HSBC

Securities Lending Report

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

Report as at 19/06/2025

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)	1,388,371,333
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 19/06/2025	
Currently on loan in EUR (base currency)	57,981,224.99
Current percentage on loan (in % of the fund AuM)	4.18%
Collateral value (cash and securities) in EUR (base currency)	61,443,485.79
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%

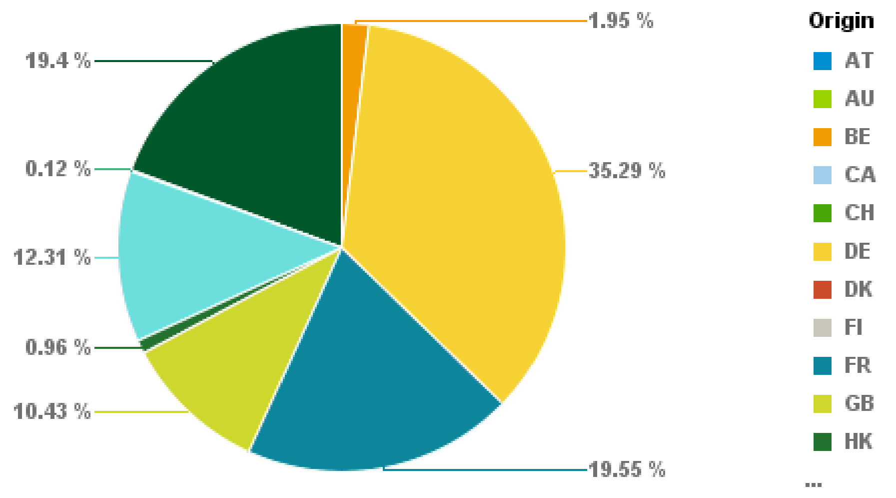
Collateral data - as at 19/06/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	1,198,533.74	1,198,533.74	1.95%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	11.84	11.84	0.00%
DE0001102549	DEGV 05/15/36 GERMANY	GOV	DE	EUR	AAA	1.24	1.24	0.00%
DE0006047004	HEIDELBERG MATER ODSH HEIDELBERG MATER	COM	DE	EUR	AAA	106,473.89	106,473.89	0.17%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	2,769,779.99	2,769,779.99	4.51%
DE0007100000	MERCEDES BENZ GR ODSH MERCEDES BENZ GR	COM	DE	EUR	AAA	5,951,159.24	5,951,159.24	9.69%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	106,259.99	106,259.99	0.17%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	5,950,898.09	5,950,898.09	9.69%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	5,951,068.00	5,951,068.00	9.69%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	846,517.00	846,517.00	1.38%

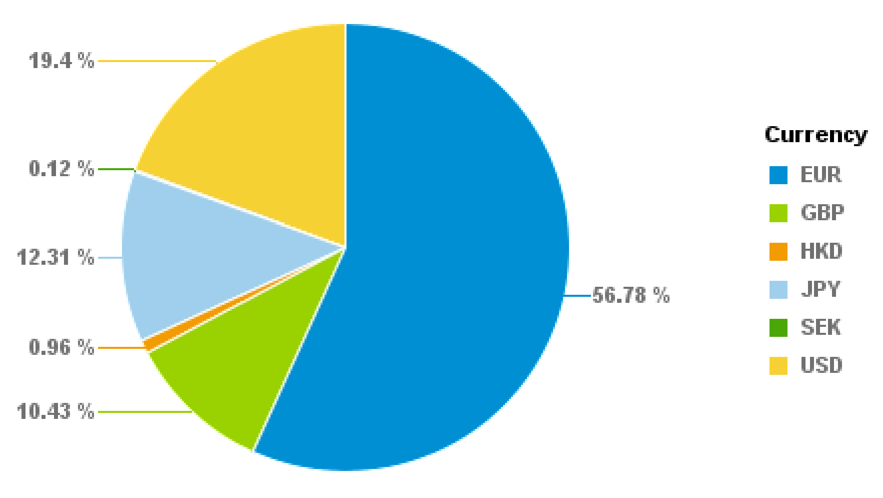
Collateral data - as at 19/06/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
FR0000052292	HERMES INTL ODSH HERMES INTL	COM	FR	EUR	AA2	5,951,128.99	5,951,128.99	9.69%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	106,410.84	106,410.84	0.17%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	1,075.91	1,075.91	0.00%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	322,744.45	377,239.85	0.61%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	413,871.93	483,754.21	0.79%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	322,690.52	377,176.81	0.61%
GB0009465807	ORD GBP0.125 WEIR GROUP	CST	GB	GBP	AA3	322,760.90	377,259.08	0.61%
GB0009697037	ORD GBP0.60 BABCOCK INTL	CST	GB	GBP	AA3	322,766.81	377,265.99	0.61%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	1,018,447.94	1,190,412.87	1.94%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	1,372,311.48	1,604,026.27	2.61%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	11,680.96	13,653.29	0.02%
GB00BYY5F144	UKTI 018 03/22/26 UK TREASURY	GIL	GB	GBP	AA3	5,122.52	5,987.46	0.01%
GB00BYYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	1,371,977.45	1,603,635.84	2.61%
JP1201451D66	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	165,981,427.14	996,079.45	1.62%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	92,317,239.16	554,009.61	0.90%
JP1300431E60	JPGV 1.700 06/20/44 JAPAN	GOV	JP	JPY	A1	123,454,402.46	740,868.40	1.21%
JP1300581J30	JPGV 0.800 03/20/48 JAPAN	GOV	JP	JPY	A1	60,183,697.54	361,171.40	0.59%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	66,119,281.43	396,791.73	0.65%
JP1300821Q49	JPGV 1.800 03/20/54 JAPAN	GOV	JP	JPY	A1	65,263,264.84	391,654.65	0.64%
JP14000117B7	JPGV 2.400 03/20/48 JAPAN	GOV	JP	JPY	A1	739,555.23	4,438.18	0.01%
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	267,267,187.20	1,603,910.50	2.61%
JP3519400000	CHUGAI PHARM ODSH CHUGAI PHARM	COM	JP	JPY	A1	720,898.11	4,326.22	0.01%
JP3718800000	NISSUI ODSH NISSUI	COM	JP	JPY	A1	1,520,649.26	9,125.64	0.01%
JP3827200001	FURUKAWA ELEC ODSH FURUKAWA ELEC	COM	JP	JPY	A1	69,174,899.52	415,128.95	0.68%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	69,137,998.21	414,907.50	0.68%
JP3870400003	MARUI GROUP ODSH MARUI GROUP	COM	JP	JPY	A1	69,014,398.48	414,165.76	0.67%
JP3885780001	MIZUHO ODSH MIZUHO	COM	JP	JPY	A1	68,938,798.12	413,712.07	0.67%
JP3890350006	SMFG ODSH SMFG	COM	JP	JPY	A1	69,171,198.87	415,106.74	0.68%
JP3900000005	MHI ODSH MHI	COM	JP	JPY	A1	69,049,498.16	414,376.40	0.67%
JP3933800009	LY ODSH LY	COM	JP	JPY	A1	2,274,298.12	13,648.40	0.02%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		961,949.91	106,481.98	0.17%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		4,369,451.96	483,671.64	0.79%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	5,951,051.72	5,951,051.72	9.69%
SE0000108656	ERICSSON ODSH ERICSSON	COM	SE	SEK	AAA	789,165.22	71,373.42	0.12%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	289,664.75	251,700.29	0.41%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	6,848,761.95	5,951,139.58	9.69%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	1,845,800.76	1,603,883.74	2.61%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	AAA	1,845,076.19	1,603,254.14	2.61%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	1,845,272.45	1,603,424.68	2.61%

Collateral data - as at 19/06/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
US91282CMR96	UST 4.125 02/29/32 US TREASURY	GOV	US	USD	AAA	1,040,757.88	904,352.56	1.47%
						Total:	**61,443,485.79**	**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	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	24,616,372.57
2	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	20,800,560.94
3	JP MORGAN SECS PLC (PARENT)	20,719,196.79
4	NATIXIS (PARENT)	14,589,110.44
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	7,703,185.30