



Securities Lending Report

HBCE / MSCI USA Climate Paris Aligned UCITS ETF

Report as at 03/10/2025

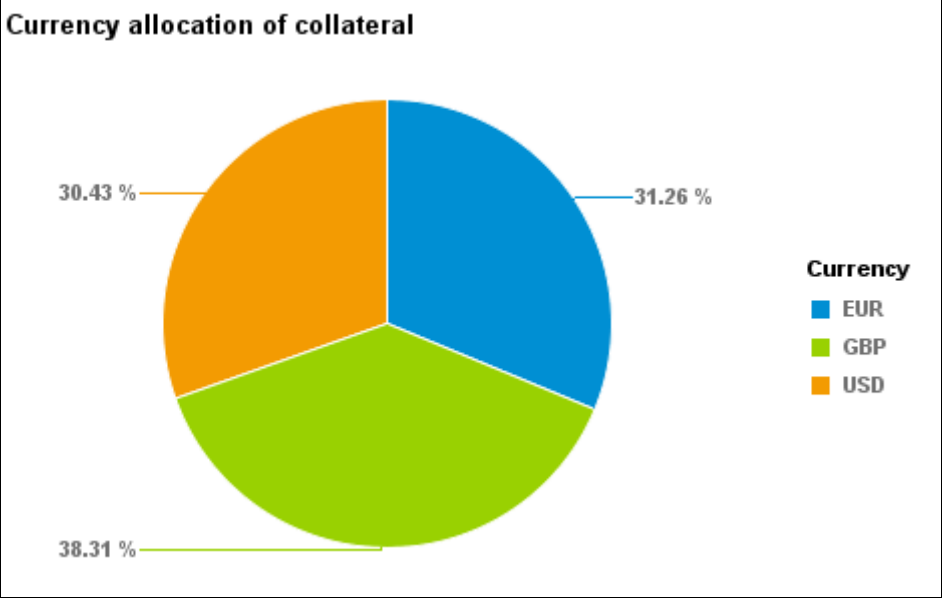
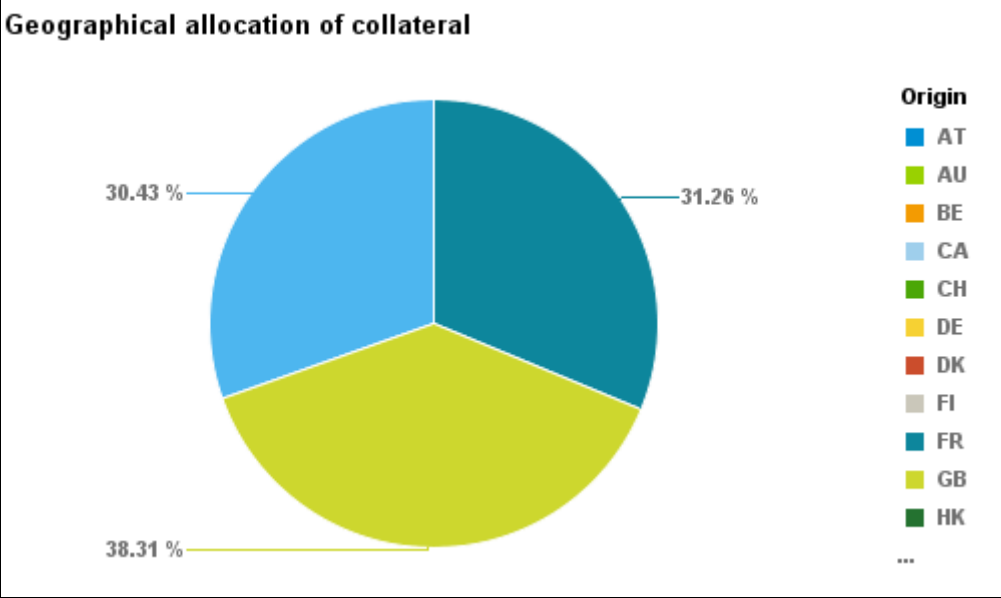
| | |
|---|---|
| Summary of policy | |
| % limit on maximum percentage of book on loan | 30% |
| Revenue Split | 75/25 * |
| Name of the Fund | HBCE / MSCI USA Climate Paris Aligned UCITS ETF |
| Replication Mode | Physical replication |
| ISIN Code | IE00BP2C1S34 |
| Total net assets (AuM) | 38,755,346 |
| 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 03/10/2025 | |
| Currently on loan in USD (base currency) | 278,598.00 |
| Current percentage on loan (in % of the fund AuM) | 0.72% |
| Collateral value (cash and securities) in USD (base currency) | 293,115.02 |
| 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 03/10/2025 | | | | | | | | | |
|------------------------------------|-------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|--|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight | |
| FR0000188799 | FRGV 3.150 07/25/32 FRANCE | GOV | FR | EUR | AA2 | 40,002.58 | 46,855.88 | 15.99% | |
| FR0013407236 | FRGV 0.500 05/25/29 FRANCE | GOV | FR | EUR | AA2 | 38,219.35 | 44,767.14 | 15.27% | |
| GB00B3Y1JG82 | UKT1 0 1/8 03/22/29 UK TREASURY | GIL | GB | GBP | AA3 | 34,942.92 | 46,896.89 | 16.00% | |
| GB00BMF9LH90 | UKT1 0.5/8 03/22/45 UK Treasury | GIL | GB | GBP | AA3 | 13,787.37 | 18,504.03 | 6.31% | |
| GB00BSQNRD01 | UKT 4 3/8 03/07/30 Corp UK TREASURY | GIL | GB | GBP | AA3 | 34,943.23 | 46,897.31 | 16.00% | |
| US91282CKZ31 | UST 4.375 07/15/27 US TREASURY | GOV | US | USD | AAA | 44,495.80 | 44,495.80 | 15.18% | |
| US91282CLZ22 | UST 4.125 11/30/31 US TREASURY | GOV | US | USD | AAA | 44,697.97 | 44,697.97 | 15.25% | |
| | | | | | | Total: | 293,115.02 | 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) | 427,530.89 |