



Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC MSCI TAIWAN CAPPED UCITS ETF - 724949

Report as at 01/12/2022

Summary of policy	
% limit on maximum percentage of book on loan	20%
Revenue Split	75/25 *
Name of the Fund	HSBC CONTINENTAL EUROPE / HSBC MSCI TAIWAN CAPPED UCITS ETF - 724949
Replication Mode	Physical replication
ISIN Code	IE00B3S1J086
Total net assets (AuM)	24,449,958
Reference currency of the fund	USD

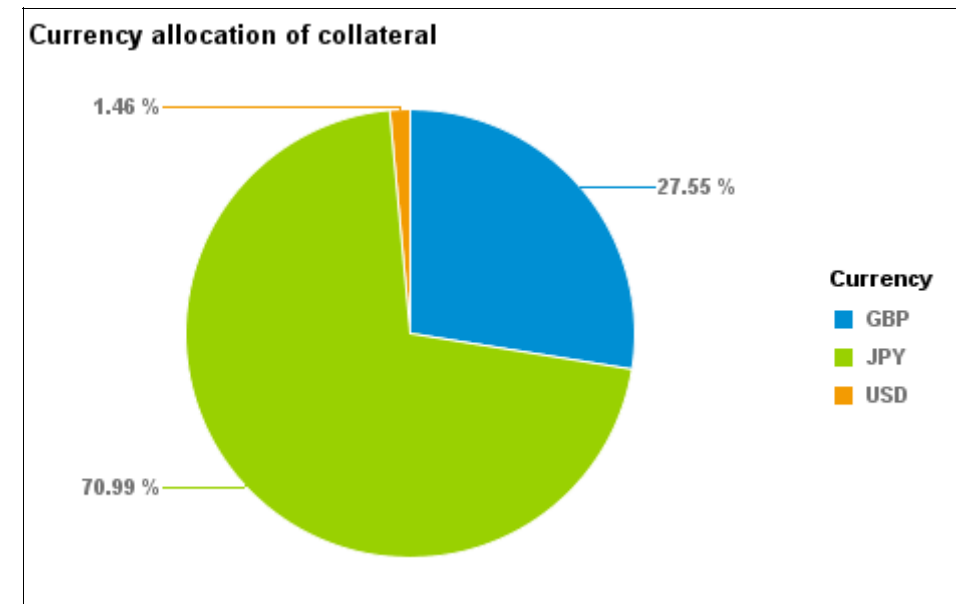
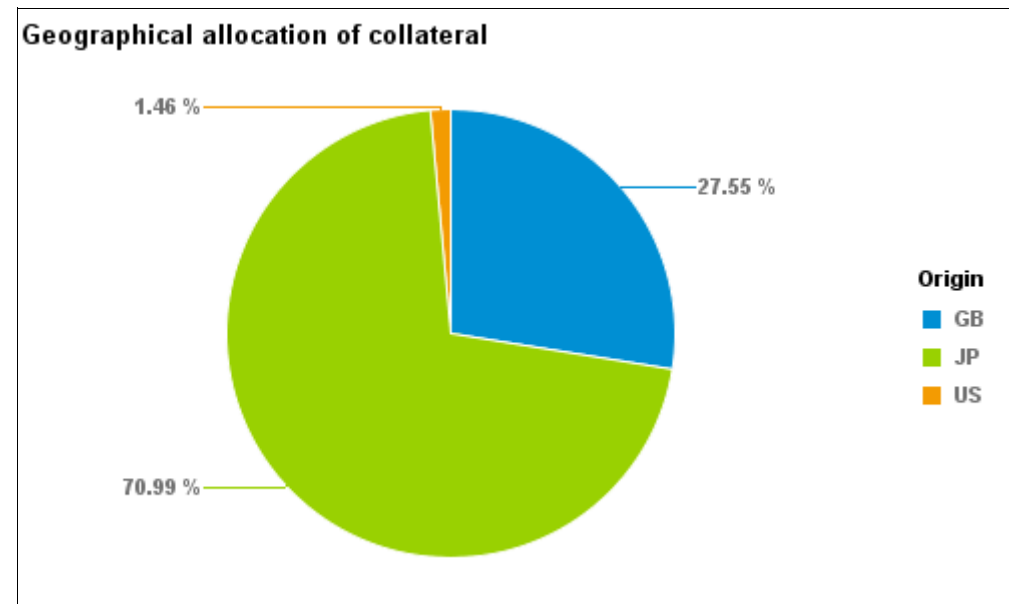
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 01/12/2022	
Currently on loan in USD (base currency)	376,873.90
Current percentage on loan (in % of the fund AuM)	1.54%
Collateral value (cash and securities) in USD (base currency)	398,794.62
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in USD (base currency)	4,597,593.55
12-month average on loan as a % of the fund AuM	11.70%
12-month maximum on loan in USD	7,306,772.10
12-month maximum on loan as a % of the fund AuM	15.78%
Gross Return for the fund over the last 12 months in (base currency fund)	32,861.02
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0837%

Collateral data - as at 01/12/2022								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	14,432.32	17,351.99	4.35%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	14,466.90	17,393.57	4.36%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	3,804.87	4,574.60	1.15%
GB00BH4HKS39	VODAFONE GROUP ODSH VODAFONE GROUP	CST	GB	GBP	AA3	14,468.47	17,395.46	4.36%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	14,467.50	17,394.29	4.36%
GB00BYTTFB60	HOMESERVE ODSH HOMESERVE	CST	GB	GBP	AA3	14,458.74	17,383.76	4.36%
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	AA3	15,287.66	18,380.37	4.61%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	39,128,390.43	283,094.33	70.99%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	48.86	48.86	0.01%
US91282CBT71	UST 0.750 03/31/26 US TREASURY	GOV	US	USD	AAA	5,777.38	5,777.38	1.45%

Collateral data - as at 01/12/2022								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
						Total:	398,794.62	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	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	257,950.57
2	HSBC BANK PLC (PARENT)	104,387.11