



Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC S&P 500 UCITS ETF - 706157

Report as at 02/10/2025

|   |   |
|---|---|
| <b>Summary of policy</b>                      |   |
| % limit on maximum percentage of book on loan | 30%   |
| Revenue Split                                 | 75/25 *   |
| Name of the Fund                              | HSBC CONTINENTAL EUROPE / HSBC S&P 500 UCITS ETF - 706157 |
| Replication Mode                              | Physical replication                                      |
| ISIN Code                                     | IE00B5KQNG97  |
| Total net assets (AuM)                        | 8,481,080,837   |
| 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 02/10/2025</b>             |                |
| Currently on loan in USD (base currency)                      | 593,468,618.63 |
| Current percentage on loan (in % of the fund AuM)             | 7.00%          |
| Collateral value (cash and securities) in USD (base currency) | 662,830,649.82 |
| Collateral value (cash and securities) in % of loan           | 112%           |

|   |                |
|---|----------------|
| <b>Securities lending statistics</b>                                      |                |
| 12-month average on loan in USD (base currency)                           | 473,629,866.00 |
| 12-month average on loan as a % of the fund AuM                           | 6.17%          |
| 12-month maximum on loan in USD   | 710,432,591.43 |
| 12-month maximum on loan as a % of the fund AuM                           | 8.83%          |
| Gross Return for the fund over the last 12 months in (base currency fund) | 719,189.62     |
| Gross Return for the fund over the last 12 months in % of the fund AuM    | 0.0094%        |

| <b>Collateral data - as at 02/10/2025</b> |  |             |         |          |        |                      |                      |        |
|---|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                                      | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AU000000CGF5                              | CHALLENGER LTD ODSH CHALLENGER LTD     | COM         | AU      | AUD      | AAA    | 1,833,245.00         | 1,211,770.28         | 0.18%  |
| AU000000RMS4                              | RAMELIUS RSRCs ODSH RAMELIUS RSRCs     | COM         | AU      | AUD      | AAA    | 168,660.50           | 111,484.16           | 0.02%  |
| BE0003739530                              | UCB SA ODSH UCB SA                     | COM         | BE      | EUR      | AA3    | 303,930.90           | 356,964.84           | 0.05%  |
| BE0974293251                              | A B I ODSH A B I                       | COM         | BE      | EUR      | AA3    | 15,163,303.95        | 17,809,200.93        | 2.69%  |
| CA0636711016                              | BMO ODSH BMO                           | COM         | CA      | CAD      | AAA    | 43,789,615.41        | 31,404,861.58        | 4.74%  |
| CA0641491075                              | BANK NOVA ODSH BANK NOVA               | COM         | CA      | CAD      | AAA    | 29,277,343.56        | 20,997,008.39        | 3.17%  |
| CA11271J1075                              | BROOKFIELD CO ODSH BROOKFIELD CO       | COM         | CA      | CAD      | AAA    | 868,502.57           | 622,869.20           | 0.09%  |
| CA1360691010                              | CIBC ODSH CIBC                         | COM         | CA      | CAD      | AAA    | 29,277,286.91        | 20,996,967.76        | 3.17%  |
| CA29250N1050                              | ENBRIDGE INC ODSH ENBRIDGE INC         | COM         | CA      | CAD      | AAA    | 29,277,364.48        | 20,997,023.39        | 3.17%  |
| CA56501R1064                              | MANULIFE FINANCI ODSH MANULIFE FINANCI | COM         | CA      | CAD      | AAA    | 31,144,023.98        | 22,335,746.80        | 3.37%  |

## Collateral data - as at 02/10/2025

| ISIN         | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| CA6330671034 | NATL BK CANADA ODSH NATL BK CANADA     | COM         | CA      | CAD      | AAA    | 12,111,186.11        | 8,685,852.11         | 1.31%  |
| CA7800871021 | RBC ODSH RBC                           | COM         | CA      | CAD      | AAA    | 1,907,593.49         | 1,368,080.29         | 0.21%  |
| CA87971M1032 | TELUS BC ODSH TELUS BC                 | COM         | CA      | CAD      | AAA    | 29,277,370.19        | 20,997,027.48        | 3.17%  |
| CA8911605092 | TD ODSH TD                             | COM         | CA      | CAD      | AAA    | 22,489,241.30        | 16,128,744.30        | 2.43%  |
| CH0012005267 | NOVARTIS ODSH NOVARTIS                 | COM         | CH      | CHF      |        | 251,624.37           | 315,652.33           | 0.05%  |
| CH0012214059 | HOLCIM ODSH HOLCIM                     | COM         | CH      | CHF      |        | 74,702.99            | 93,711.80            | 0.01%  |
| CNE1000003G1 | ICBC ODSH ICBC                         | COM         | CN      | HKD      |        | 20,925.95            | 2,689.04             | 0.00%  |
| DE0005439004 | CONTINENT ODSH CONTINENT               | COM         | DE      | EUR      | AAA    | 1,577,047.32         | 1,852,231.72         | 0.28%  |
| DE000CBK1001 | COMMERZBANK ODSH COMMERZBANK           | COM         | DE      | EUR      | AAA    | 1,259,003.79         | 1,478,691.68         | 0.22%  |
| FI0009014377 | ORION ODSH ORION                       | COM         | FI      | EUR      | AA1    | 592,650.00           | 696,063.53           | 0.11%  |
| FR0000120073 | AIR LIQUIDE ODSH AIR LIQUIDE           | COM         | FR      | EUR      | AA2    | 6,493,207.20         | 7,626,229.22         | 1.15%  |
| GB0003718474 | GAMES WORKSHOP ODSH GAMES WORKSHOP     | CST         | GB      | GBP      | AA3    | 26,980.00            | 36,437.84            | 0.01%  |
| GB0004544929 | ORD GBP0.10 IMPERIAL TOBACCO           | CST         | GB      | GBP      | AA3    | 58,141.71            | 78,523.29            | 0.01%  |
| GB0007669376 | ORD GBP0.15 ST.JAMES PLACE CAP         | CST         | GB      | GBP      | AA3    | 1,125.08             | 1,519.48             | 0.00%  |
| GB0007980591 | ORD USD0.25 BP PLC                     | CST         | GB      | GBP      | AA3    | 1,405,274.23         | 1,897,893.11         | 0.29%  |
| GB0008706128 | ORD GBP0.25 LLOYDS BANKING GROUP       | CST         | GB      | GBP      | AA3    | 1,105,126.47         | 1,492,528.55         | 0.23%  |
| GB0031348658 | ORD 25P BARCLAYS BANK PLC              | CST         | GB      | GBP      | AA3    | 1,140,862.33         | 1,540,791.62         | 0.23%  |
| GB00B033F229 | ORD 6 14/81P CENTRICA PLC              | CST         | GB      | GBP      | AA3    | 5,646,883.70         | 7,626,398.78         | 1.15%  |
| GB00B19NLV48 | ORD USD0.10 EXPERIAN GROUP LIMITED     | CST         | GB      | GBP      | AA3    | 19,978,292.25        | 26,981,682.60        | 4.07%  |
| GB00B24CGK77 | ORD GBP0.10 RECKITT BENCKISER PLC      | CST         | GB      | GBP      | AA3    | 337,345.40           | 455,601.83           | 0.07%  |
| GB00B2B0DG97 | RELX PLC GBP0.1444 RELX PLC            | CST         | GB      | GBP      | AA3    | 5,646,856.38         | 7,626,361.88         | 1.15%  |
| GB00B2QPJ12  | ORD USD0.50 FRESNILLO PLC              | CST         | GB      | GBP      | AA3    | 5,646,869.36         | 7,626,379.41         | 1.15%  |
| GB00B39J2M42 | ORD GBP5 UNITED UTILITIES              | CST         | GB      | GBP      | AA3    | 1,672,755.50         | 2,259,139.94         | 0.34%  |
| GB00B63H8491 | ROLLS ROYCE ODSH ROLLS ROYCE           | CST         | GB      | GBP      | AA3    | 31,955.55            | 43,157.57            | 0.01%  |
| GB00B6460505 | UKT 4 1/4 12/07/40 UK TREASURY         | GIL         | GB      | GBP      | AA3    | 9,465,990.14         | 12,784,292.98        | 1.93%  |
| GB00BLGZ9862 | TESCO ODSH TESCO                       | CST         | GB      | GBP      | AA3    | 19,968,446.02        | 26,968,384.77        | 4.07%  |
| GB00BVYVFW23 | AUTO TRADER ODSH AUTO TRADER           | CST         | GB      | GBP      | AA3    | 11,393,798.58        | 15,387,894.67        | 2.32%  |
| HK0669013440 | TTI ODSH TTI                           | COM         | HK      | HKD      |        | 9,428,514.74         | 1,211,589.13         | 0.18%  |
| IE000S9YS762 | LINDE ODSH LINDE                       | COM         | US      | USD      | AAA    | 4,106,752.90         | 4,106,752.90         | 0.62%  |
| IT0003856405 | LEONARDO ODSH LEONARDO                 | COM         | IT      | EUR      |        | 189,863.99           | 222,994.01           | 0.03%  |
| JP3164720009 | RENASAS ODSH RENASAS                   | COM         | JP      | JPY      | A1     | 177,851,698.78       | 1,210,987.49         | 0.18%  |
| JP3228600007 | KANSAI ELEC ODSH KANSAI ELEC           | COM         | JP      | JPY      | A1     | 102,225,599.67       | 696,051.39           | 0.11%  |
| KYG532631028 | KUAISHOU TECH ODSH KUAISHOU TECH       | COM         | HK      | HKD      |        | 190,405.02           | 24,467.55            | 0.00%  |
| KYG6427A1022 | NETEASE ODSH NETEASE                   | COM         | HK      | HKD      |        | 206,503.56           | 26,536.25            | 0.00%  |
| KYG875721634 | TENCENT HOLDINGS ODSH TENCENT HOLDINGS | COM         | HK      | HKD      |        | 9,431,086.41         | 1,211,919.59         | 0.18%  |
| US0231351067 | AMAZON.COM ODSH AMAZON.COM             | COM         | US      | USD      | AAA    | 15,920,593.45        | 15,920,593.45        | 2.40%  |
| US0304201033 | AMERICAN WATER ODSH AMERICAN WATER     | COM         | US      | USD      | AAA    | 7,626,315.28         | 7,626,315.28         | 1.15%  |
| US03073E1055 | CENCORA ODSH CENCORA                   | COM         | US      | USD      | AAA    | 52,689.13            | 52,689.13            | 0.01%  |
| US0326541051 | ANALOG DEVICES ODSH ANALOG DEVICES     | COM         | US      | USD      | AAA    | 356,287.91           | 356,287.91           | 0.05%  |

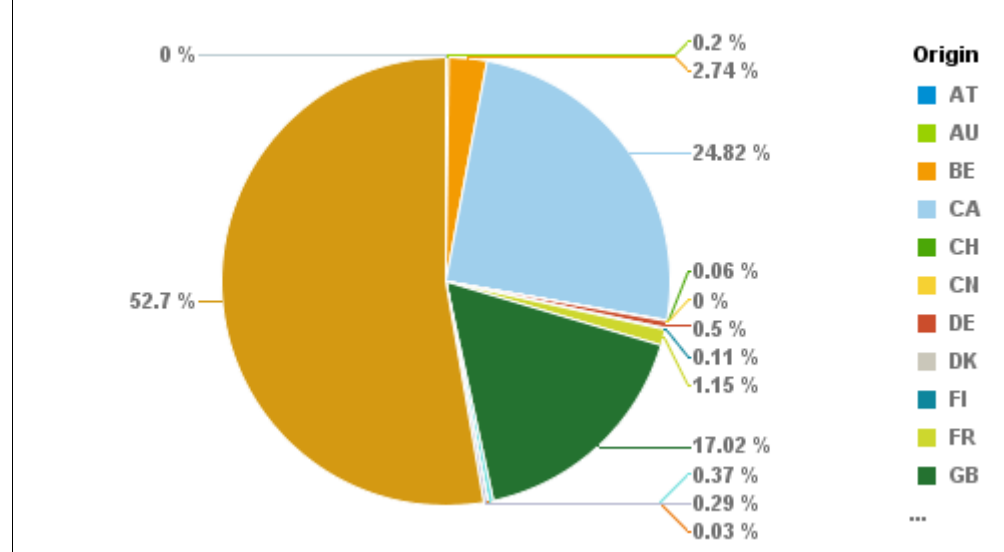
## Collateral data - as at 02/10/2025

| ISIN         | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| US0378331005 | APPLE ODSH APPLE                       | COM         | US      | USD      | AAA    | 39,978,169.12        | 39,978,169.12        | 6.03%  |
| US0382221051 | APPLIED ODSH APPLIED                   | COM         | US      | USD      | AAA    | 6,766,923.71         | 6,766,923.71         | 1.02%  |
| US0605051046 | BOFAML ODSH BOFAML                     | COM         | US      | USD      | AAA    | 15,252,273.22        | 15,252,273.22        | 2.30%  |
| US1101221083 | BRISTOL-MYERS ODSH BRISTOL-MYERS       | COM         | US      | USD      | AAA    | 208,502.27           | 208,502.27           | 0.03%  |
| US11135F1012 | BROADCOM ODSH BROADCOM                 | COM         | US      | USD      | AAA    | 1,664,610.72         | 1,664,610.72         | 0.25%  |
| US1152361010 | BROWN & BROWN ODSH BROWN & BROWN       | COM         | US      | USD      | AAA    | 7,737,359.19         | 7,737,359.19         | 1.17%  |
| US1264081035 | CSX ODSH CSX                           | COM         | US      | USD      | AAA    | 208,494.99           | 208,494.99           | 0.03%  |
| US14040H1059 | CAPITAL ONE FIN ODSH CAPITAL ONE FIN   | COM         | US      | USD      | AAA    | 335,310.83           | 335,310.83           | 0.05%  |
| US17275R1023 | CISCO SYSTEMS ODSH CISCO SYSTEMS       | COM         | US      | USD      | AAA    | 10,886,884.84        | 10,886,884.84        | 1.64%  |
| US1912161007 | COCA-COLA ODSH COCA-COLA               | COM         | US      | USD      | AAA    | 1,211,923.43         | 1,211,923.43         | 0.18%  |
| US26875P1012 | EOG RESOURCES ODSH EOG RESOURCES       | COM         | US      | USD      | AAA    | 208,408.71           | 208,408.71           | 0.03%  |
| US30303M1027 | META PLATFORMS ODSH META PLATFORMS     | COM         | US      | USD      | AAA    | 13,641,654.78        | 13,641,654.78        | 2.06%  |
| US3167731005 | FIFTH THIRD ODSH FIFTH THIRD           | COM         | US      | USD      | AAA    | 208,489.35           | 208,489.35           | 0.03%  |
| US3377381088 | FISERV ODSH FISERV                     | COM         | US      | USD      | AAA    | 169,464.95           | 169,464.95           | 0.03%  |
| US37940X1028 | GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS   | COM         | US      | USD      | AAA    | 1,710,242.31         | 1,710,242.31         | 0.26%  |
| US3848021040 | WW GRAINGER ODSH WW GRAINGER           | COM         | US      | USD      | AAA    | 313,408.00           | 313,408.00           | 0.05%  |
| US4370761029 | HOME DEPOT ODSH HOME DEPOT             | COM         | US      | USD      | AAA    | 28,652,761.56        | 28,652,761.56        | 4.32%  |
| US4404521001 | HORMEL FOODS ODSH HORMEL FOODS         | COM         | US      | USD      | AAA    | 17,766,075.20        | 17,766,075.20        | 2.68%  |
| US4448591028 | HUMANA DE ODSH HUMANA DE               | COM         | US      | USD      | AAA    | 3,434,791.61         | 3,434,791.61         | 0.52%  |
| US45167R1041 | IDEX ODSH IDEX                         | COM         | US      | USD      | AAA    | 10,777,759.79        | 10,777,759.79        | 1.63%  |
| US4581401001 | INTEL ODSH INTEL                       | COM         | US      | USD      | AAA    | 692,405.51           | 692,405.51           | 0.10%  |
| US46120E6023 | INTUITIVE ODSH INTUITIVE               | COM         | US      | USD      | AAA    | 1,824,436.59         | 1,824,436.59         | 0.28%  |
| US46625H1005 | JP MORGAN ODSH JP MORGAN               | COM         | US      | USD      | AAA    | 10,889,039.87        | 10,889,039.87        | 1.64%  |
| US49271V1008 | KEURIG DR PEPPER ODSH KEURIG DR PEPPER | COM         | US      | USD      | AAA    | 1,211,955.19         | 1,211,955.19         | 0.18%  |
| US5261071071 | LII ODSH LII                           | COM         | US      | USD      | AAA    | 2,705,171.19         | 2,705,171.19         | 0.41%  |
| US58933Y1055 | MERCK & CO ODSH MERCK & CO             | COM         | US      | USD      | AAA    | 52,906.30            | 52,906.30            | 0.01%  |
| US5949181045 | MICROSOFT ODSH MICROSOFT               | COM         | US      | USD      | AAA    | 46,630,460.01        | 46,630,460.01        | 7.04%  |
| US6153691059 | MOODY S ODSH MOODY S                   | COM         | US      | USD      | AAA    | 208,241.87           | 208,241.87           | 0.03%  |
| US64110L1061 | NETFLIX ODSH NETFLIX                   | COM         | US      | USD      | AAA    | 1,802,015.10         | 1,802,015.10         | 0.27%  |
| US67066G1040 | NVIDIA ODSH NVIDIA                     | COM         | US      | USD      | AAA    | 54,149,850.45        | 54,149,850.45        | 8.17%  |
| US69331C1080 | PG&E US ODSH PG&E US                   | COM         | US      | USD      | AAA    | 220,179.60           | 220,179.60           | 0.03%  |
| US7134481081 | PEPSICO ODSH PEPSICO                   | COM         | US      | USD      | AAA    | 692,654.46           | 692,654.46           | 0.10%  |
| US7427181091 | PROCTER GAMBLE ODSH PROCTER GAMBLE     | COM         | US      | USD      | AAA    | 13,926,512.87        | 13,926,512.87        | 2.10%  |
| US7443201022 | PRUDENTIAL FINL ODSH PRUDENTIAL FINL   | COM         | US      | USD      | AAA    | 52,730.87            | 52,730.87            | 0.01%  |
| US8326964058 | J M SMUCKER ODSH J M SMUCKER           | COM         | US      | USD      | AAA    | 52,632.19            | 52,632.19            | 0.01%  |
| US9078181081 | UNION PACIFIC ODSH UNION PACIFIC       | COM         | US      | USD      | AAA    | 52,816.50            | 52,816.50            | 0.01%  |
| US92532F1003 | VERTEX PHARMS ODSH VERTEX PHARMS       | COM         | US      | USD      | AAA    | 1,898,574.37         | 1,898,574.37         | 0.29%  |
| US92826C8394 | VISA ODSH VISA                         | COM         | US      | USD      | AAA    | 7,626,172.74         | 7,626,172.74         | 1.15%  |
| US9311421039 | WALMART ODSH WALMART                   | COM         | US      | USD      | AAA    | 1,310,185.99         | 1,310,185.99         | 0.20%  |

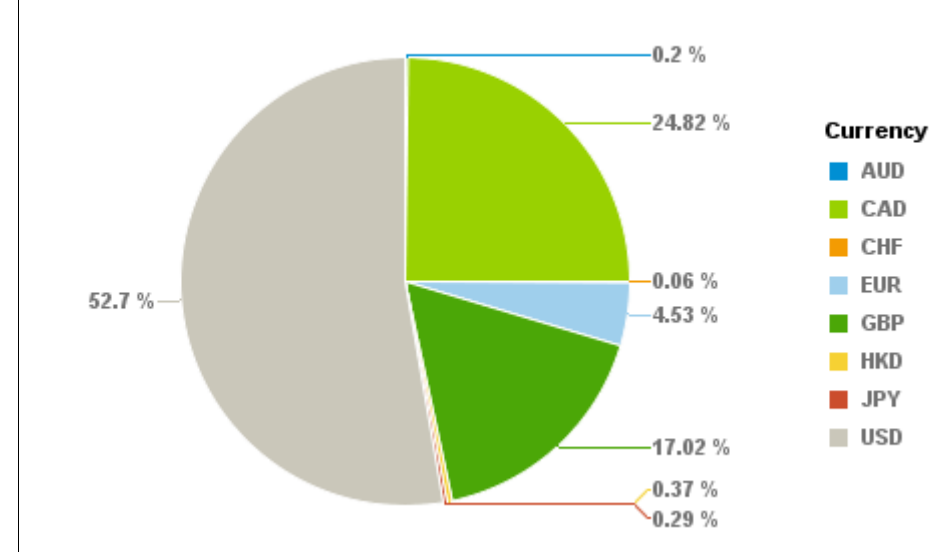
**Collateral data - as at 02/10/2025**

| ISIN         | Name                                 | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy)  | Weight         |
|--------------|--------------------------------------|-------------|---------|----------|--------|----------------------|-----------------------|----------------|
| US94106L1098 | WASTE MGMT ODSH WASTE MGMT           | COM         | US      | USD      | AAA    | 1,854,823.32         | 1,854,823.32          | 0.28%          |
| US9418481035 | WATERS ODSH WATERS                   | COM         | US      | USD      | AAA    | 1,900,630.82         | 1,900,630.82          | 0.29%          |
| US9497461015 | WELLS FARGO ODSH WELLS FARGO         | COM         | US      | USD      | AAA    | 8,685,857.70         | 8,685,857.70          | 1.31%          |
| US9581021055 | WESTERN DIGITAL ODSH WESTERN DIGITAL | COM         | US      | USD      | AAA    | 1,688,006.34         | 1,688,006.34          | 0.25%          |
|              | Unknown Company Description          | UNK         |         | EUR      |        | 4,970.79             | 5,838.16              | 0.00%          |
|              |                                      |             |         |          |        | <b>Total:</b>        | <b>662,830,649.82</b> | <b>100.00%</b> |

**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)                   | 171,106,952.04 |
| 2   | HSBC BANK PLC (PARENT)                                 | 166,982,490.79 |
| 3   | SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)              | 97,011,783.22  |
| 4   | ROYAL BANK OF CANADA TORONTO BRANCH (PARENT)           | 45,999,863.60  |
| 5   | HEALTHCARE OF ONTARIO PENSION PLAN TRUST FUND (PARENT) | 41,592,520.54  |