



Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC MSCI WORLD SMALL CAP SCREENED UCITS ETF - 50

Report as at 02/09/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HSBC CONTINENTAL EUROPE / HSBC MSCI WORLD SMALL CAP SCREENED UCITS ETF - 506163
Replication Mode	Physical replication
ISIN Code	IE000C692SN6
Total net assets (AuM)	144,090,252
Reference currency of the fund	USD

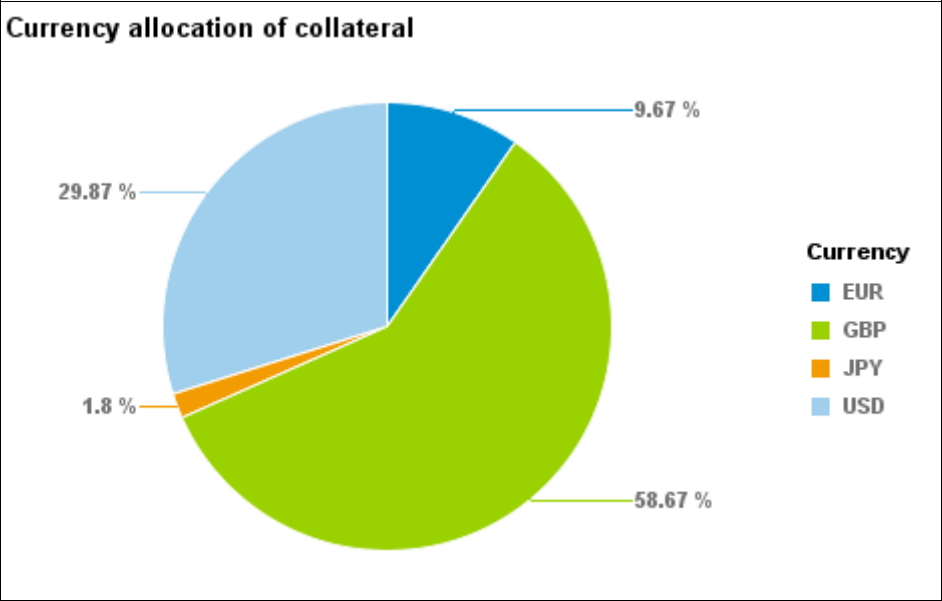
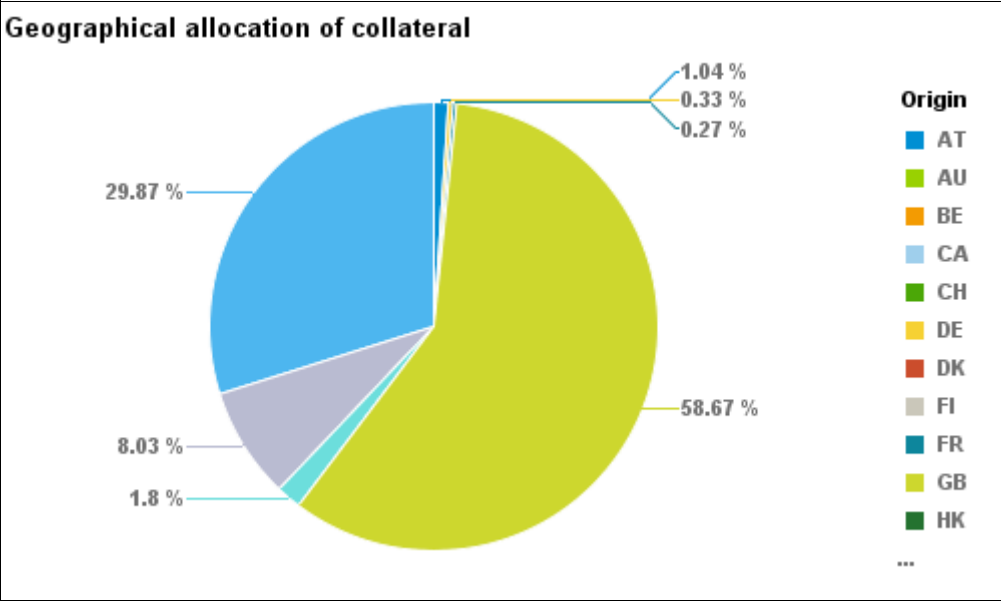
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 02/09/2025	
Currently on loan in USD (base currency)	17,694,172.11
Current percentage on loan (in % of the fund AuM)	12.28%
Collateral value (cash and securities) in USD (base currency)	18,702,783.16
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 02/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	165,291.44	193,579.36	1.04%
DE0001143329	DEGV IO STR 07/04/29 GERMANY	GOV	DE	EUR	AAA	53,452.89	62,600.80	0.33%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	AA2	42,467.65	49,735.55	0.27%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	AA3	1,362,099.46	1,845,576.66	9.87%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	1,862,905.39	2,524,143.66	13.50%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	1,863,229.96	2,524,583.43	13.50%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	1,146,286.38	1,553,160.73	8.30%
GB00BYY5F144	UKTI 018 03/22/26 UK TREASURY	GIL	GB	GBP	AA3	1,863,332.67	2,524,722.60	13.50%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	20,976,921.83	142,433.70	0.76%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	28,600,561.53	194,198.36	1.04%

Collateral data - as at 02/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	AAA	213,803.98	250,394.31	1.34%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	213,664.85	250,231.38	1.34%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	213,804.34	250,394.73	1.34%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	213,658.30	250,223.70	1.34%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	213,781.36	250,367.82	1.34%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	213,971.83	250,590.89	1.34%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	2,404,404.23	2,404,404.23	12.86%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	AAA	2,403,970.09	2,403,970.09	12.85%
US91282CLZ22	UST 4.125 11/30/31 US TREASURY	GOV	US	USD	AAA	194,345.98	194,345.98	1.04%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	AAA	194,389.58	194,389.58	1.04%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	194,372.41	194,372.41	1.04%
US91282CMK44	UST 4.375 01/31/32 US TREASURY	GOV	US	USD	AAA	194,363.16	194,363.16	1.04%
						Total:	18,702,783.16	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	HSBC BANK PLC (PARENT)	15,028,201.19

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	HSBC BANK PLC (PARENT)	11,822,668.71
2	NATIXIS (PARENT)	923,055.77
3	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	403,253.12