Securities Lending Report

HBCE / MSCI World Clim Paris Aligned UCITS ETF

Report as at 20/10/2025

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)	557,082,589
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 20/10/2025	
Currently on loan in USD (base currency)	29,176,043.15
Current percentage on loan (in % of the fund AuM)	5.24%
Collateral value (cash and securities) in USD (base currency)	30,905,094.46
Collateral value (cash and securities) in % of loan	106%

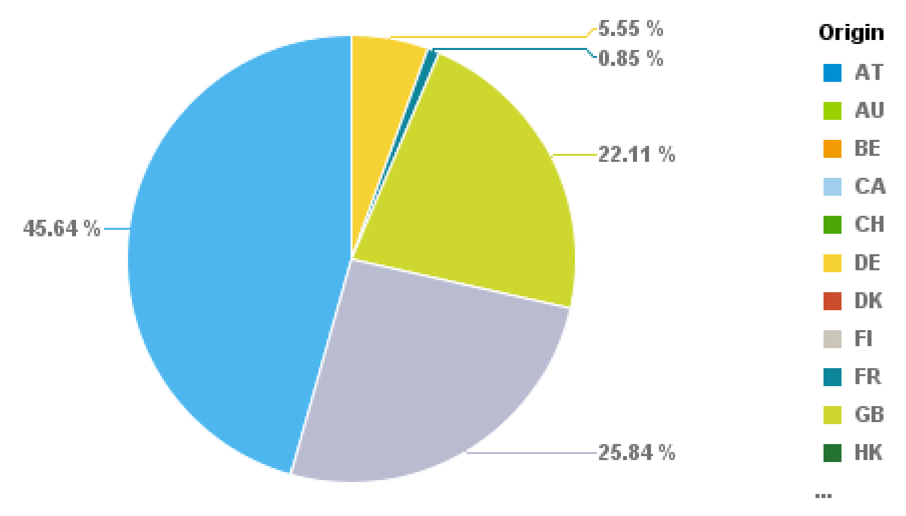
Securities lending statistics	
12-month average on loan in USD (base currency)	N/A
12-month average on loan as a % of the fund AuM	N/A
12-month maximum on loan in USD	N/A
12-month maximum on loan as a % of the fund AuM	N/A
Gross Return for the fund over the last 12 months in USD (base currency)	N/A
Gross Return for the fund over the last 12 months in % of the fund AuM	N/A

Collateral data - as at 20/10/2025

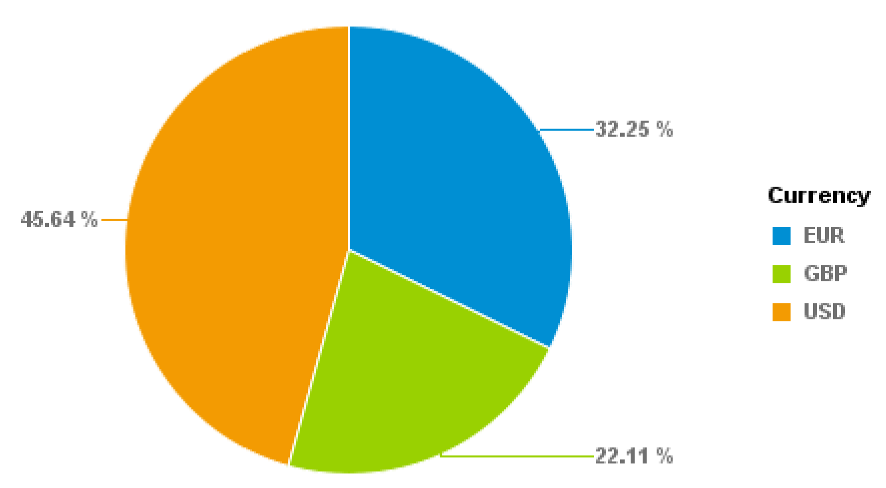
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001108546	DEGV PO STR 07/04/40 GERMANY	GOV	DE	EUR	AAA	694.79	810.64	0.00%
DE0001108595	DEGV PO STR 07/04/42 GERMANY	GOV	DE	EUR	AAA	15.12	17.64	0.00%
DE0001142685	DEGV IO STR 01/04/35 GERMANY	GOV	DE	EUR	AAA	101,239.62	118,121.71	0.38%
DE0001143329	DEGV IO STR 07/04/29 GERMANY	GOV	DE	EUR	AAA	1,369,095.73	1,597,397.63	5.17%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	0.87	1.02	0.00%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	226,454.60	264,216.77	0.85%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	1,173,966.21	1,572,175.55	5.09%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	461,509.96	618,054.14	2.00%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	1,173,983.37	1,572,198.53	5.09%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,119,393.71	1,499,092.06	4.85%

Collateral data - as at 20/10/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
GB00BYY5F144	UKTI 018 03/22/26 UK TREASURY	GIL	GB	GBP	AA3	1,173,982.60	1,572,197.50	5.09%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	1,369,095.03	1,597,396.81	5.17%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	1,369,087.59	1,597,388.13	5.17%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	1,369,094.84	1,597,396.59	5.17%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	1,369,095.17	1,597,396.98	5.17%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	1,369,095.54	1,597,397.41	5.17%
US912810SV17	UST 0.125 02/15/51 US TREASURY	GOV	US	USD	AAA	1,499,814.64	1,499,814.64	4.85%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	1,055,774.75	1,055,774.75	3.42%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	280,411.61	280,411.61	0.91%
US912828ZV59	UST 0.500 06/30/27 US TREASURY	GOV	US	USD	AAA	1,492,713.63	1,492,713.63	4.83%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	100,534.90	100,534.90	0.33%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	1,226,148.95	1,226,148.95	3.97%
US91282CJL63	UST 4.875 11/30/25 US TREASURY	GOV	US	USD	AAA	2,853,527.72	2,853,527.72	9.23%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	1,055,775.25	1,055,775.25	3.42%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	315,790.50	315,790.50	1.02%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	AAA	1,055,835.34	1,055,835.34	3.42%
US91282CLZ22	UST 4.125 11/30/31 US TREASURY	GOV	US	USD	AAA	1,055,832.00	1,055,832.00	3.42%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	AAA	1,055,857.33	1,055,857.33	3.42%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	1,055,818.74	1,055,818.74	3.42%
						Total:	**30,905,094.46**	**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)	12,930,604.66

2	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	8,346,777.11
3	NATIXIS (PARENT)	5,028,749.20
4	SCOTIA CAPITAL (USA) INC (PARENT)	1,520,464.85
5	MIZUHO SECURITIES CO LTD (PARENT)	845,717.67