HSBC

Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC MSCI WORLD VALUE SCREENED UCITS ETF - 506158

Report as at 11/08/2025

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 VALUE SCREENED UCITS ETF - 506158
Replication Mode	Physical replication
ISIN Code	IE000LYBU7X5
Total net assets (AuM)	261,394,228
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 11/08/2025	
Currently on loan in USD (base currency)	4,889,340.25
Current percentage on loan (in % of the fund AuM)	1.87%
Collateral value (cash and securities) in USD (base currency)	5,147,589.84
Collateral value (cash and securities) in % of loan	105%

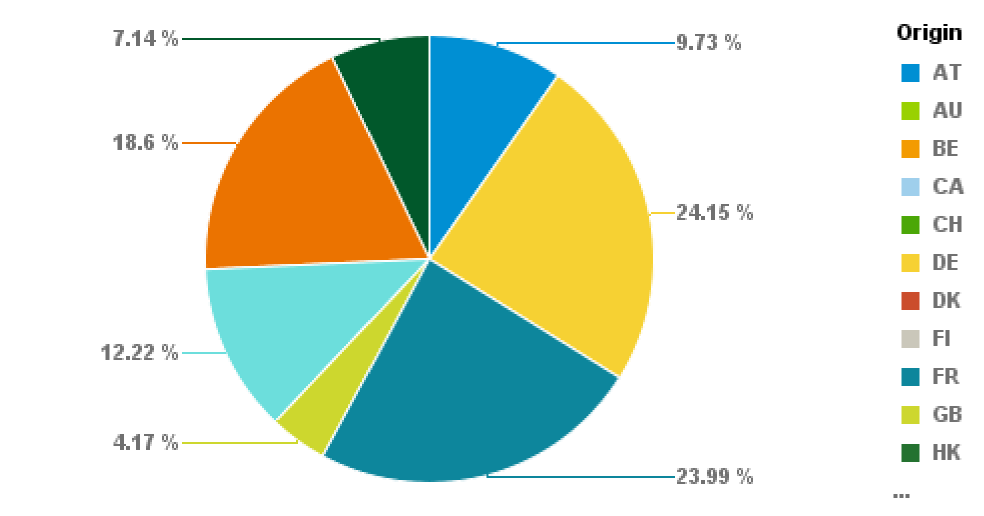
Securities lending statistics	
12-month average on loan in USD (base currency)	N/A
12-month average on loan as a % of the fund AuM	N/A
12-month maximum on loan in USD	N/A
12-month maximum on loan as a % of the fund AuM	N/A
Gross Return for the fund over the last 12 months in USD (base currency)	N/A
Gross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

Collateral data - as at 11/08/2025

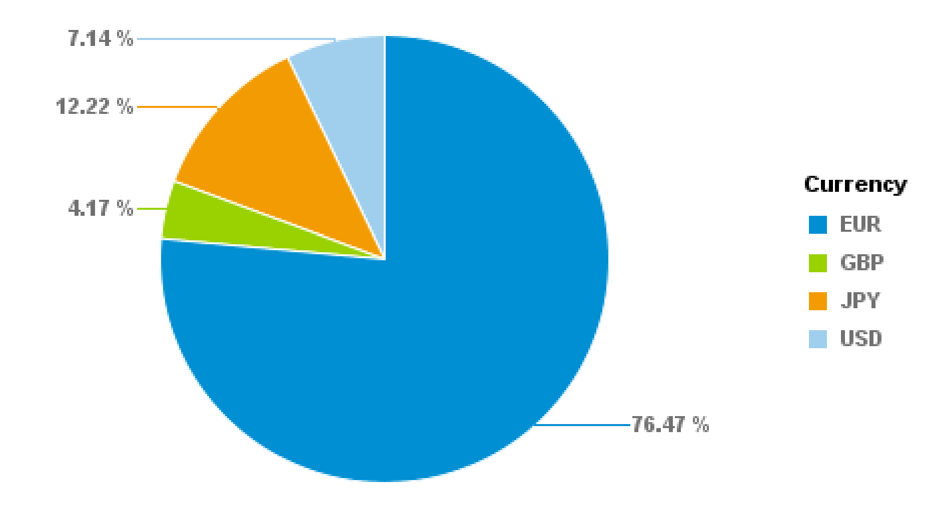
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	429,790.29	500,974.66	9.73%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	430,566.33	501,879.23	9.75%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	41,064.45	47,865.79	0.93%
DE0001142263	DEGV PO STR 01/04/37 GERMANY	GOV	DE	EUR	AAA	164,037.43	191,206.26	3.71%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	430,565.71	501,878.51	9.75%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	208.78	243.36	0.00%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	430,566.18	501,879.06	9.75%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	108,441.62	126,402.36	2.46%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	430,566.08	501,878.94	9.75%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	89,801.09	104,674.47	2.03%

Collateral data - as at 11/08/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	81,814.99	109,947.07	2.14%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	78,030.70	104,861.56	2.04%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	992,426.73	6,713.53	0.13%
JP1201571G68	JPGV 0.200 06/20/36 JAPAN	GOV	JP	JPY	A1	2,974,538.76	20,122.03	0.39%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	2,921,911.18	19,766.02	0.38%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	2,962,722.79	20,042.10	0.39%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	2,972,987.27	20,111.53	0.39%
JP1201821NA5	JPGV 1.100 09/20/42 JAPAN	GOV	JP	JPY	A1	2,969,697.55	20,089.28	0.39%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	2,993,977.11	20,253.53	0.39%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	74,186,803.50	501,855.66	9.75%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	164,246.50	191,449.96	3.72%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	164,246.28	191,449.71	3.72%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	164,246.52	191,449.98	3.72%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	164,246.04	191,449.43	3.72%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	164,246.73	191,450.23	3.72%
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	AAA	104,450.53	104,450.53	2.03%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	104,680.71	104,680.71	2.03%
US91282CFZ95	UST 3.875 11/30/27 US TREASURY	GOV	US	USD	AAA	104,689.56	104,689.56	2.03%
US91282CHA27	UST 3.500 04/30/28 US TREASURY	GOV	US	USD	AAA	53,874.80	53,874.80	1.05%
						Total:	**5,147,589.84**	**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	NATIXIS (PARENT)	1,666,634.56

2	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	865,191.19
3	HSBC BANK PLC (PARENT)	724,901.96
4	MIZUHO SECURITIES CO LTD (PARENT)	111,649.60