HSBC

Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC EUROPE SCREENED EQUITY UCITS ETF - 364127

Report as at 03/09/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HSBC CONTINENTAL EUROPE / HSBC EUROPE SCREENED EQUITY UCITS ETF - 364127
Replication Mode	Physical replication
ISIN Code	IE00BKY55W78
Total net assets (AuM)	29,854,179
Reference currency of the fund	EUR

* 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 03/09/2025	
Currently on loan in EUR (base currency)	1,697,528.13
Current percentage on loan (in % of the fund AuM)	5.69%
Collateral value (cash and securities) in EUR (base currency)	2,003,878.60
Collateral value (cash and securities) in % of loan	118%

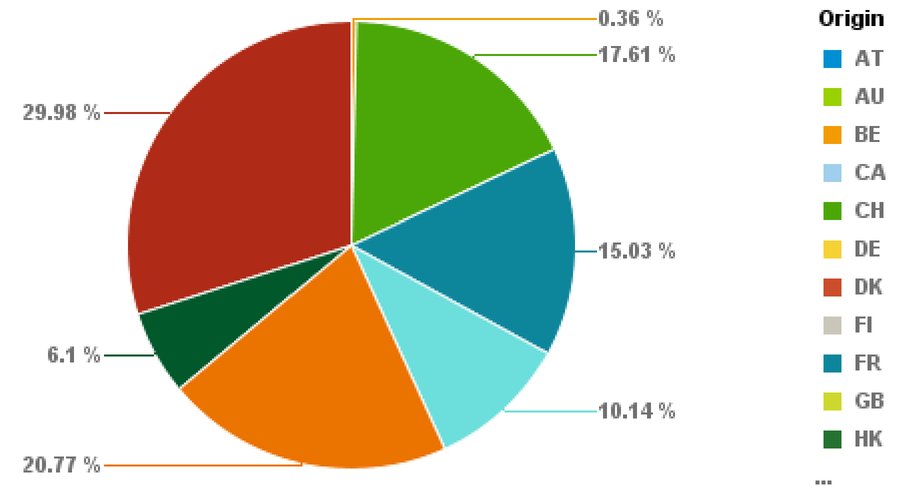
Securities lending statistics	
12-month average on loan in EUR (base currency)	N/A
12-month average on loan as a % of the fund AuM	N/A
12-month maximum on loan in EUR	N/A
12-month maximum on loan as a % of the fund AuM	N/A
Gross Return for the fund over the last 12 months in EUR (base currency)	N/A
Gross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

Collateral data - as at 03/09/2025

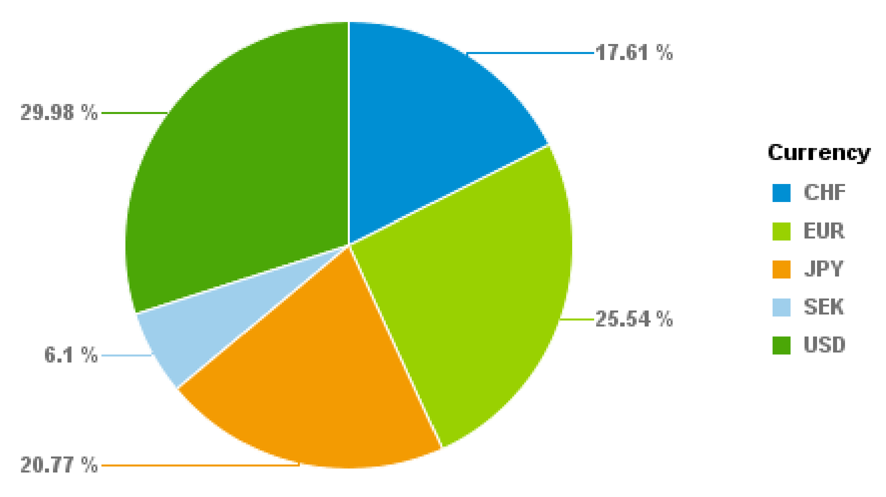
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	AA3	95.10	95.10	0.00%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	7,125.85	7,125.85	0.36%
BE0000345547	BEGV 0.800 06/22/28 BELGIUM	GOV	BE	EUR	AA3	0.95	0.95	0.00%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		142,715.99	152,442.70	7.61%
CH0025751329	LOGITECH INTL ODSH LOGITECH INTL	COM	CH	CHF		168,345.99	179,819.50	8.97%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		19,356.29	20,675.51	1.03%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	14,316.47	14,316.47	0.71%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	286,961.43	286,961.43	14.32%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		200,515.71	200,515.71	10.01%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		2,252.31	2,252.31	0.11%

Collateral data - as at 03/09/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		454.74	454.74	0.02%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	3,433,498.60	19,879.89	0.99%
JP3205800000	KAO ODSH KAO	COM	JP	JPY	A1	3,434,498.59	19,885.68	0.99%
JP3420600003	SEKISUIHOUSE ODSH SEKISUIHOUSE	COM	JP	JPY	A1	30,902,798.86	178,926.62	8.93%
JP3475350009	DAIICHI SANKYO ODSH DAIICHI SANKYO	COM	JP	JPY	A1	34,108,798.60	197,489.30	9.86%
SE0014781795	ADDTECH ODSH ADDTECH	COM	SE	SEK	AAA	1,345,654.73	122,315.31	6.10%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	209,230.55	179,396.24	8.95%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	233,540.41	200,239.75	9.99%
US30040W1080	EVERSOURCE ODSH EVERSOURCE	COM	US	USD	AAA	209,636.70	179,744.48	8.97%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	314.72	269.84	0.01%
US4932671088	KEYCORP ODSH KEYCORP	COM	US	USD	AAA	18.96	16.26	0.00%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	24,034.14	20,607.09	1.03%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	23,848.42	20,447.86	1.02%
						Total:	**2,003,878.6**	**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**
1	BARCLAYS CAPITAL SECURITIES LIMIT	1,697,528.13

Top 5 borrowers in last Month		
No.	**Counterparty**	**Market Value**
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	644,029.30