

Securities Lending Report

HBCE / MSCI USA Climate Paris Aligned UCITS ETF

Report as at 16/10/2025

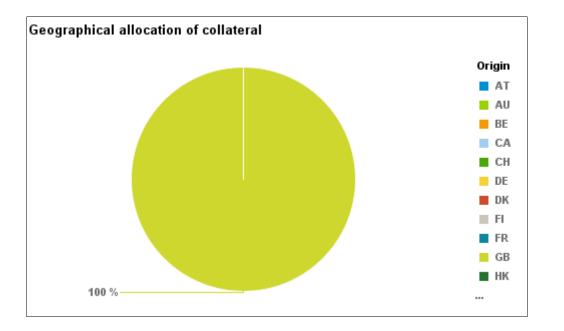
| Summary of policy | | | | |
|---|---|--|--|--|
| % limit on maximum percentage of book on loan | 30% | | | |
| Revenue Split | 75/25 * | | | |
| Name of the Fund | HBCE / MSCI USA Climate Paris Aligned UCITS ETF | | | |
| Replication Mode | Physical replication | | | |
| ISIN Code | IE00BP2C1S34 | | | |
| Total net assets (AuM) | 38,519,727 | | | |
| Reference currency of the fund | USD | | | |

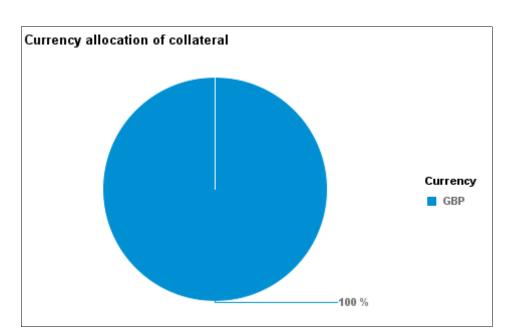
^{*} The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

| Securities lending data - as at 16/10/2025 | | |
|---|------------|--|
| Currently on Ioan in USD (base currency) | 293,184.00 | |
| Current percentage on loan (in % of the fund AuM) | 0.76% | |
| Collateral value (cash and securities) in USD (base currency) | 308,720.00 | |
| Collateral value (cash and securities) in % of loan | 105% | |

| | 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 - a | Collateral data - as at 16/10/2025 | | | | | | | |
|---------------------|------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB00B1L6W962 | UKTI 1 1/8 11/22/37 UK TREASURY | GIL | GB | GBP | AA3 | 36,959.29 | 49,394.24 | 16.00% |
| GB00B24FF097 | UKT 4 3/4 12/07/30 UK TREASURY | GIL | GB | GBP | AA3 | 36,958.37 | 49,393.01 | 16.00% |
| GB00B24FFM16 | UKTI 0 3/4 11/22/47 UK TREASURY | GIL | GB | GBP | AA3 | 36,958.71 | 49,393.47 | 16.00% |
| GB00B39R3707 | UKT 4 1/4 12/07/49 UK TREASURY | GIL | GB | GBP | AA3 | 36,959.45 | 49,394.46 | 16.00% |
| GB00B3D4VD98 | UKTI 1 1/4 11/22/32 UK TREASURY | GIL | GB | GBP | AA3 | 36,959.90 | 49,395.06 | 16.00% |
| GB00B3KJDS62 | UKT 4 1/4 09/07/39 UK TREASURY | GIL | GB | GBP | AA3 | 36,959.96 | 49,395.14 | 16.00% |
| GB00B3MYD345 | UKTI 0 5/8 11/22/42 UK TREASURY | GIL | GB | GBP | AA3 | 9,244.36 | 12,354.62 | 4.00% |
| | | | | | | Total: | 308,720 | 100.00% |





| Counterparts | | | |
|--------------|--|--------------|--|
| Numb | ber 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) | 425,731.06 | |