HSBC

Securities Lending Report

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

Report as at 05/06/2025

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)	1,395,353,153
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 05/06/2025	
Currently on loan in EUR (base currency)	44,524,199.56
Current percentage on loan (in % of the fund AuM)	3.19%
Collateral value (cash and securities) in EUR (base currency)	47,064,590.32
Collateral value (cash and securities) in % of loan	106%

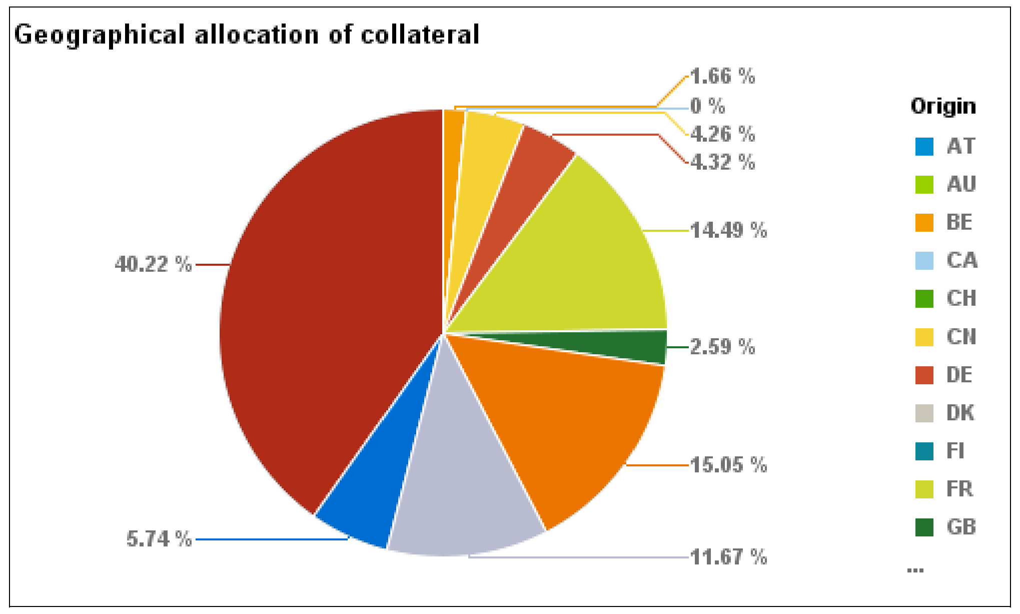
Securities lending statistics	
12-month average on loan in EUR (base currency)	102,655,455.72
12-month average on loan as a % of the fund AuM	9.00%
12-month maximum on loan in EUR	227,464,390.95
12-month maximum on loan as a % of the fund AuM	19.82%
Gross Return for the fund over the last 12 months in (base currency fund)	129,230.41
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0113%

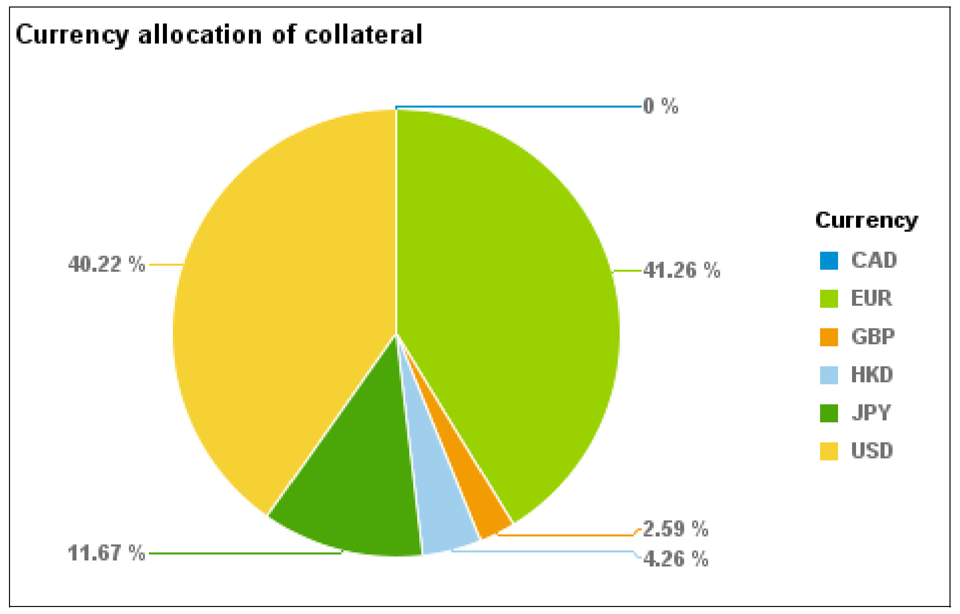
Collateral data - as at 05/06/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0003565737	KBC GROEP ODSH KBC GROEP	COM	BE	EUR	AA3	758,276.60	758,276.60	1.61%
BE0974320526	UM ODSH UM	COM	BE	EUR	AA3	22,676.87	22,676.87	0.05%
BMG0112X1056	AEGON BM ODSH AEGON BM	COM	NL	EUR	AAA	2,699,325.30	2,699,325.30	5.74%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	1,901.36	1,214.66	0.00%
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		18,006,764.49	2,003,730.96	4.26%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	1,219,229.43	1,219,229.43	2.59%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	813,267.82	813,267.82	1.73%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	1,219,182.27	1,219,182.27	2.59%
FR0000125338	CAPGEMINI ODSH CAPGEMINI	COM	FR	EUR	AA2	1,219,127.53	1,219,127.53	2.59%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	111,677.16	111,677.16	0.24%

Collateral data - as at 05/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0000133308	ORANGE ODSH ORANGE	COM	FR	EUR	AA2	1,219,253.84	1,219,253.84	2.59%
FR0010870956	FRGV 4.000 04/25/60 FRANCE	GOV	FR	EUR	AA2	1,525,902.97	1,525,902.97	3.24%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	1,525,980.50	1,525,980.50	3.24%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	1,028,568.79	1,219,261.23	2.59%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	AA3	330.54	391.82	0.00%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		2,719,429.30	2,719,429.30	5.78%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		71,357.51	71,357.51	0.15%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		1,539,220.64	1,539,220.64	3.27%
IT0003132476	ENI ODSH ENI	COM	IT	EUR		2,705,740.54	2,705,740.54	5.75%
IT0003828271	RECORDATI ODSH RECORDATI	COM	IT	EUR		26,620.95	26,620.95	0.06%
JP12011419C6	JPGV 2.100 12/20/29 JAPAN	GOV	JP	JPY	A1	115,838,271.09	706,536.54	1.50%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	4,529,527.35	27,627.11	0.06%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	250,181,921.74	1,525,943.62	3.24%
JP3188220002	OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS	COM	JP	JPY	A1	11,695,998.37	71,337.82	0.15%
JP3386450005	ENEOS HOLDINGS ODSH ENEOS HOLDINGS	COM	JP	JPY	A1	11,706,199.71	71,400.05	0.15%
JP3475350009	DAIICHI SANKYO ODSH DAIICHI SANKYO	COM	JP	JPY	A1	11,708,399.74	71,413.46	0.15%
JP3539220008	T&D HOLDINGS ODSH T&D HOLDINGS	COM	JP	JPY	A1	6,364,999.81	38,822.27	0.08%
JP3571400005	TOKYO ELECTRON ODSH TOKYO ELECTRON	COM	JP	JPY	A1	11,674,999.03	71,209.74	0.15%
JP3726800000	JAPAN TOBACCO ODSH JAPAN TOBACCO	COM	JP	JPY	A1	459,137,699.73	2,800,435.13	5.95%
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	7,887,598.63	48,109.11	0.10%
JP3830800003	BRIDGESTONE ODSH BRIDGESTONE	COM	JP	JPY	A1	5,857,999.38	35,729.91	0.08%
JP3890310000	MS&AD INSURANCE ODSH MS&AD INSURANCE	COM	JP	JPY	A1	3,801,599.49	23,187.23	0.05%
LU2598331598	TENARIS ODSH TENARIS	COM	IT	EUR		22,106.52	22,106.52	0.05%
US00206R1023	AT&T ODSH AT&T	COM	US	USD	AAA	192,531.94	169,095.33	0.36%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,534,906.71	1,348,064.89	2.86%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	233,436.34	205,020.49	0.44%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	902,062.59	792,255.90	1.68%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	1,534,806.98	1,347,977.30	2.86%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	1,534,427.38	1,347,643.91	2.86%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	2,923,271.22	2,567,425.92	5.46%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	1,516,259.69	1,331,687.74	2.83%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	21,632.14	18,998.90	0.04%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	920,112.49	808,108.61	1.72%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	65,759.91	57,755.06	0.12%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	985,080.27	865,167.97	1.84%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	1,735,385.99	1,524,140.13	3.24%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	773,276.55	679,146.79	1.44%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	AAA	1,735,973.44	1,524,656.08	3.24%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	3,210,771.94	2,819,929.63	5.99%

Collateral data - as at 05/06/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	1,733,847.88	1,522,789.26	3.24%
						Total:	**47,064,590.32**	**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	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	24,964,834.77
2	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	21,095,007.62
3	JP MORGAN SECS PLC (PARENT)	21,012,491.70
4	NATIXIS (PARENT)	14,795,629.63
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	7,812,229.34