



Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC MULTI FACTOR WRLDWDE EQTY UCITS ETF - 815970

Report as at 02/07/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HSBC CONTINENTAL EUROPE / HSBC MULTI FACTOR WRLDWDE EQTY UCITS ETF - 815970
Replication Mode	Physical replication
ISIN Code	IE00BKZGB098
Total net assets (AuM)	1,436,791,043
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 02/07/2025	
Currently on loan in USD (base currency)	177,456,107.83
Current percentage on loan (in % of the fund AuM)	12.35%
Collateral value (cash and securities) in USD (base currency)	191,604,434.30
Collateral value (cash and securities) in % of loan	108%

Securities lending statistics	
12-month average on loan in USD (base currency)	223,943,423.84
12-month average on loan as a % of the fund AuM	16.89%
12-month maximum on loan in USD	301,649,810.90
12-month maximum on loan as a % of the fund AuM	22.44%
Gross Return for the fund over the last 12 months in (base currency fund)	454,924.53
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0343%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000BSL0	BLUESCOPE STL ODSH BLUESCOPE STL	COM	AU	AUD	AAA	29,182.85	19,180.48	0.01%
AU000000S320	SOUTH32 ODSH SOUTH32	COM	AU	AUD	AAA	29,200.07	19,191.80	0.01%
AU000000TLX2	TELIX PHARMS ODSH TELIX PHARMS	COM	AU	AUD	AAA	29,180.25	19,178.77	0.01%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	AA3	695,541.00	819,223.26	0.43%
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	290,819.55	342,533.56	0.18%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	2,645,905.01	1,937,655.93	1.01%
CA3759161035	GILDAN ACTIVEWR ODSH GILDAN ACTIVEWR	COM	CA	CAD	AAA	623,465.58	456,577.91	0.24%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	87,227.09	63,878.36	0.03%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	2,645,726.39	1,937,525.12	1.01%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		1,486,121.99	1,875,080.80	0.98%

Collateral data - as at 02/07/2025

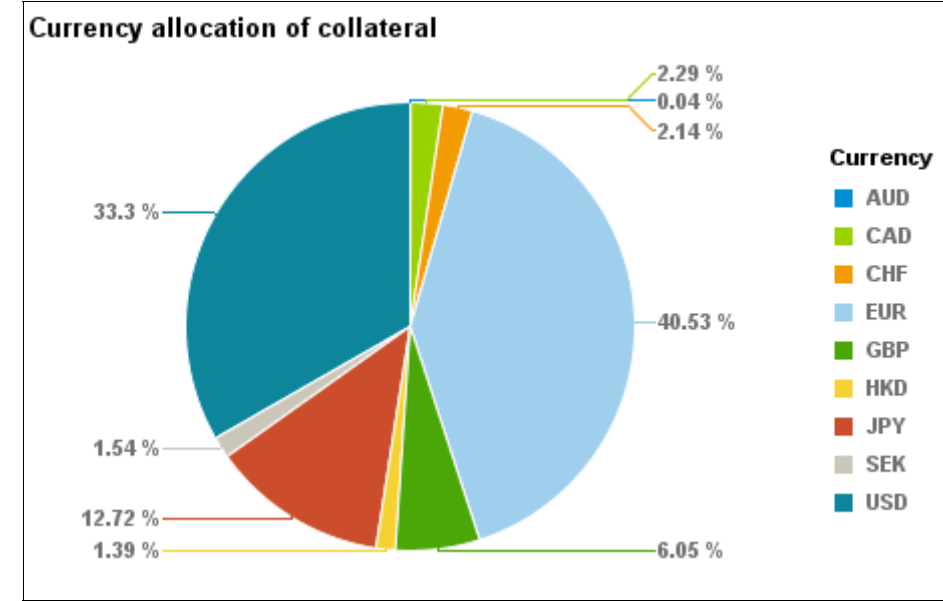
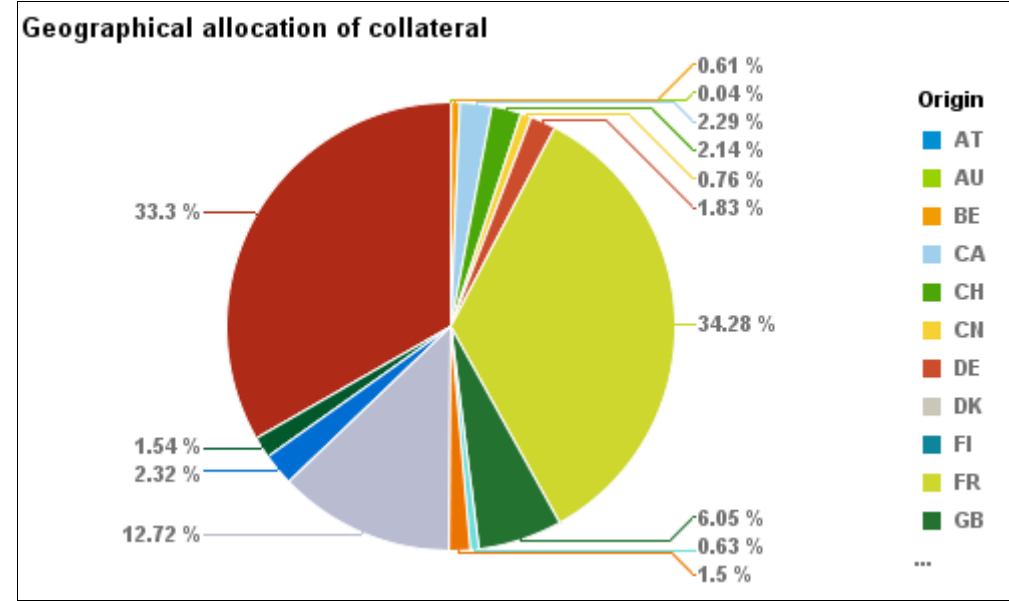
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0024608827	PARTNERS GROUP ODSH PARTNERS GROUP	COM	CH	CHF		329,846.00	416,175.73	0.22%
CH0025751329	LOGITECH INTL ODSH LOGITECH INTL	COM	CH	CHF		1,428,156.78	1,801,944.50	0.94%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		11,400,036.69	1,452,232.29	0.76%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	989,543.00	1,165,505.18	0.61%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	991,097.79	1,167,336.45	0.61%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	991,248.00	1,167,513.37	0.61%
FR0000120172	CARREFOUR ODSH CARREFOUR	COM	FR	EUR	AA2	991,255.22	1,167,521.87	0.61%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	371,987.45	438,134.88	0.23%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	1,219,032.84	1,435,803.29	0.75%
FR0000131906	RENAULT ODSH RENAULT	COM	FR	EUR	AA2	2,761,727.66	3,252,822.67	1.70%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	8,067,697.99	9,502,309.47	4.96%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	AA2	8,067,697.49	9,502,308.88	4.96%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	7,719,175.30	9,091,811.89	4.75%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	8,067,697.63	9,502,309.04	4.96%
FR0013515806	FRGV 0.500 05/25/40 FRANCE	GOV	FR	EUR	AA2	8,067,697.95	9,502,309.41	4.96%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	4,060,127.28	4,782,105.86	2.50%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	6,373,020.77	7,506,281.93	3.92%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	2,371,307.74	3,252,841.39	1.70%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	2,505,551.99	3,436,990.94	1.79%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	2,191,957.53	3,006,817.74	1.57%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	46,437.89	63,701.18	0.03%
GB00BNNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	AA3	596,786.71	818,642.17	0.43%
GB00BQC82B83	UKT 41/8 07/22/29 Corp UK Treasury	GIL	GB	GBP	AA3	149,442.44	204,997.67	0.11%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	585,304.79	802,891.85	0.42%
HK0669013440	TTI ODSH TTI	COM	HK	HKD		501,637.42	63,902.78	0.03%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	1,089,707.28	1,089,707.28	0.57%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	1,369,728.38	1,369,728.38	0.71%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		1,219,032.20	1,435,802.54	0.75%
IT0003856405	LEONARDO ODSH LEONARDO	COM	IT	EUR		1,218,993.84	1,435,757.35	0.75%
JE00BJ1F3079	AMCR ODSH AMCR	COM	US	USD	AAA	60,560.64	60,560.64	0.03%
JP1024741R74	JPGV 0.700 07/01/27 JAPAN	GOV	JP	JPY	A1	306,538,715.57	2,136,381.60	1.11%
JP1200971792	JPGV 2.200 09/20/27 JAPAN	GOV	JP	JPY	A1	306,560,563.21	2,136,533.86	1.12%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	306,310,108.60	2,134,788.35	1.11%
JP1201431D38	JPGV 1.600 03/20/33 JAPAN	GOV	JP	JPY	A1	306,552,593.74	2,136,478.32	1.12%
JP1743061R55	JPGV 08/18/25 JAPAN	GOV	JP	JPY	A1	2,448,700.76	17,065.90	0.01%
JP3224200000	KAWASAKI HEAVY ODSH KAWASAKI HEAVY	COM	JP	JPY	A1	33,471,999.51	233,278.74	0.12%
JP3235700006	IDOM INC ODSH IDOM INC	COM	JP	JPY	A1	182,491,998.97	1,271,854.19	0.66%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	5,599,999.85	39,028.47	0.02%
JP3311400000	CYBERAGENT ODSH CYBERAGENT	COM	JP	JPY	A1	205,984,998.21	1,435,585.58	0.75%

Collateral data - as at 02/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3407800006	SUMITOMO DENSETS ODSH SUMITOMO DENSETS	COM	JP	JPY	A1	3,264,999.30	22,754.99	0.01%
JP3481800005	DAIKIN IND ODSH DAIKIN IND	COM	JP	JPY	A1	1,760,498.26	12,269.56	0.01%
JP3505000004	DAIWA HOUSE ODSH DAIWA HOUSE	COM	JP	JPY	A1	490,898.67	3,421.25	0.00%
JP3549070005	DIGITAL GARAGE ODSH DIGITAL GARAGE	COM	JP	JPY	A1	228,986,998.39	1,595,895.02	0.83%
JP3566800003	CENTRAL JPN RAIL ODSH CENTRAL JPN RAIL	COM	JP	JPY	A1	205,496,199.67	1,432,178.96	0.75%
JP3588600001	TBS HLDG ODSH TBS HLDG	COM	JP	JPY	A1	208,034,999.29	1,449,872.79	0.76%
JP3616000000	TOYO TANSO ODSH TOYO TANSO	COM	JP	JPY	A1	9,138,998.03	63,693.05	0.03%
JP3633400001	TOYOTA ODSH TOYOTA	COM	JP	JPY	A1	4,191,348.91	29,211.06	0.02%
JP3647800006	NAGASE ODSH NAGASE	COM	JP	JPY	A1	235,747,499.40	1,643,011.45	0.86%
JP3718800000	NISSUI ODSH NISSUI	COM	JP	JPY	A1	15,877,299.09	110,654.77	0.06%
JP3723000000	NIPPON ODSH NIPPON	COM	JP	JPY	A1	235,827,999.08	1,643,572.48	0.86%
JP3725400000	ZEON ODSH ZEON	COM	JP	JPY	A1	235,807,098.18	1,643,426.82	0.86%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	23,604,898.50	164,511.26	0.09%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	91,237,999.51	635,871.34	0.33%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	45,859,496.96	319,611.78	0.17%
JP3818800009	FUJITEC ODSH FUJITEC	COM	JP	JPY	A1	228,878,098.75	1,595,136.06	0.83%
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	33,159,999.52	231,104.29	0.12%
JP3890350006	SMFG ODSH SMFG	COM	JP	JPY	A1	33,665,998.64	234,630.79	0.12%
KYG2108Y1052	CHINA RSRCS LND ODSH CHINA RSRCS LND	COM	HK	HKD		2,553,155.52	325,242.36	0.17%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		6,450,794.36	821,756.29	0.43%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	991,252.49	1,167,518.66	0.61%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	2,761,670.59	3,252,755.45	1.70%
NL0013654783	PROSUS ODSH PROSUS	COM	NL	EUR	AAA	16,293.35	19,190.66	0.01%
NZXROE0001S2	XERO ODSH XERO	COM	AU	AUD	AAA	29,053.10	19,095.20	0.01%
SE0005190238	TELE2 ODSH TELE2	COM	SE	SEK	AAA	28,018,853.92	2,951,873.04	1.54%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	1,669,169.69	1,669,169.69	0.87%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	25,316.46	25,316.46	0.01%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,833,141.40	1,833,141.40	0.96%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,169,865.59	2,169,865.59	1.13%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	2,695,343.95	2,695,343.95	1.41%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	1,937,326.04	1,937,326.04	1.01%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	2,695,425.39	2,695,425.39	1.41%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	505,767.60	505,767.60	0.26%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	1,561,047.38	1,561,047.38	0.81%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	1,455,605.41	1,455,605.41	0.76%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	1,380,354.36	1,380,354.36	0.72%
US12514G1085	CDW CORP ODSH CDW CORP	COM	US	USD	AAA	515,943.68	515,943.68	0.27%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	40,935.60	40,935.60	0.02%
US1713401024	CHURCH & DWIGHT ODSH CHURCH & DWIGHT	COM	US	USD	AAA	1,369,646.61	1,369,646.61	0.71%

Collateral data - as at 02/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1890541097	CLOROX ODSH CLOROX	COM	US	USD	AAA	47,068.73	47,068.73	0.02%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	60,416.78	60,416.78	0.03%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	59,001.97	59,001.97	0.03%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	342,272.19	342,272.19	0.18%
US25179M1036	DEVON ENERGY ODSH DEVON ENERGY	COM	US	USD	AAA	63,896.05	63,896.05	0.03%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	757,858.13	757,858.13	0.40%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	169.40	169.40	0.00%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	757,879.90	757,879.90	0.40%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	6,203,991.71	6,203,991.71	3.24%
US35137L2043	FOX ODSH FOX	COM	US	USD	AAA	1,369,655.15	1,369,655.15	0.71%
US37045V1008	GM ODSH GM	COM	US	USD	AAA	1,369,631.61	1,369,631.61	0.71%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	2,951,762.99	2,951,762.99	1.54%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	2,951,603.46	2,951,603.46	1.54%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	7,187.39	7,187.39	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	2,951,807.95	2,951,807.95	1.54%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	878,810.40	878,810.40	0.46%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	757,828.03	757,828.03	0.40%
US6516391066	NEWMONT CORP ODSH NEWMONT CORP	COM	US	USD	AAA	29,826.80	29,826.80	0.02%
US6541061031	NIKE ODSH NIKE	COM	US	USD	AAA	146,619.44	146,619.44	0.08%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	2,670,639.28	2,670,639.28	1.39%
US69331C1080	PG&E US ODSH PG&E US	COM	US	USD	AAA	436,659.38	436,659.38	0.23%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	8,166.37	8,166.37	0.00%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	47,040.42	47,040.42	0.02%
US8725401090	TJX ODSH TJX	COM	US	USD	AAA	1,369,728.70	1,369,728.70	0.71%
US8725901040	T-MOBILE US ODSH T-MOBILE US	COM	US	USD	AAA	2,951,735.22	2,951,735.22	1.54%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	1,369,645.37	1,369,645.37	0.71%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	819,065.29	819,065.29	0.43%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	85.24	85.24	0.00%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	2,136,209.91	2,136,209.91	1.11%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	AAA	819,173.72	819,173.72	0.43%
US91282CGW55	UST 1.250 04/15/28 US TREASURY	GOV	US	USD	AAA	641,686.21	641,686.21	0.33%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	819,254.66	819,254.66	0.43%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	2,136,632.05	2,136,632.05	1.12%
US91282CLX73	UST 4.125 11/15/27 US TREASURY	GOV	US	USD	AAA	1,204,673.83	1,204,673.83	0.63%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	46,964.15	46,964.15	0.02%
US92338C1036	VERALTO ODSH VERALTO	COM	US	USD	AAA	1,964,584.78	1,964,584.78	1.03%
US9694571004	WILLIAMS ODSH WILLIAMS	COM	US	USD	AAA	284,263.51	284,263.51	0.15%
						Total:	191,604,434.3	100.00%



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	MERRILL LYNCH INTERNATIONAL (PARENT)	73,322,026.60
2	SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)	19,948,883.54
3	HSBC BANK PLC (PARENT)	19,567,426.74
4	RBC DOMINION SECURITIES INC (PARENT)	16,351,538.05
5	JP MORGAN SECS PLC (PARENT)	12,507,404.90