on loan (in % of the fund AuM)	2.93%
Collateral value (cash and securities) in USD (base currency)	18,871,665.41
Collateral value (cash and securities) in % of loan	107%

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

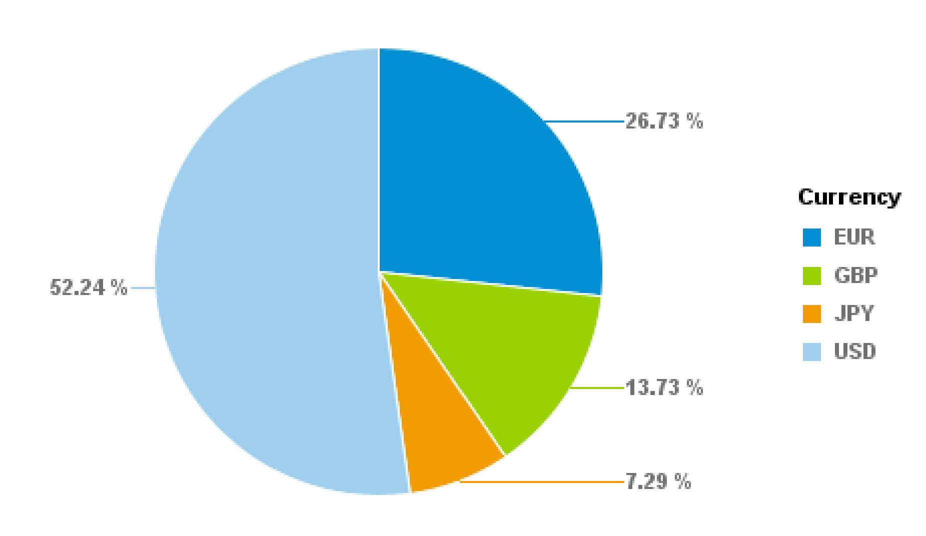
Collateral data - as at 08/08/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	457,316.99	531,514.02	2.82%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	457,801.94	532,077.64	2.82%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	18,766.37	21,811.10	0.12%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	58,732.07	68,261.01	0.36%
DE0001142263	DEGV PO STR 01/04/37 GERMANY	GOV	DE	EUR	AAA	309,937.64	360,223.22	1.91%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	457,801.94	532,077.64	2.82%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	457,801.10	532,076.66	2.82%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	115,128.27	133,807.16	0.71%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	457,801.64	532,077.29	2.82%
GB00BNNGP551	UKTI 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	AA3	853,972.61	1,144,579.49	6.07%

Collateral data - as at 08/08/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,079,231.99	1,446,494.64	7.66%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	6,266,872.27	42,482.94	0.23%
JP1201571G68	JPGV 0.200 06/20/36 JAPAN	GOV	JP	JPY	A1	19,916,101.70	135,010.66	0.72%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	19,901,911.73	134,914.46	0.71%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	19,904,493.88	134,931.97	0.71%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	18,788,698.60	127,368.03	0.67%
JP1201821NA5	JPGV 1.100 09/20/42 JAPAN	GOV	JP	JPY	A1	19,907,376.56	134,951.51	0.72%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	19,895,062.91	134,868.04	0.71%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	78,456,680.23	531,855.49	2.82%
NL0000102317	NLGV 5.500 01/15/28 NETHERLANDS	GOV	NL	EUR	AAA	112.40	130.64	0.00%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	309,979.54	360,271.92	1.91%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	309,942.45	360,228.81	1.91%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	309,979.41	360,271.77	1.91%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	309,946.74	360,233.80	1.91%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	309,979.32	360,271.66	1.91%
US912828YS30	UST 1.750 11/15/29 US TREASURY	GOV	US	USD	AAA	946,206.67	946,206.67	5.01%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	1,382,335.37	1,382,335.37	7.32%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	989,819.66	989,819.66	5.25%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	982,548.22	982,548.22	5.21%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	1,436,988.59	1,436,988.59	7.61%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	1,382,333.39	1,382,333.39	7.32%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	AAA	1,382,335.48	1,382,335.48	7.32%
US912834DV73	UST IO STR 05/15/39 US TREASURY	GOV	US	USD	AAA	1,356,306.47	1,356,306.47	7.19%
						Total:	**18,871,665.41**	**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)	7,159,618.87
2	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	2,067,744.00
3	NATIXIS (PARENT)	1,134,056.87
4	SCOTIA CAPITAL (USA) INC (PARENT)	1,043,532.10
5	MIZUHO SECURITIES CO LTD (PARENT)	921,714.25