



Securities Lending Report

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

Report as at 19/12/2024

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	HSBC CONTINENTAL EUROPE / HSBC MSCI EMERGING MARKETS UCITS ETF - 706054
Replication Mode	Physical replication
ISIN Code	IE00B5SSQT16
Total net assets (AuM)	3,005,350,402
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 19/12/2024	
Currently on loan in USD (base currency)	268,454,825.43
Current percentage on loan (in % of the fund AuM)	8.93%
Collateral value (cash and securities) in USD (base currency)	274,838,035.26
Collateral value (cash and securities) in % of loan	102%

Securities lending statistics	
12-month average on loan in USD (base currency)	214,915,716.08
12-month average on loan as a % of the fund AuM	8.60%
12-month maximum on loan in USD	312,583,906.01
12-month maximum on loan as a % of the fund AuM	11.38%
Gross Return for the fund over the last 12 months in (base currency fund)	1,447,610.72
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0580%

Collateral data - as at 19/12/2024								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	282,135.47	178,046.35	0.06%
CH0012032048	ROCHE HLDG PART ROCHE HLDG	COM	CH	CHF		1,252,049.99	1,403,291.71	0.51%
CNE1000002H1	CCB ODSH CCB	COM	CN	HKD		58,568,372.16	7,542,581.32	2.74%
CNE1000002M1	CHINAMRCHNTBANK ODSH CHINAMRCHNTBANK	COM	CN	HKD		15,368,891.92	1,979,244.31	0.72%
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		14,831,390.62	1,910,023.55	0.69%
CNE100000FN7	SINOPHARM ODSH SINOPHARM	COM	CN	HKD		3,621,975.91	466,447.11	0.17%
DE0005439004	CONTINENT ODSH CONTINENT	COM	DE	EUR	AAA	1,282,181.60	1,345,906.09	0.49%
DE0006047004	HEIDELBERG MATER ODSH HEIDELBERG MATER	COM	DE	EUR	AAA	113,581.44	119,226.44	0.04%
DE0006599905	MERCK ODSH MERCK	COM	DE	EUR	AAA	40,815.92	42,844.47	0.02%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	169,652.47	178,084.21	0.06%

Collateral data - as at 19/12/2024

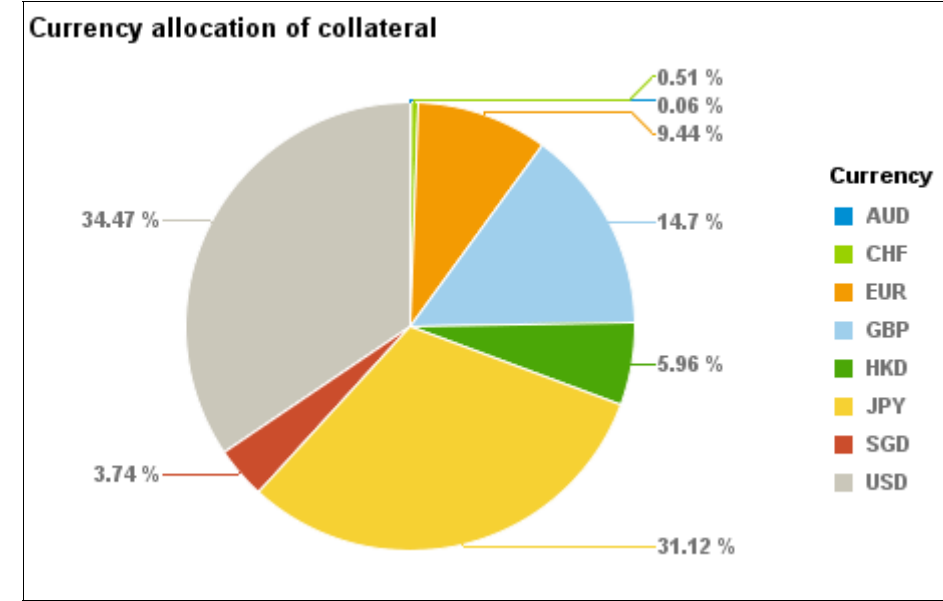
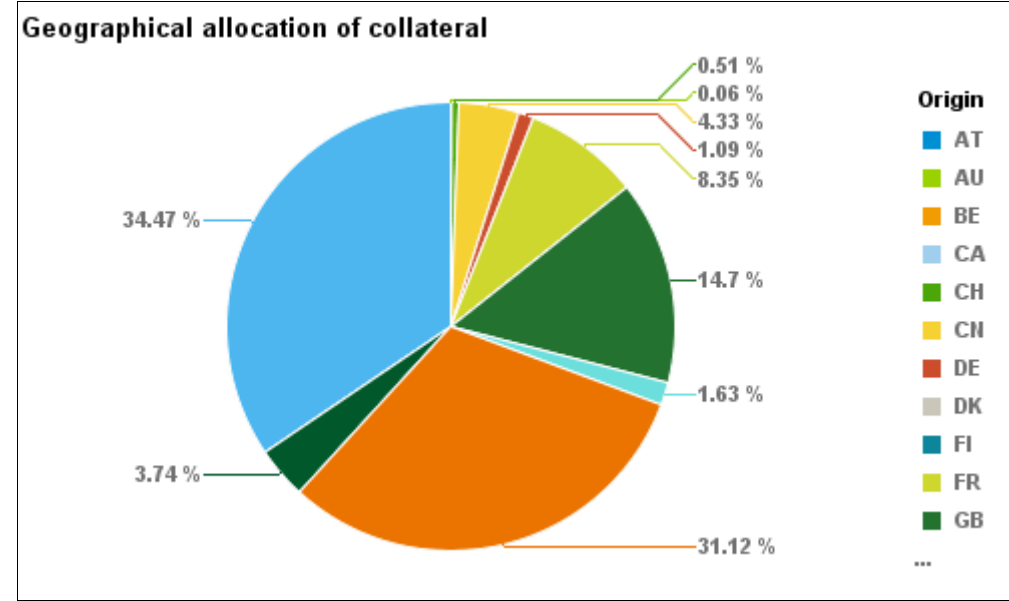
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0008402215	HANNOVER RUECK ODSH HANNOVER RUECK	COM	DE	EUR	AAA	1,084,849.98	1,138,767.08	0.41%
DE000BASF111	BASF ODSH BASF	COM	DE	EUR	AAA	169,583.78	178,012.11	0.06%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	7,379.23	9,372.25	0.00%
FR0000120404	ACCOR ODSH ACCOR	COM	FR	EUR	AA2	2,875,913.50	3,018,846.54	1.10%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	4,008,113.49	4,207,316.91	1.53%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	7,639,153.51	8,018,819.79	2.92%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	7,264,917.76	7,625,984.51	2.77%
FR0128227826	FRGV 03/26/25 FRANCE	GOV	FR	EUR	AA2	63,766.84	66,936.06	0.02%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	999,180.38	1,269,044.21	0.46%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	64,742.77	82,228.83	0.03%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	16,528.37	20,992.44	0.01%
GB0008220112	ORD GBP0.10 SMITH(DAVID S.)HLD	CST	GB	GBP	AA3	13,670.72	17,362.98	0.01%
GB0030913577	ORD GBP0.05 BT GROUP PLC	CST	GB	GBP	AA3	1,138,074.28	1,445,451.30	0.53%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	6,585,055.96	8,363,582.12	3.04%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	2,376,852.48	3,018,805.16	1.10%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	2,376,867.90	3,018,824.74	1.10%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	8,092,116.44	10,277,677.33	3.74%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	130,369.35	165,580.18	0.06%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	14,886.00	18,906.49	0.01%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	15,169.81	19,266.95	0.01%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	2,371,325.22	3,011,785.07	1.10%
GB00BGDT3G23	RIGHTMOVE ODSH RIGHTMOVE	CST	GB	GBP	AA3	23,841.02	30,280.13	0.01%
GB00BH4HKS39	VODAFONE GROUP ODSH VODAFONE GROUP	CST	GB	GBP	AA3	12,010.40	15,254.23	0.01%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	737,935.66	937,241.16	0.34%
GB00BP6MXD84	SHELL ODSH SHELL	CST	GB	GBP	AA3	514,884.15	653,946.74	0.24%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	6,313,607.70	8,018,819.70	2.92%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	1,063,520.33	1,063,520.33	0.39%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	2,814,512.58	18,285.02	0.01%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	1,581,817,045.98	10,276,579.00	3.74%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	58,517,390.98	380,169.50	0.14%
JP1201241B22	JPGV 2.000 12/20/30 JAPAN	GOV	JP	JPY	A1	12,573,789.50	81,688.04	0.03%
JP13002416A5	JPGV 2.500 09/20/36 JAPAN	GOV	JP	JPY	A1	646,634,681.18	4,200,986.71	1.53%
JP1300681LA7	JPGV 0.600 09/20/50 JAPAN	GOV	JP	JPY	A1	7,297,180,098.46	47,407,535.48	17.25%
JP1300791P79	JPGV 1.200 06/20/53 JAPAN	GOV	JP	JPY	A1	2,266,764.62	14,726.47	0.01%
JP1742071Q15	JPGV 01/20/25 JAPAN	GOV	JP	JPY	A1	1,581,840,142.02	10,276,729.04	3.74%
JP3111200006	ASAHI KASEI ODSH ASAHI KASEI	COM	JP	JPY	A1	426,799.71	2,772.79	0.00%
JP3122400009	ADVANTEST ODSH ADVANTEST	COM	JP	JPY	A1	302,411,999.02	1,964,677.78	0.71%
JP3190000004	OBAYASHI ODSH OBAYASHI	COM	JP	JPY	A1	110,267,998.27	716,377.28	0.26%
JP3205800000	KAO ODSH KAO	COM	JP	JPY	A1	110,737,998.95	719,430.73	0.26%

Collateral data - as at 19/12/2024

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	3,056,399.31	19,856.49	0.01%
JP3300600008	KONICA MINOLTA ODSH KONICA MINOLTA	COM	JP	JPY	A1	222,475,749.09	1,445,356.54	0.53%
JP3407400005	SUMITOMO EI ODSH SUMITOMO EI	COM	JP	JPY	A1	24,161,698.36	156,971.13	0.06%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	109,861,999.46	713,739.63	0.26%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	398,002,497.61	2,585,699.86	0.94%
JP3463000004	TAKEDA PHARMA ODSH TAKEDA PHARMA	COM	JP	JPY	A1	58,558,498.17	380,436.56	0.14%
JP3476480003	DAI-ICHLIFEHLDG ODSH DAI-ICHLIFEHLDG	COM	JP	JPY	A1	10,629,999.94	69,059.84	0.03%
JP3571400005	TOKYO ELECTRON ODSH TOKYO ELECTRON	COM	JP	JPY	A1	307,194,998.32	1,995,751.45	0.73%
JP3733000008	NEC ODSH NEC	COM	JP	JPY	A1	5,377,998.94	34,939.21	0.01%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	102,788,959.64	667,788.27	0.24%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	110,803,799.40	719,858.22	0.26%
JP3973400009	RICOH ODSH RICOH	COM	JP	JPY	A1	103,664,398.06	673,475.72	0.25%
KYG217651051	CKH HOLDINGS ODSH CKH HOLDINGS	COM	HK	HKD		11,120,391.24	1,432,111.77	0.52%
KYG8087W1015	SHENZHOU INTL ODSH SHENZHOU INTL	COM	HK	HKD		15,368,869.44	1,979,241.41	0.72%
KYG8586D1097	SUNNY OPTICAL ODSH SUNNY OPTICAL	COM	HK	HKD		6,993,495.94	900,639.88	0.33%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		309,323.95	39,835.51	0.01%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		1,007,714.35	129,775.97	0.05%
SGXF13029610	SGGV 2.375 07/01/39 SINGAPORE	GOV	SG	SGD		13,892,689.99	10,277,484.90	3.74%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	AAA	1,297,419.97	1,297,419.97	0.47%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	818,907.11	818,907.11	0.30%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	3,094,226.74	3,094,226.74	1.13%
US03073E1055	CENCORA ODSH CENCORA	COM	US	USD	AAA	58,812.51	58,812.51	0.02%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	82,800.66	82,800.66	0.03%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	242,005.46	242,005.46	0.09%
US0367521038	ELEVANCE HEALTH ODSH ELEVANCE HEALTH	COM	US	USD	AAA	1,063,404.69	1,063,404.69	0.39%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	2,923,171.30	2,923,171.30	1.06%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	2,718,452.87	2,718,452.87	0.99%
US0530151036	ADP ODSH ADP	COM	US	USD	AAA	910,186.24	910,186.24	0.33%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	15,196.44	15,196.44	0.01%
US09062X1037	BIOGEN ODSH BIOGEN	COM	US	USD	AAA	1,812,866.19	1,812,866.19	0.66%
US20825C1045	CONOCOPHILLIPS ODSH CONOCOPHILLIPS	COM	US	USD	AAA	2,781.91	2,781.91	0.00%
US2091151041	CONSOLIDATED EDI ODSH CONSOLIDATED EDI	COM	US	USD	AAA	238,612.41	238,612.41	0.09%
US2567461080	DOLLAR TREE ODSH DOLLAR TREE	COM	US	USD	AAA	1,445,318.98	1,445,318.98	0.53%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	127,425.01	127,425.01	0.05%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	7,751.77	7,751.77	0.00%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	448,924.00	448,924.00	0.16%
US4448591028	HUMANA DE ODSH HUMANA DE	COM	US	USD	AAA	2,718,276.96	2,718,276.96	0.99%
US45337C1027	INCYTE ODSH INCYTE	COM	US	USD	AAA	40,360.23	40,360.23	0.01%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	7,584,770.95	7,584,770.95	2.76%

Collateral data - as at 19/12/2024

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US48203R1041	JUNIPER NETWORKS ODSH JUNIPER NETWORKS	COM	US	USD	AAA	2,718,361.87	2,718,361.87	0.99%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	212,001.21	212,001.21	0.08%
US5024311095	L3HARRIS TECH ODSH L3HARRIS TECH	COM	US	USD	AAA	40,369.28	40,369.28	0.01%
US55354G1004	MSCI ODSH MSCI	COM	US	USD	AAA	154,154.94	154,154.94	0.06%
US56585A1025	MARATHON PTRLUM ODSH MARATHON PTRLUM	COM	US	USD	AAA	1,445,509.81	1,445,509.81	0.53%
US57060D1081	MARKETAXESS ODSH MARKETAXESS	COM	US	USD	AAA	317,455.57	317,455.57	0.12%
US5745991068	MASCO ODSH MASCO	COM	US	USD	AAA	311,771.93	311,771.93	0.11%
US5926881054	METTLER-TOLEDO ODSH METTLER-TOLEDO	COM	US	USD	AAA	1,542.44	1,542.44	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,730,686.96	1,730,686.96	0.63%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	AAA	194,639.72	194,639.72	0.07%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	2,150,015.65	2,150,015.65	0.78%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	7,257,231.47	7,257,231.47	2.64%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	169.21	169.21	0.00%
US74736K1016	QORVO ODSH QORVO	COM	US	USD	AAA	40,379.40	40,379.40	0.01%
US83088M1027	SKYWORKS SOLUTNS ODSH SKYWORKS SOLUTNS	COM	US	USD	AAA	6,574,266.50	6,574,266.50	2.39%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	177,957.56	177,957.56	0.06%
US89832Q1094	TRUIST FINANCIAL ODSH TRUIST FINANCIAL	COM	US	USD	AAA	3,050,794.68	3,050,794.68	1.11%
US9024941034	TYSON FOODS ODSH TYSON FOODS	COM	US	USD	AAA	239,704.40	239,704.40	0.09%
US912797ML87	UST BILL 02/27/25 US TREASURY	GOV	US	USD	AAA	99.27	99.27	0.00%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	3,116,751.17	3,116,751.17	1.13%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	AAA	3,189,150.98	3,189,150.98	1.16%
US912810SK51	UST 2.375 11/15/49 US TREASURY	GOV	US	USD	AAA	808,379.83	808,379.83	0.29%
US912810TS78	UST 3.875 05/15/43 US TREASURY	GOV	US	USD	AAA	3,226,600.23	3,226,600.23	1.17%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	944,756.19	944,756.19	0.34%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	3,216,824.60	3,216,824.60	1.17%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	944,790.67	944,790.67	0.34%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	3,226,136.24	3,226,136.24	1.17%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	944,742.94	944,742.94	0.34%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	552,724.57	552,724.57	0.20%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	3,226,115.07	3,226,115.07	1.17%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	10,277,661.81	10,277,661.81	3.74%
US91282CKG59	UST 4.125 03/31/29 US TREASURY	GOV	US	USD	AAA	944,793.05	944,793.05	0.34%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	3,834,927.68	3,834,927.68	1.40%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	944,789.14	944,789.14	0.34%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	AAA	9,805.77	9,805.77	0.00%
						Total:	274,838,035.26	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	GOLDMAN SACHS INTERNATIONAL (PARENT)	55,473,799.86
2	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	39,419,980.44
3	HSBC BANK PLC (PARENT)	31,554,130.03
4	JP MORGAN SECS PLC (PARENT)	26,786,582.02
5	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	18,511,380.53