HSBC

Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC EURO STOXX 50 UCITS ETF - 696000

Report as at 22/05/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	HSBC CONTINENTAL EUROPE / HSBC EURO STOXX 50 UCITS ETF - 696000
Replication Mode	Physical replication
ISIN Code	IE00B4K6B022
Total net assets (AuM)	1,391,675,637
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 22/05/2025	
Currently on loan in EUR (base currency)	101,516,807.36
Current percentage on loan (in % of the fund AuM)	7.29%
Collateral value (cash and securities) in EUR (base currency)	106,815,464.37
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in EUR (base currency)	103,784,398.41
12-month average on loan as a % of the fund AuM	9.35%
12-month maximum on loan in EUR	227,464,390.95
12-month maximum on loan as a % of the fund AuM	19.82%
Gross Return for the fund over the last 12 months in (base currency fund)	128,699.89
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0116%

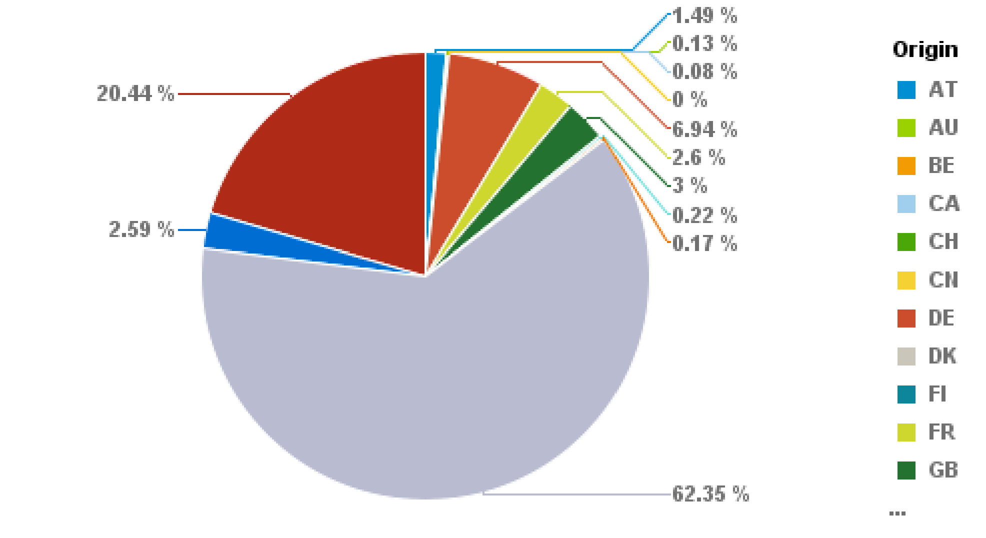
Collateral data - as at 22/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A3GRG2	ATGV 05/30/25 AUSTRIA	GOV	AT	EUR	AA1	1,586,344.35	1,586,344.35	1.49%
AU000000WBC1	WESTPAC ODSH WESTPAC	COM	AU	AUD	AAA	247,929.11	141,587.18	0.13%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	137,189.31	87,616.66	0.08%
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		6,846.00	772.92	0.00%
CNE1000003X6	PING AN OF CHINA ODSH PING AN OF CHINA	COM	CN	HKD		13,219.15	1,492.44	0.00%
DE0006231004	INFINEON TECHNOL ODSH INFINEON TECHNOL	COM	DE	EUR	AAA	1,841,976.29	1,841,976.29	1.72%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	2,762,504.53	2,762,504.53	2.59%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	2,762,559.83	2,762,559.83	2.59%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	1,969.15	1,969.15	0.00%
DE000BASF111	BASF ODSH BASF	COM	DE	EUR	AAA	48,903.43	48,903.43	0.05%

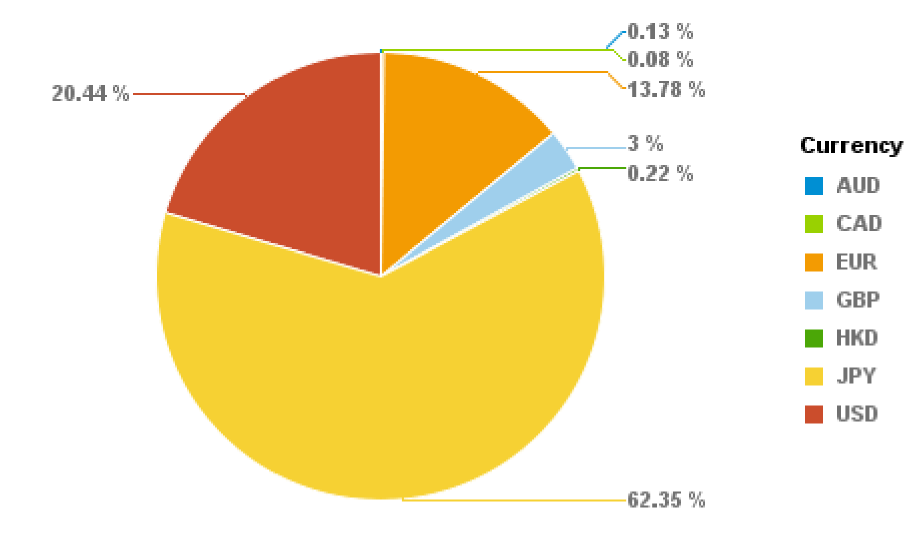
Collateral data - as at 22/05/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	520.61	520.61	0.00%
FR0000120404	ACCOR ODSH ACCOR	COM	FR	EUR	AA2	2,762,567.95	2,762,567.95	2.59%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	9,847.21	9,847.21	0.01%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	28.11	33.39	0.00%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	2,325,532.70	2,762,571.46	2.59%
GB0009465807	ORD GBP0.125 WEIR GROUP	CST	GB	GBP	AA3	2,017.68	2,396.86	0.00%
GB00B033F229	ORD 6 14/81P CENTRICA PLC	CST	GB	GBP	AA3	124,419.80	147,802.09	0.14%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	115,818.45	137,584.28	0.13%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	3,045.87	3,618.28	0.00%
GB00BP6MXD84	SHELL ODSH SHELL	CST	GB	GBP	AA3	122,933.55	146,036.53	0.14%
IT0001078911	INTERPUMP ODSH INTERPUMP	COM	IT	EUR		181,592.20	181,592.20	0.17%
JP1024531PA0	JPGV 0.005 10/01/25 JAPAN	GOV	JP	JPY	A1	149,785.71	921.81	0.00%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,030,446,605.17	6,341,568.70	5.94%
JP1051681Q54	JPGV 0.600 03/20/29 JAPAN	GOV	JP	JPY	A1	21,466,334.03	132,107.99	0.12%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	1,025,076,230.11	6,308,518.36	5.91%
JP1201611H69	JPGV 0.600 06/20/37 JAPAN	GOV	JP	JPY	A1	1,026,018,865.93	6,314,319.53	5.91%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	1,025,448,731.30	6,310,810.81	5.91%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	21,373,661.38	131,537.67	0.12%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	1,025,306,784.45	6,309,937.24	5.91%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	4,522,810,452.14	27,834,254.62	26.06%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	1,025,908,008.14	6,313,637.29	5.91%
JP3116000005	ASAHI GROUP ODSH ASAHI GROUP	COM	JP	JPY	A1	24,670,798.19	151,828.89	0.14%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	6,101,199.54	37,547.97	0.04%
JP3289800009	KOBE STEEL ODSH KOBE STEEL	COM	JP	JPY	A1	973,798.23	5,992.94	0.01%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	41,993,998.96	258,439.23	0.24%
JP3854600008	HONDA ODSH HONDA	COM	JP	JPY	A1	18,960,999.19	116,689.67	0.11%
JP3885780001	MIZUHO ODSH MIZUHO	COM	JP	JPY	A1	386,798.76	2,380.43	0.00%
JP3932000007	YASKAWA ELECTRIC ODSH YASKAWA ELECTRIC	COM	JP	JPY	A1	4,273,098.87	26,297.48	0.02%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		1,112,540.91	125,606.13	0.12%
KYG960071028	WH GROUP ODSH WH GROUP	COM	HK	HKD		986,531.19	111,379.60	0.10%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	2,762,442.30	2,762,442.30	2.59%
NL0015435975	DAVIDE CAMP MIL ODSH DAVIDE CAMP MIL	COM	IT	EUR		1,013.78	1,013.78	0.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	3,103,642.64	2,761,002.23	2.58%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	2,257.36	2,008.15	0.00%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	263,580.34	234,481.21	0.22%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	7,196.94	6,402.40	0.01%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	3,269,263.89	2,908,338.99	2.72%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	3,246,617.02	2,888,192.32	2.70%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	2,827,569.97	2,515,407.84	2.35%

Collateral data - as at 22/05/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	3,398,123.23	3,022,972.33	2.83%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	625,633.00	556,563.47	0.52%
US91282CFJ53	UST 3.125 08/31/29 US TREASURY	GOV	US	USD	AAA	3,409,737.77	3,033,304.63	2.84%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	184,516.86	164,146.30	0.15%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	AAA	3,395,211.42	3,020,381.99	2.83%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	30,103.03	26,779.67	0.03%
US91282CKE02	UST 4.250 03/15/27 US TREASURY	GOV	US	USD	AAA	773,327.70	687,952.75	0.64%
						Total:	**106,815,464.37**	**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)	26,086,722.66
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	19,206,804.61
3	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	18,001,611.90
4	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	14,333,023.70
5	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	13,697,686.68