



Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC MSCI EMERGING MARKETS UCITS ETF - 706054

Report as at 12/07/2024

<b>Summary of policy</b>	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	HSBC CONTINENTAL EUROPE / HSBC MSCI EMERGING MARKETS UCITS ETF - 706054
Replication Mode	Physical replication
ISIN Code	IE00B5SSQT16
Total net assets (AuM)	2,755,823,075
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

<b>Securities lending data - as at 12/07/2024</b>	
Currently on loan in USD (base currency)	300,703,047.16
Current percentage on loan (in % of the fund AuM)	10.91%
Collateral value (cash and securities) in USD (base currency)	321,676,963.72
Collateral value (cash and securities) in % of loan	107%

<b>Securities lending statistics</b>	
12-month average on loan in USD (base currency)	224,021,736.49
12-month average on loan as a % of the fund AuM	10.04%
12-month maximum on loan in USD	346,940,356.22
12-month maximum on loan as a % of the fund AuM	14.38%
Gross Return for the fund over the last 12 months in (base currency fund)	1,433,569.43
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0643%

<b>Collateral data - as at 12/07/2024</b>								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	AA1	1,961.33	2,123.14	0.00%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	81,275.76	87,981.02	0.03%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	120,029.93	129,932.41	0.04%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	56,834.85	61,523.73	0.02%
AU000000ALU8	ALTIUM ODSH ALTIUM	COM	AU	AUD	AAA	6,521,287.35	4,383,434.16	1.36%
AU000000CAR3	CAR GROUP ODSH CAR GROUP	COM	AU	AUD	AAA	969,484.86	651,661.68	0.20%
AU000000IPL1	INCITEC PIVOT ODSH INCITEC PIVOT	COM	AU	AUD	AAA	969,491.51	651,666.15	0.20%
AU000000WBC1	WESTPAC ODSH WESTPAC	COM	AU	AUD	AAA	190,333.80	127,937.27	0.04%
AU000000WHC8	WHITEHAVEN COAL ODSH WHITEHAVEN COAL	COM	AU	AUD	AAA	969,485.99	651,662.43	0.20%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	AA3	768.19	831.57	0.00%

## Collateral data - as at 12/07/2024

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	AA3	1.83	1.99	0.00%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	4.00	4.33	0.00%
BE0000346552	BEGV 1.250 04/22/33 BELGIUM	GOV	BE	EUR	AA3	2,007.28	2,172.88	0.00%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	AA3	973,511.23	1,053,825.95	0.33%
BMG491BT1088	INVESCO ODSH INVESCO	COM	US	USD	AAA	651,657.39	651,657.39	0.20%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	358,083.29	260,681.68	0.08%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		97,642.99	108,268.02	0.03%
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		2,941,937.96	3,262,065.18	1.01%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		3,533,603.91	448,468.81	0.14%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	1.96	2.13	0.00%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	93.65	101.37	0.00%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	83.37	90.24	0.00%
DE0001108744	DEGV PO STR 08/15/46 GERMANY	GOV	DE	EUR	AAA	33,775.15	36,561.60	0.01%
DE0001108835	DEGV PO STR 08/15/48 GERMANY	GOV	DE	EUR	AAA	1,227.44	1,328.71	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	109.92	118.99	0.00%
DE0001141851	DEGV 04/16/27 GERMANY	GOV	DE	EUR	AAA	342.02	370.24	0.00%
DE0001142032	DEGV PO STR 07/04/27 GERMANY	GOV	DE	EUR	AAA	144.93	156.88	0.00%
DE0001142131	DEGV PO STR 01/04/30 GERMANY	GOV	DE	EUR	AAA	295.01	319.35	0.00%
DE0001142685	DEGV IO STR 01/04/35 GERMANY	GOV	DE	EUR	AAA	2,251.28	2,437.01	0.00%
DE0001143287	DEGV IO STR 07/04/25 GERMANY	GOV	DE	EUR	AAA	160.83	174.10	0.00%
DE0003811519	DEGV IO STR 08/15/33 GERMANY	GOV	DE	EUR	AAA	234.83	254.20	0.00%
DE0005190003	BMW ODSH BMW	COM	DE	EUR	AAA	2,819,057.18	3,051,629.54	0.95%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	2,818,881.97	3,051,439.87	0.95%
FR0000052292	HERMES INTL ODSH HERMES INTL	COM	FR	EUR	AA2	2,818,826.39	3,051,379.71	0.95%
FR0000120404	ACCOR ODSH ACCOR	COM	FR	EUR	AA2	3,867,163.42	4,186,204.59	1.30%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	2,819,019.54	3,051,588.79	0.95%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	2,818,851.83	3,051,407.25	0.95%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	51,512.35	55,762.12	0.02%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	AA2	136.70	147.98	0.00%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	1,394,470.39	1,509,514.27	0.47%
FR0013131877	FRGV 0.500 05/25/26 FRANCE	GOV	FR	EUR	AA2	27,102.32	29,338.26	0.01%
FR0013200813	FRGV 0.250 11/25/26 FRANCE	GOV	FR	EUR	AA2	61,142.87	66,187.16	0.02%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	606.58	656.62	0.00%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	AA2	90.28	97.72	0.00%
FR0013341682	FRGV 0.750 11/25/28 FRANCE	GOV	FR	EUR	AA2	256.30	277.45	0.00%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	99.75	107.98	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	334,169.60	428,001.85	0.13%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	84,581.33	108,331.12	0.03%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	2,543,782.50	3,258,057.04	1.01%

## Collateral data - as at 12/07/2024

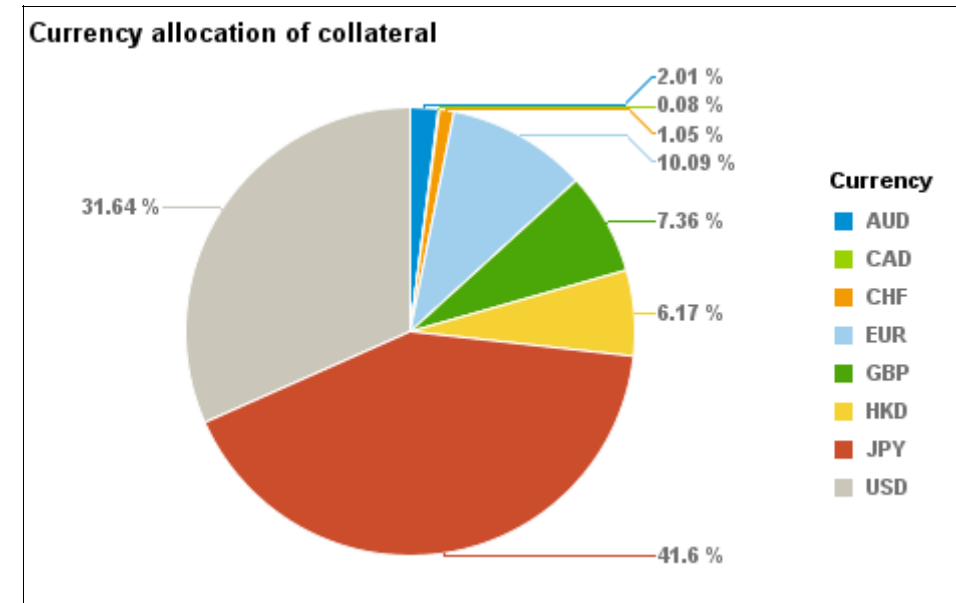
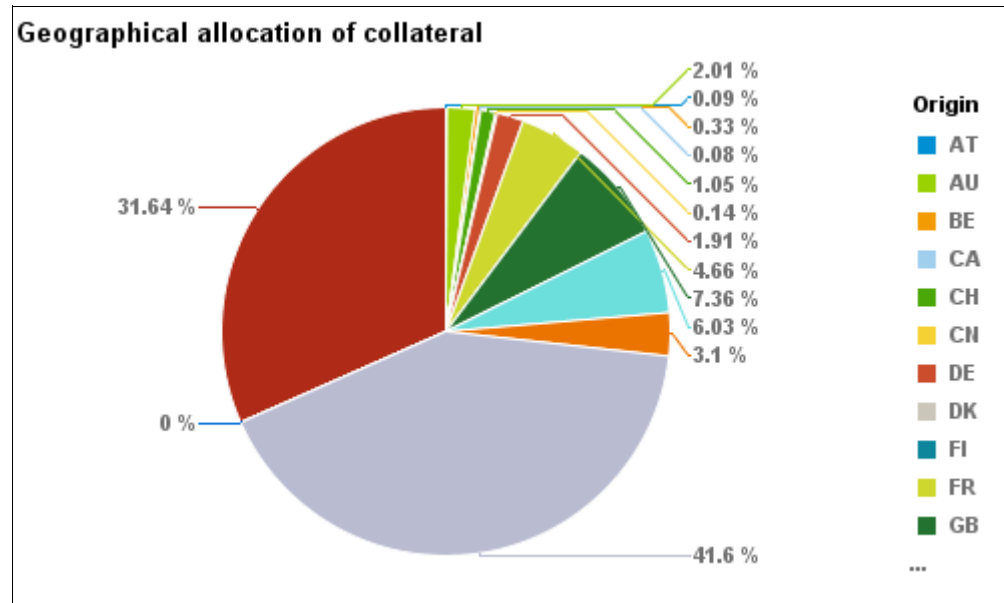
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	84,585.99	108,337.08	0.03%
GB0008220112	ORD GBP0.10 SMITH(DAVID S.)HLD	CST	GB	GBP	AA3	1,799,072.87	2,304,238.68	0.72%
GB0008782301	ORD GBP0.25 TAYLOR WIMPEY	CST	GB	GBP	AA3	158,282.15	202,726.56	0.06%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	1,678,501.44	2,149,811.72	0.67%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	15.14	19.39	0.00%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	1,679,204.85	2,150,712.64	0.67%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	AA3	70.09	89.77	0.00%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	873.77	1,119.12	0.00%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	2,238,182.58	2,866,647.01	0.89%
GB00B6RNH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	AA3	7,974.17	10,213.26	0.00%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	2,814,178.67	3,604,378.37	1.12%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	61,661.78	78,975.93	0.02%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	654.77	838.62	0.00%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	191,878.51	245,756.52	0.08%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	706,545.11	904,937.54	0.28%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	448,422.15	574,335.64	0.18%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	33.79	43.28	0.00%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	3,647,279.99	4,671,408.13	1.45%
IE00BK9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	AAA	2,006,031.21	2,006,031.21	0.62%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		3,529,019.09	3,820,163.34	1.19%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		1,354,316.67	1,466,047.87	0.46%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		1,022,954.57	1,107,348.37	0.34%
JP1024471P49	JPGV 0.005 04/01/25 JAPAN	GOV	JP	JPY	A1	113,992,302.31	712,482.55	0.22%
JP1103721PA1	JPGV 0.800 09/20/33 JAPAN	GOV	JP	JPY	A1	1,926,716.43	12,042.50	0.00%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	2,628,828,976.89	16,430,888.13	5.11%
JP1120201F51	JPGV 0.100 03/10/25 JAPAN	GOV	JP	JPY	A1	747,325,943.98	4,670,988.14	1.45%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	1,566,048,498.46	9,788,224.30	3.04%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	747,290,294.41	4,670,765.32	1.45%
JP1200881660	JPGV 2.300 06/20/26 JAPAN	GOV	JP	JPY	A1	12,892,037.82	80,578.70	0.03%
JP1201351C43	JPGV 1.700 03/20/32 JAPAN	GOV	JP	JPY	A1	1,095,411,573.85	6,846,616.95	2.13%
JP1201461D98	JPGV 1.700 09/20/33 JAPAN	GOV	JP	JPY	A1	114,006,156.81	712,569.14	0.22%
JP1201601H38	JPGV 0.700 03/20/37 JAPAN	GOV	JP	JPY	A1	113,974,708.05	712,372.58	0.22%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	114,006,439.60	712,570.91	0.22%
JP1201681K44	JPGV 0.400 03/20/39 JAPAN	GOV	JP	JPY	A1	113,982,591.25	712,421.85	0.22%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	113,979,546.17	712,402.82	0.22%
JP1201831P14	JPGV 1.400 12/20/42 JAPAN	GOV	JP	JPY	A1	147,193,647.50	919,999.88	0.29%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	747,347,972.66	4,671,125.83	1.45%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	445,301.05	2,783.25	0.00%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	28,715,215.86	179,477.82	0.06%

## Collateral data - as at 12/07/2024

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	250,044.98	1,562.85	0.00%
JP1400041B55	JPGV 2.200 03/20/51 JAPAN	GOV	JP	JPY	A1	747,373,132.49	4,671,283.08	1.45%
JP1742271Q47	JPGV 07/29/24 JAPAN	GOV	JP	JPY	A1	1,565,834,670.68	9,786,887.82	3.04%
JP1742401Q73	JPGV 09/30/24 JAPAN	GOV	JP	JPY	A1	1,565,434,713.88	9,784,387.98	3.04%
JP1742411Q71	JPGV 10/07/24 JAPAN	GOV	JP	JPY	A1	1,565,834,670.68	9,786,887.82	3.04%
JP3164720009	RENEASAS ODSH RENESAS	COM	JP	JPY	A1	880,549,599.18	5,503,671.82	1.71%
JP3165700000	NTT DATA GROUP ODSH NTT DATA GROUP	COM	JP	JPY	A1	14,738,848.55	92,121.77	0.03%
JP3269600007	KURARAY ODSH KURARAY	COM	JP	JPY	A1	118,526,298.43	740,821.24	0.23%
JP3475350009	DAIICHI SANKYO ODSH DAIICHI SANKYO	COM	JP	JPY	A1	701,077,698.32	4,381,924.17	1.36%
JP3496400007	KDDI ODSH KDDI	COM	JP	JPY	A1	41,629,999.57	260,198.69	0.08%
JP3663900003	SOJITZ ODSH SOJITZ	COM	JP	JPY	A1	602,247,598.90	3,764,209.47	1.17%
JP3676800000	NISSHIN SEIFUN ODSH NISSHIN SEIFUN	COM	JP	JPY	A1	739,999.70	4,625.20	0.00%
JP3695200000	NGK INSULATORS ODSH NGK INSULATORS	COM	JP	JPY	A1	123,840,999.15	774,039.55	0.24%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	24,964,799.34	156,036.71	0.05%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	126,181,699.02	788,669.56	0.25%
JP3877600001	MARUBENI ODSH MARUBENI	COM	JP	JPY	A1	892,506,598.44	5,578,406.28	1.73%
JP3888300005	MITSUI CHEMICALS ODSH MITSUI CHEMICALS	COM	JP	JPY	A1	631,727,998.88	3,948,469.90	1.23%
JP3890350006	SMFG ODSH SMFG	COM	JP	JPY	A1	892,332,998.10	5,577,321.23	1.73%
JP3893600001	MITSUI CO ODSH MITSUI CO	COM	JP	JPY	A1	892,667,899.61	5,579,414.45	1.73%
JP3898400001	MITSUBISHI ODSH MITSUBISHI	COM	JP	JPY	A1	892,445,998.06	5,578,027.51	1.73%
JP3942400007	ASTELLAS PHARMA ODSH ASTELLAS PHARMA	COM	JP	JPY	A1	701,242,399.08	4,382,953.59	1.36%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	19,947,899.73	124,679.74	0.04%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		39,673,222.28	5,035,143.50	1.57%
KYG211501005	CHINA HONGQIAO ODSH CHINA HONGQIAO	COM	HK	HKD		4,190,711.13	531,865.84	0.17%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		5,134,607.91	651,660.90	0.20%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		37,961,536.96	4,817,904.24	1.50%
KYG9066F1019	TRIP.COM GROUP ODSH TRIP.COM GROUP	COM	HK	HKD		23,042,908.73	2,924,500.34	0.91%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		42,736,778.53	5,423,956.01	1.69%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		3,315,987.73	3,589,556.88	1.12%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	108.64	117.60	0.00%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	6,933,529.92	6,933,529.92	2.16%
US0258161092	AMERICAN EXPRESS ODSH AMERICAN EXPRESS	COM	US	USD	AAA	108,124.60	108,124.60	0.03%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	5,212,382.58	5,212,382.58	1.62%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	210,339.82	210,339.82	0.07%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	299.27	299.27	0.00%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	4,545,452.16	4,545,452.16	1.41%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	4,524,807.64	4,524,807.64	1.41%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	4,653,779.30	4,653,779.30	1.45%
US3848021040	WW GRAINGER ODSH WW GRAINGER	COM	US	USD	AAA	4,524,473.00	4,524,473.00	1.41%

**Collateral data - as at 12/07/2024**

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US4180561072	HASBRO ODSH HASBRO	COM	US	USD	AAA	4,524,775.26	4,524,775.26	1.41%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	40,453.29	40,453.29	0.01%
US48203R1041	JUNIPER NETWORKS ODSH JUNIPER NETWORKS	COM	US	USD	AAA	4,333,508.29	4,333,508.29	1.35%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	4,545,256.72	4,545,256.72	1.41%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	398,779.82	398,779.82	0.12%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	4,545,501.34	4,545,501.34	1.41%
US65339F1012	NEXTERA ENERGY ODSH NEXTERA ENERGY	COM	US	USD	AAA	3,208,444.31	3,208,444.31	1.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	17,582,327.62	17,582,327.62	5.47%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	4,669,209.12	4,669,209.12	1.45%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	9,788,283.90	9,788,283.90	3.04%
US912810SZ21	UST 2.000 08/15/51 US TREASURY	GOV	US	USD	AAA	1,169,057.06	1,169,057.06	0.36%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	8,374,096.14	8,374,096.14	2.60%
US91282CGR60	UST 4.625 03/15/26 US TREASURY	GOV	US	USD	AAA	39,052.42	39,052.42	0.01%
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	AAA	95.94	95.94	0.00%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	2,171,177.88	2,171,177.88	0.67%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	3,032,015.95	3,032,015.95	0.94%
						<b>Total:</b>	<b>321,676,963.72</b>	<b>100.00%</b>



**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	GOLDMAN SACHS INTERNATIONAL (PARENT)	62,040,408.89
2	MACQUARIE BANK LTD (PARENT)	27,234,884.46
3	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	26,737,206.38
4	UBS AG	25,831,562.66
5	HSBC BANK PLC (PARENT)	20,859,928.27