



Securities Lending Report

HBCE / MSCI USA Climate Paris Aligned UCITS ETF

Report as at 14/08/2025

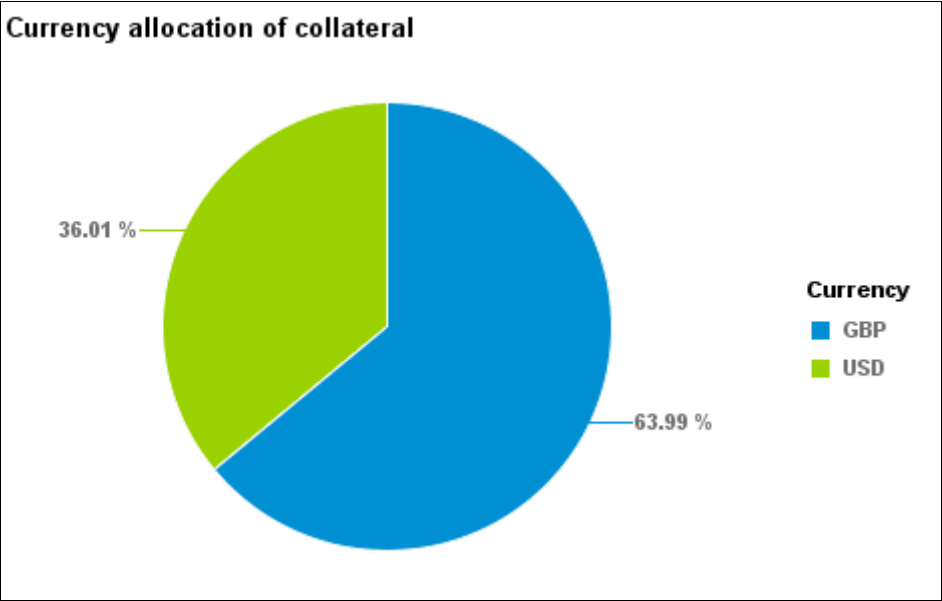
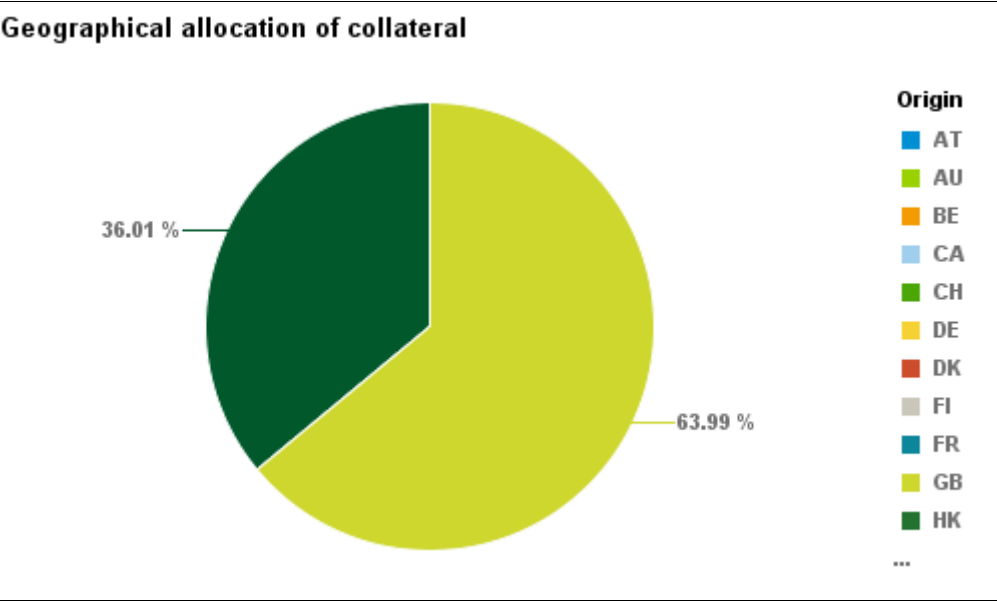
| | |
|---|---|
| Summary of policy | |
| % limit on maximum percentage of book on loan | 30% |
| Revenue Split | 75/25 * |
| Name of the Fund | HBCE / MSCI USA Climate Paris Aligned UCITS ETF |
| Replication Mode | Physical replication |
| ISIN Code | IE00BP2C1S34 |
| Total net assets (AuM) | 37,163,538 |
| 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 14/08/2025 | |
| Currently on loan in USD (base currency) | 221,778.00 |
| Current percentage on loan (in % of the fund AuM) | 0.60% |
| Collateral value (cash and securities) in USD (base currency) | 233,719.17 |
| Collateral value (cash and securities) in % of loan | 105% |

| | |
|--|-----|
| 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 14/08/2025 | | | | | | | | |
|------------------------------------|---------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB00B128DP45 | UKT 4 1/4 12/07/46 UK TREASURY | GIL | GB | GBP | AA3 | 27,530.60 | 37,365.91 | 15.99% |
| GB00B39R3707 | UKT 4 1/4 12/07/49 UK TREASURY | GIL | GB | GBP | AA3 | 27,551.35 | 37,394.07 | 16.00% |
| GB00B3KJDS62 | UKT 4 1/4 09/07/39 UK TREASURY | GIL | GB | GBP | AA3 | 27,551.18 | 37,393.84 | 16.00% |
| GB00BYMWG366 | UKTI 0 1/8 03/22/46 UK TREASURY | GIL | GB | GBP | AA3 | 27,551.02 | 37,393.62 | 16.00% |
| US912828YU85 | UST 1.625 11/30/26 US TREASURY | GOV | US | USD | AAA | 12,989.37 | 12,989.37 | 5.56% |
| US91282CDY49 | UST 1.875 02/15/32 US TREASURY | GOV | US | USD | AAA | 35,575.44 | 35,575.44 | 15.22% |
| US91282CNB36 | UST 1.625 04/15/30 US TREASURY | GOV | US | USD | AAA | 35,606.92 | 35,606.92 | 15.23% |
| | | | | | | Total: | 233,719.17 | 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 | HSBC BANK PLC (PARENT) | 220,459.01 |