



Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC USA SCREENED EQUITY UCITS ETF - 364633

Report as at 16/06/2026

| | |
|---|---|
| Summary of policy | |
| % limit on maximum percentage of book on loan | 30% |
| Revenue Split | 75/25 * |
| Name of the Fund | HSBC CONTINENTAL EUROPE / HSBC USA SCREENED EQUITY UCITS ETF - 364633 |
| Replication Mode | Physical replication |
| ISIN Code | IE00BKY40J65 |
| Total net assets (AuM) | 951,219,694 |
| 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 16/06/2026 | |
| Currently on loan in USD (base currency) | 10,302,511.73 |
| Current percentage on loan (in % of the fund AuM) | 1.08% |
| Collateral value (cash and securities) in USD (base currency) | 10,923,067.59 |
| Collateral value (cash and securities) in % of loan | 106% |

| | |
|---|----------------|
| Securities lending statistics | |
| 12-month average on loan in USD (base currency) | 33,287,433.72 |
| 12-month average on loan as a % of the fund AuM | 3.83% |
| 12-month maximum on loan in USD | 112,410,423.95 |
| 12-month maximum on loan as a % of the fund AuM | 12.02% |
| Gross Return for the fund over the last 12 months in (base currency fund) | 33,804.29 |
| Gross Return for the fund over the last 12 months in % of the fund AuM | 0.0039% |

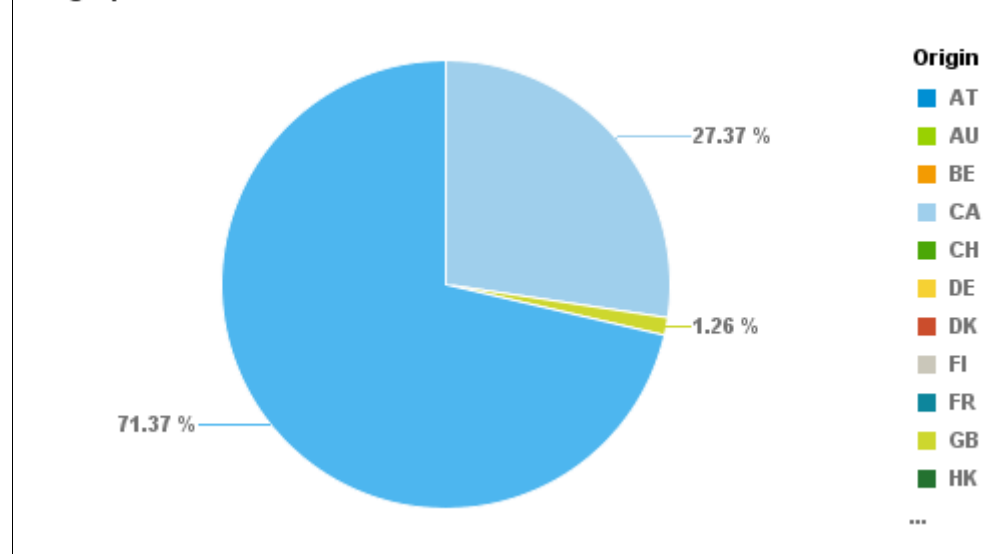
Collateral data - as at 16/06/2026

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| BMG0450A1053 | ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP | COM | US | USD | AAA | 274.50 | 274.50 | 0.00% |
| CA0636711016 | BMO ODSH BMO | COM | CA | CAD | AAA | 1,392,452.37 | 996,409.32 | 9.12% |
| CA1360691010 | CIBC ODSH CIBC | COM | CA | CAD | AAA | 1,392,562.48 | 996,488.12 | 9.12% |
| CA8911605092 | TD ODSH TD | COM | CA | CAD | AAA | 1,392,516.79 | 996,455.42 | 9.12% |
| GB0008706128 | ORD GBP0.25 LLOYDS BANKING GROUP | CST | GB | GBP | AA3 | 51,303.44 | 68,951.82 | 0.63% |
| GB0009895292 | ORD USD0.25 ASTRAZENECA | CST | GB | GBP | AA3 | 51,216.00 | 68,834.30 | 0.63% |
| US0010551028 | AFLAC ODSH AFLAC | COM | US | USD | AAA | 68,889.43 | 68,889.43 | 0.63% |
| US0079031078 | AMD ODSH AMD | COM | US | USD | AAA | 94,675.97 | 94,675.97 | 0.87% |
| US0258161092 | AMERICAN EXPRESS ODSH AMERICAN EXPRESS | COM | US | USD | AAA | 68,752.90 | 68,752.90 | 0.63% |
| US0304201033 | AMERICAN WATER ODSH AMERICAN WATER | COM | US | USD | AAA | 26,769.56 | 26,769.56 | 0.25% |

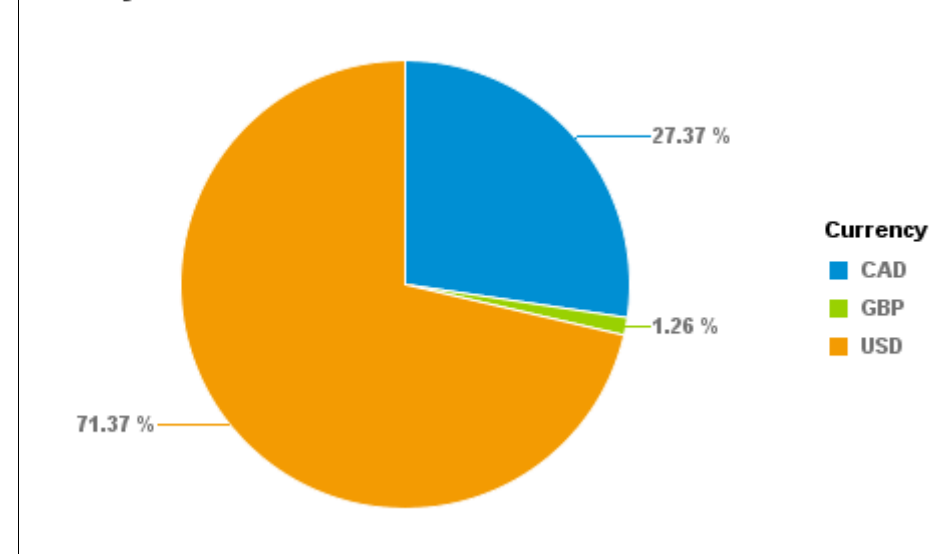
Collateral data - as at 16/06/2026

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|--|-------------|---------|----------|--------|----------------------|----------------------|----------------|
| US0326541051 | ANALOG DEVICES ODSH ANALOG DEVICES | COM | US | USD | AAA | 1,091,611.73 | 1,091,611.73 | 9.99% |
| US0865161014 | BEST BUY ODSH BEST BUY | COM | US | USD | AAA | 68,894.89 | 68,894.89 | 0.63% |
| US1491231015 | CATERPILLAR ODSH CATERPILLAR | COM | US | USD | AAA | 996,503.30 | 996,503.30 | 9.12% |
| US1941621039 | COLGATE ODSH COLGATE | COM | US | USD | AAA | 996,470.58 | 996,470.58 | 9.12% |
| US22160K1051 | COSTCO WHOLESALE ODSH COSTCO WHOLESALE | COM | US | USD | AAA | 26,445.15 | 26,445.15 | 0.24% |
| US2310211063 | CUMMINS ODSH CUMMINS | COM | US | USD | AAA | 996,454.85 | 996,454.85 | 9.12% |
| US23331A1097 | DR HORTON ODSH DR HORTON | COM | US | USD | AAA | 996,453.24 | 996,453.24 | 9.12% |
| US30161N1019 | EXELON ODSH EXELON | COM | US | USD | AAA | 26,599.67 | 26,599.67 | 0.24% |
| US6174464486 | MORGAN STANLEY ODSH MORGAN STANLEY | COM | US | USD | AAA | 1,525.86 | 1,525.86 | 0.01% |
| US67066G1040 | NVIDIA ODSH NVIDIA | COM | US | USD | AAA | 26,768.69 | 26,768.69 | 0.25% |
| US6795801009 | OLD DOMINION ODSH OLD DOMINION | COM | US | USD | AAA | 26,591.04 | 26,591.04 | 0.24% |
| US74762E1029 | QUANTA SERVICES ODSH QUANTA SERVICES | COM | US | USD | AAA | 998,154.29 | 998,154.29 | 9.14% |
| US7782961038 | ROSS STORES ODSH ROSS STORES | COM | US | USD | AAA | 26,755.01 | 26,755.01 | 0.24% |
| US8168511090 | SEMPRA USA ODSH SEMPRA USA | COM | US | USD | AAA | 68,947.50 | 68,947.50 | 0.63% |
| US8716071076 | SYNOPSIS ODSH SYNOPSIS | COM | US | USD | AAA | 26,354.04 | 26,354.04 | 0.24% |
| US87612E1064 | TARGET ODSH TARGET | COM | US | USD | AAA | 996,377.93 | 996,377.93 | 9.12% |
| US9113631090 | UNITED RENTALS ODSH UNITED RENTALS | COM | US | USD | AAA | 68,292.62 | 68,292.62 | 0.63% |
| US92532F1003 | VERTEX PHARMS ODSH VERTEX PHARMS | COM | US | USD | AAA | 26,577.13 | 26,577.13 | 0.24% |
| US9581021055 | WESTERN DIGITAL ODSH WESTERN DIGITAL | COM | US | USD | AAA | 1,960.59 | 1,960.59 | 0.02% |
| US9884981013 | YUM! BRANDS ODSH YUM! BRANDS | COM | US | USD | AAA | 68,828.15 | 68,828.15 | 0.63% |
| | | | | | | Total: | 10,923,067.59 | 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 | RBC DOMINION SECURITIES INC (PARENT) | 24,535,110.43 |
| 2 | NATIXIS (PARENT) | 613,761.51 |
| 3 | HSBC BANK PLC (PARENT) | 449,919.05 |