HSBC

Securities Lending Report

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

Report as at 16/05/2024

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)	1,013,613,963
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

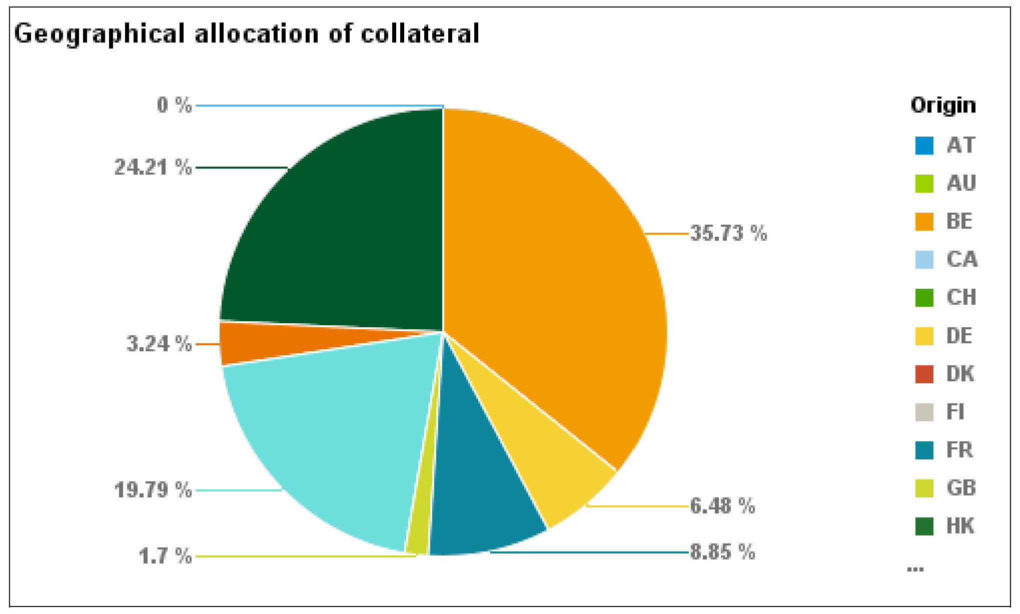
Securities lending data - as at 16/05/2024	
Currently on loan in EUR (base currency)	92,359,816.87
Current percentage on loan (in % of the fund AuM)	9.11%
Collateral value (cash and securities) in EUR (base currency)	97,257,490.91
Collateral value (cash and securities) in % of loan	105%

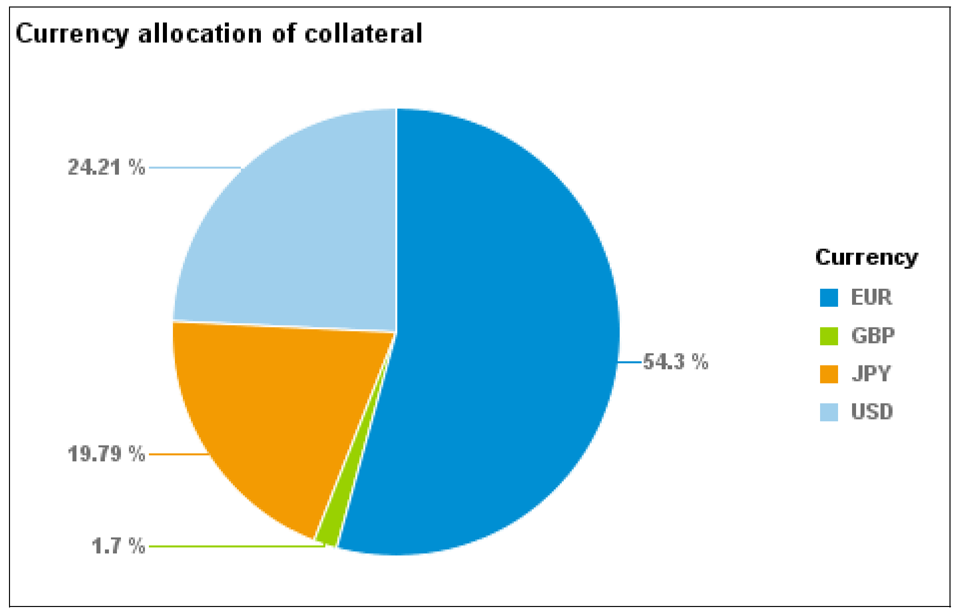
Securities lending statistics	
12-month average on loan in EUR (base currency)	67,693,072.30
12-month average on loan as a % of the fund AuM	11.57%
12-month maximum on loan in EUR	140,063,407.21
12-month maximum on loan as a % of the fund AuM	17.04%
Gross Return for the fund over the last 12 months in (base currency fund)	66,072.88
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0113%

Collateral data - as at 16/05/2024

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	14,346,678.88	14,346,678.88	14.75%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	14,851,533.56	14,851,533.56	15.27%
BE0000343526	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	AA3	5,552,947.49	5,552,947.49	5.71%
DE0007037129	RWE ODSH RWE	COM	DE	EUR	AAA	3,150,662.45	3,150,662.45	3.24%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	3,150,556.92	3,150,556.92	3.24%
FR0000045072	CREDIT AGRICOLE ODSH CREDIT AGRICOLE	COM	FR	EUR	AA2	171.73	171.73	0.00%
FR0000120271	TOTALENERGIES ODSH TOTALENERGIES	COM	FR	EUR	AA2	134.69	134.69	0.00%
FR0000120404	ACCOR ODSH ACCOR	COM	FR	EUR	AA2	2,304,218.75	2,304,218.75	2.37%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	180.79	180.79	0.00%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	3,150,610.92	3,150,610.92	3.24%

Collateral data - as at 16/05/2024								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	152.43	152.43	0.00%
FR0000125007	CIE SAINT GOBAIN ODSH CIE SAINT GOBAIN	COM	FR	EUR	AA2	165.02	165.02	0.00%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	116.38	116.38	0.00%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	164.31	164.31	0.00%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	260,902.80	303,435.33	0.31%
GB00B1XZS820	ORD USD0.54945054 ANGLO AMERICAN ORD	CST	GB	GBP	AA3	260,898.75	303,430.62	0.31%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	635,403.69	738,987.58	0.76%
IE00BWT6H894	FLUTTER ODSH FLUTTER	CST	GB	GBP	AA3	260,890.50	303,421.03	0.31%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	383,275,103.65	2,268,912.19	2.33%
JP1051511N46	JPGV 0.005 03/20/27 JAPAN	GOV	JP	JPY	A1	658,872,592.97	3,900,394.37	4.01%
JP1103531K10	JPGV 0.100 12/20/28 JAPAN	GOV	JP	JPY	A1	665,771,702.46	3,941,235.72	4.05%
JP1201241B22	JPGV 2.000 12/20/30 JAPAN	GOV	JP	JPY	A1	665,831,228.73	3,941,588.10	4.05%
JP1300071253	JPGV 2.300 05/20/32 JAPAN	GOV	JP	JPY	A1	200,492,071.28	1,186,873.08	1.22%
JP1300281845	JPGV 2.500 03/20/38 JAPAN	GOV	JP	JPY	A1	75,857,029.70	449,058.49	0.46%
JP1300631K78	JPGV 0.400 06/20/49 JAPAN	GOV	JP	JPY	A1	35,204.17	208.40	0.00%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	200,470,562.53	1,186,745.76	1.22%
JP1400071E55	JPGV 1.700 03/20/54 JAPAN	GOV	JP	JPY	A1	200,465,049.79	1,186,713.12	1.22%
JP1742181Q38	JPGV 06/17/24 JAPAN	GOV	JP	JPY	A1	200,447,994.85	1,186,612.16	1.22%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	3,150,527.07	3,150,527.07	3.24%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	3,150,642.11	3,150,642.11	3.24%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	327,609.94	303,454.94	0.31%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	3,401,277.81	3,150,498.26	3.24%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	6,683,640.68	6,190,849.29	6.37%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	327,591.26	303,437.63	0.31%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	326,903.32	302,800.41	0.31%
US912810QW18	UST 3.000 05/15/42 US TREASURY	GOV	US	USD	AAA	4,254,879.02	3,941,162.61	4.05%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	AAA	4,255,374.76	3,941,621.80	4.05%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	321,319.33	297,628.14	0.31%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	1,279,860.31	1,185,494.95	1.22%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	AAA	4,246,247.49	3,933,167.50	4.04%
	Unknown Company Description	UNK		JPY		49,991.92	295.94	0.00%
						Total:	**97,257,490.91**	**100.00%**





Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	**Major Name**	**Market Value**
1	BARCLAYS CAPITAL SECURITIES LIMIT	38,936,071.66

Top 5 borrowers in last Month		
No.	**Counterparty**	**Market Value**
1	NATIXIS (PARENT)	24,339,030.15
2	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	19,002,826.07
3	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	15,267,509.03
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	14,535,958.63
5	HSBC BANK PLC (PARENT)	6,663,838.74