



Securities Lending Report

HBCE / MSCI World Clim 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 World Clim Paris Aligned UCITS ETF |
| Replication Mode | Physical replication |
| ISIN Code | IE00BP2C1V62 |
| Total net assets (AuM) | 609,278,482 |
| Reference currency of the fund | USD |

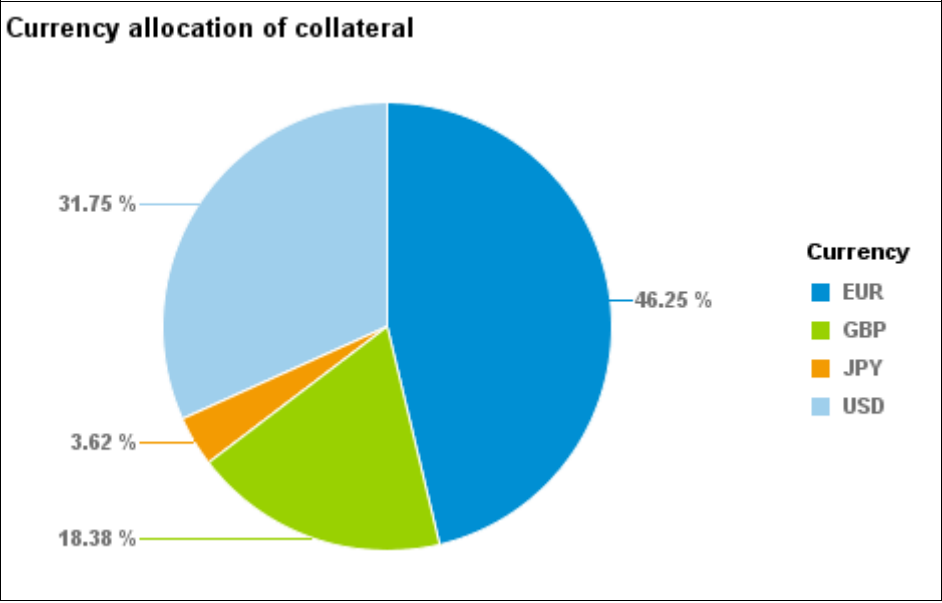
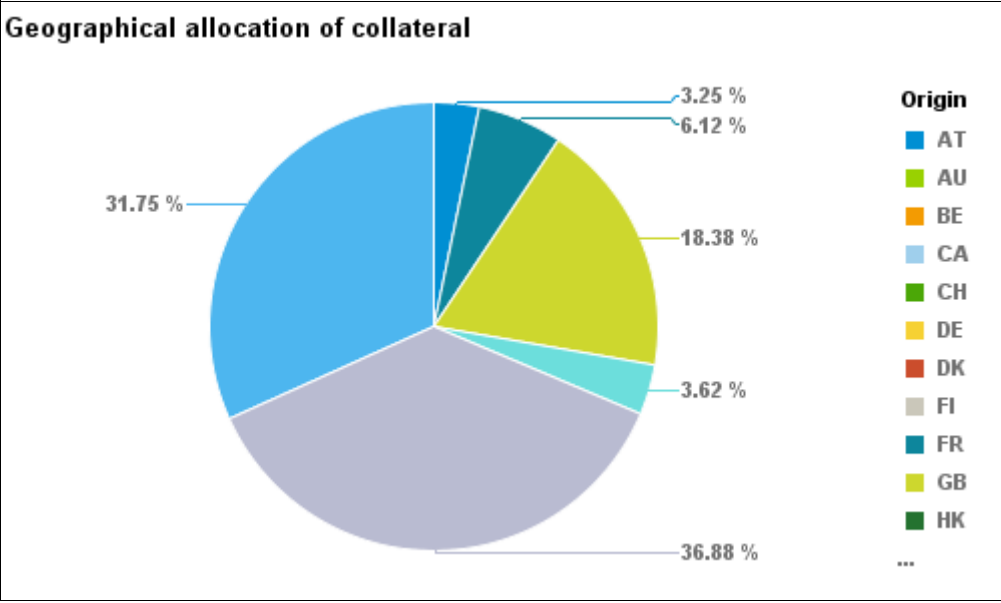
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

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| Securities lending data - as at 03/10/2025 | |
| Currently on loan in USD (base currency) | 28,720,885.19 |
| Current percentage on loan (in % of the fund AuM) | 4.71% |
| Collateral value (cash and securities) in USD (base currency) | 30,569,705.07 |
| Collateral value (cash and securities) in % of loan | 106% |

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|--|-----|
| 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 |
| AT0000A2VB47 | ATGV 10/20/28 AUSTRIA | GOV | AT | EUR | AA1 | 848,271.74 | 993,598.80 | 3.25% |
| FR0000187635 | FRGV 5.750 10/25/32 FRANCE | GOV | FR | EUR | AA2 | 848,322.77 | 993,658.58 | 3.25% |
| FR0010371401 | FRGV 4.000 10/25/38 FRANCE | GOV | FR | EUR | AA2 | 749,176.95 | 877,526.96 | 2.87% |
| GB0031790826 | UKTI 2 01/26/35 UK TREASURY | GIL | GB | GBP | AA3 | 1,233,783.13 | 1,655,860.34 | 5.42% |
| GB00B3D4VD98 | UKTI 1 1/4 11/22/32 UK TREASURY | GIL | GB | GBP | AA3 | 1,233,790.23 | 1,655,869.87 | 5.42% |
| GB00B3Y1JG82 | UKTI 0 1/8 03/22/29 UK TREASURY | GIL | GB | GBP | AA3 | 484,999.39 | 650,917.68 | 2.13% |
| GB00BYY5F144 | UKTI 018 03/22/26 UK TREASURY | GIL | GB | GBP | AA3 | 1,233,791.96 | 1,655,872.19 | 5.42% |
| JP1051671Q49 | JPGV 0.400 03/20/29 JAPAN | GOV | JP | JPY | A1 | 342,130.49 | 2,322.05 | 0.01% |
| JP1300371C98 | JPGV 1.900 09/20/42 JAPAN | GOV | JP | JPY | A1 | 146,373,730.14 | 993,441.97 | 3.25% |
| JP1400131L54 | JPGV 0.500 03/20/60 JAPAN | GOV | JP | JPY | A1 | 16,465,071.32 | 111,748.83 | 0.37% |

| Collateral data - as at 03/10/2025 | | | | | | | | |
|------------------------------------|---------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| NL0014555419 | NLGV 07/15/30 NETHERLANDS | GOV | NL | EUR | AAA | 1,539,954.88 | 1,803,782.02 | 5.90% |
| NL0015000B11 | NLGV 01/15/38 NETHERLANDS | GOV | NL | EUR | AAA | 1,307,104.99 | 1,531,039.98 | 5.01% |
| NL0015000RP1 | NLGV 0.500 07/15/32 NETHERLANDS | GOV | NL | EUR | AAA | 1,539,954.88 | 1,803,782.02 | 5.90% |
| NL00150012X2 | NLGV 2.000 01/15/54 NETHERLANDS | GOV | NL | EUR | AAA | 1,539,948.66 | 1,803,774.74 | 5.90% |
| NL0015001AM2 | NLGV 2.500 07/15/33 NETHERLANDS | GOV | NL | EUR | AAA | 1,539,954.58 | 1,803,781.68 | 5.90% |
| NL0015001RG8 | NLGV 3.250 01/15/44 NETHERLANDS | GOV | NL | EUR | AAA | 1,539,954.58 | 1,803,781.68 | 5.90% |
| NL0015001XZ6 | NLGV 2.500 07/15/34 NETHERLANDS | GOV | NL | EUR | AAA | 617,842.05 | 723,691.58 | 2.37% |
| US912810SV17 | UST 0.125 02/15/51 US TREASURY | GOV | US | USD | AAA | 1,572,286.30 | 1,572,286.30 | 5.14% |
| US912810TR95 | UST 3.625 05/15/53 US TREASURY | GOV | US | USD | AAA | 1,579,238.78 | 1,579,238.78 | 5.17% |
| US912810TV08 | UST 4.750 11/15/53 US TREASURY | GOV | US | USD | AAA | 301.97 | 301.97 | 0.00% |
| US912828V988 | UST 2.250 02/15/27 US TREASURY | GOV | US | USD | AAA | 1,182,085.30 | 1,182,085.30 | 3.87% |
| US91282CGJ45 | UST 3.500 01/31/30 US TREASURY | GOV | US | USD | AAA | 1,100,190.35 | 1,100,190.35 | 3.60% |
| US91282CGP05 | UST 4.000 02/29/28 US TREASURY | GOV | US | USD | AAA | 26,554.63 | 26,554.63 | 0.09% |
| US91282CHF14 | UST 3.750 05/31/30 US TREASURY | GOV | US | USD | AAA | 1,579,157.71 | 1,579,157.71 | 5.17% |
| US91282CKQ32 | UST 4.375 05/15/34 US TREASURY | GOV | US | USD | AAA | 313,298.31 | 313,298.31 | 1.02% |
| US91282CLZ22 | UST 4.125 11/30/31 US TREASURY | GOV | US | USD | AAA | 993,598.79 | 993,598.79 | 3.25% |
| US91282CMG32 | UST 4.250 01/31/30 US TREASURY | GOV | US | USD | AAA | 993,584.77 | 993,584.77 | 3.25% |
| US91282CMK44 | UST 4.375 01/31/32 US TREASURY | GOV | US | USD | AAA | 364,957.21 | 364,957.21 | 1.19% |
| | | | | | | Total: | 30,569,705.07 | 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) | 12,958,605.52 |
| 2 | BARCLAYS CAPITAL SECURITIES LIMITED (PARENT) | 8,364,851.82 |

| | | |
|---|-----------------------------------|--------------|
| 3 | NATIXIS (PARENT) | 5,039,638.82 |
| 4 | SCOTIA CAPITAL (USA) INC (PARENT) | 1,523,757.37 |
| 5 | MIZUHO SECURITIES CO LTD (PARENT) | 847,549.05 |