Securities Lending Report

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

Report as at 23/09/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HSBC CONTINENTAL EUROPE / HSBC USA SCREENED EQUITY UCITS ETF - 364633
Replication Mode	Physical replication
ISIN Code	IE00BKY40J65
Total net assets (AuM)	891,011,670
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 23/09/2025	
Currently on loan in USD (base currency)	20,777,092.32
Current percentage on loan (in % of the fund AuM)	2.33%
Collateral value (cash and securities) in USD (base currency)	21,970,040.14
Collateral value (cash and securities) in % of loan	106%

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

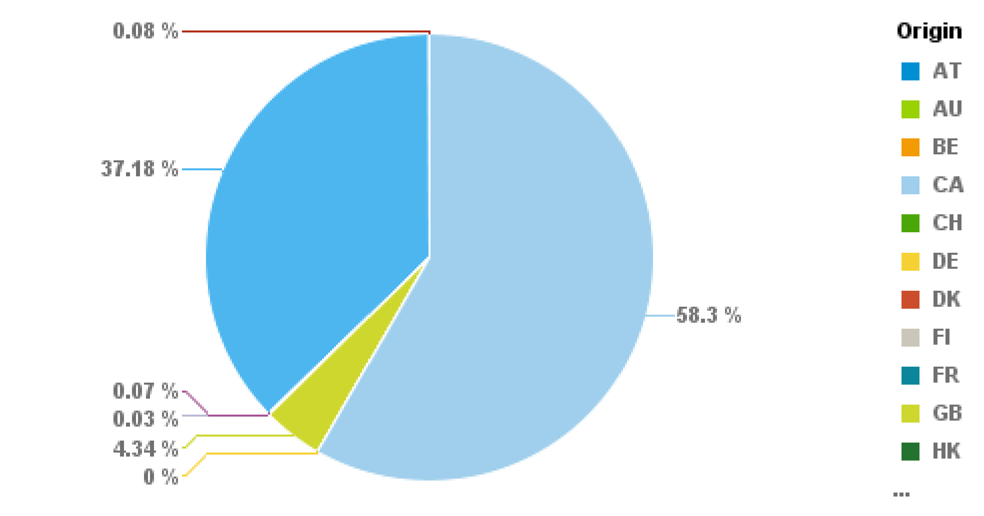
Collateral data - as at 23/09/2025

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	616.20	616.20	0.00%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	1,768,427.62	1,280,595.34	5.83%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	1,768,470.08	1,280,626.08	5.83%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	1,768,553.48	1,280,686.47	5.83%
CA1363751027	CA NATL RLWY ODSH CA NATL RLWY	COM	CA	CAD	AAA	1,768,565.07	1,280,694.87	5.83%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	1,768,611.99	1,280,728.85	5.83%
CA4969024047	KINROSS GOLD ODSH KINROSS GOLD	COM	CA	CAD	AAA	1,768,632.49	1,280,743.69	5.83%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	1,768,546.04	1,280,681.09	5.83%
CA67077M1086	NUTRIEN ODSH NUTRIEN	COM	CA	CAD	AAA	709.19	513.56	0.00%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	1,768,629.34	1,280,741.41	5.83%

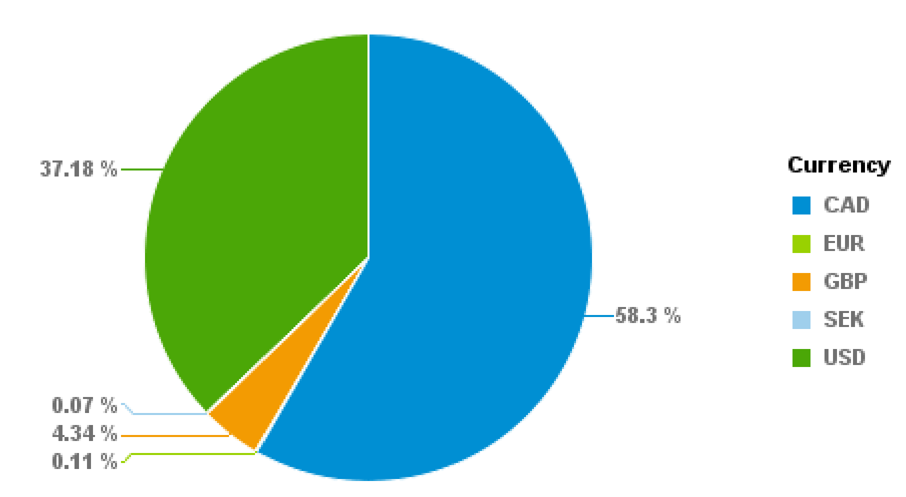
Collateral data - as at 23/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA87971M1032	TELUS BC ODSH TELUS BC	COM	CA	CAD	AAA	1,768,604.54	1,280,723.45	5.83%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	1,768,627.07	1,280,739.77	5.83%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	AAA	1.88	2.21	0.00%
DE0001102564	DEGV 08/15/31 GERMANY	GOV	DE	EUR	AAA	0.87	1.03	0.00%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	1.69	1.98	0.00%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	1.01	1.19	0.00%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	17.47	20.57	0.00%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	5,825.30	7,861.53	0.04%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	5,827.74	7,864.83	0.04%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	5,826.24	7,862.80	0.04%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	AA3	3.67	4.95	0.00%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	44.79	60.45	0.00%
GB00B8C3BL03	SAGE GROUP ODSH SAGE GROUP	CST	GB	GBP	AA3	5,827.72	7,864.80	0.04%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	5,825.98	7,862.45	0.04%
GB00BFWFPP71	UKT 1 3/4 01/22/49 UK TREASURY	GIL	GB	GBP	AA3	0.51	0.69	0.00%
GB00BFX0ZL78	GBGV 1.625 10/22/28 UNITED KINGDOM	GIL	GB	GBP	AA3	0.94	1.27	0.00%
GB00BJLR0J16	UKT 158 10/22/54 UK Tresury	GIL	GB	GBP	AA3	17.13	23.12	0.00%
GB00BJMHB534	UKT 0 7/8 22/10/29 UK Treasury	GIL	GB	GBP	AA3	9.79	13.21	0.00%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	43.44	58.62	0.00%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	0.83	1.12	0.00%
GB00BNNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	AA3	0.88	1.19	0.00%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	11.98	16.17	0.00%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	19.14	25.83	0.00%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	8.91	12.02	0.00%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	1.00	1.35	0.00%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	677,204.64	913,921.52	4.16%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	477.75	477.75	0.00%
NL0009538784	NXP SEMICONDTRS ODSH NXP SEMICONDTRS	COM	US	USD	AAA	7,674.81	7,674.81	0.03%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	6,486.40	7,635.83	0.03%
SE0000115446	VOLVO ODSH VOLVO	COM	SE	SEK	AAA	73,655.96	7,854.33	0.04%
SE0000695876	ALFA LAVAL AB ODSH ALFA LAVAL AB	COM	SE	SEK	AAA	73,779.99	7,867.55	0.04%
SE0017486889	ATLAS COPCO ODSH ATLAS COPCO	COM	SE	SEK	AAA	5,806.71	619.20	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	344,675.43	344,675.43	1.57%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	252.53	252.53	0.00%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	913,929.59	913,929.59	4.16%
US28176E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	AAA	73.74	73.74	0.00%
US45168D1046	IDEXX LABS ODSH IDEXX LABS	COM	US	USD	AAA	644.10	644.10	0.00%
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	335.11	335.11	0.00%
US49271V1008	KEURIG DR PEPPER ODSH KEURIG DR PEPPER	COM	US	USD	AAA	25.94	25.94	0.00%

Collateral data - as at 23/09/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	123,467.98	123,467.98	0.56%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	921,538.57	921,538.57	4.19%
US6974351057	PALO ALTO ODSH PALO ALTO	COM	US	USD	AAA	208.17	208.17	0.00%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	434.20	434.20	0.00%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	2,694.30	2,694.30	0.01%
US8962391004	TRIMBLE ODSH TRIMBLE	COM	US	USD	AAA	410.75	410.75	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	1,950.18	1,950.18	0.01%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	1,380,198.36	1,380,198.36	6.28%
US912828ZV59	UST 0.500 06/30/27 US TREASURY	GOV	US	USD	AAA	189.77	189.77	0.00%
US91282CAT80	UST 0.250 10/31/25 US TREASURY	GOV	US	USD	AAA	1,379,569.23	1,379,569.23	6.28%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	98.50	98.50	0.00%
US91282CJE21	UST 5.000 10/31/25 US TREASURY	GOV	US	USD	AAA	1,379,510.58	1,379,510.58	6.28%
US91282CMX64	UST 4.058 04/30/27 FRN US TREASURY	GOV	US	USD	AAA	99.96	99.96	0.00%
US91282CNG23	UST 4.000 05/31/30 US TREASURY	GOV	US	USD	AAA	1,379,671.63	1,379,671.63	6.28%
US91282CNP22	UST 3.875 07/31/27 US TREASURY	GOV	US	USD	AAA	328,668.93	328,668.93	1.50%
US912834DV73	UST IO STR 05/15/39 US TREASURY	GOV	US	USD	AAA	978.77	978.77	0.00%
	Unknown Company Description	UNK		EUR		14,193.48	16,708.66	0.08%
						Total:	**21,970,040.14**	**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)	10,774,175.45
2	HSBC BANK PLC (PARENT)	3,039,038.08
3	NATIXIS (PARENT)	65,052.71