



Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC MSCI KOREA CAPPED UCITS ETF - 724925

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 KOREA CAPPED UCITS ETF - 724925
Replication Mode	Physical replication
ISIN Code	IE00B3Z0X395
Total net assets (AuM)	53,362,134
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

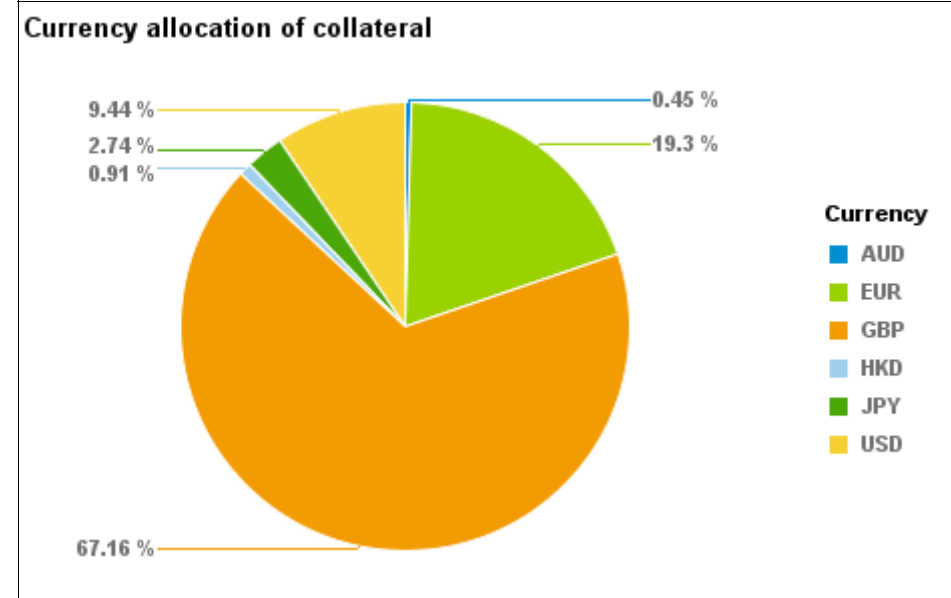
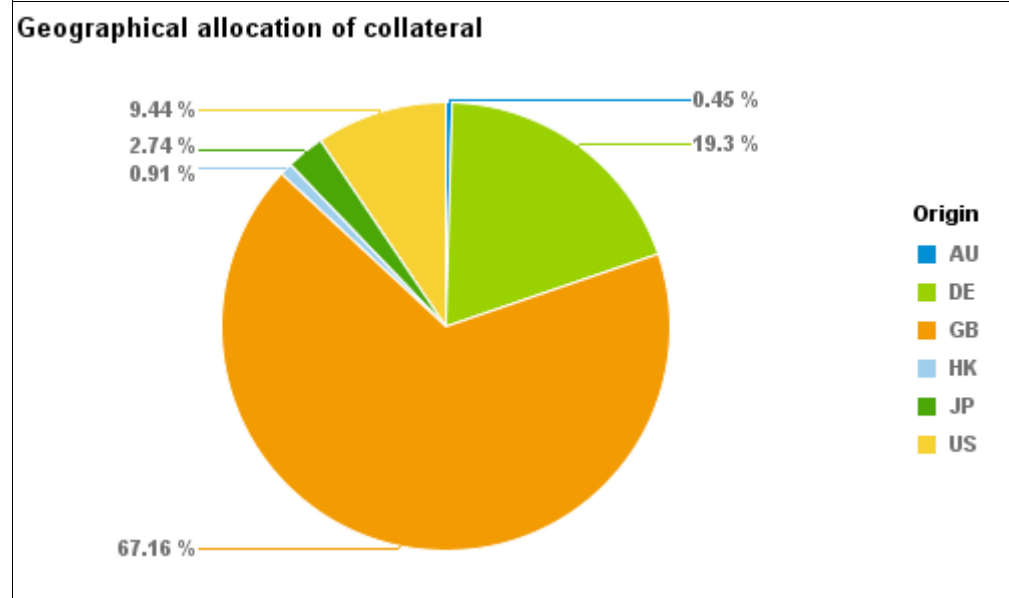
Securities lending data - as at 01/12/2022	
Currently on loan in USD (base currency)	8,452,786.06
Current percentage on loan (in % of the fund AuM)	15.84%
Collateral value (cash and securities) in USD (base currency)	8,915,480.73
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in USD (base currency)	6,611,130.63
12-month average on loan as a % of the fund AuM	10.83%
12-month maximum on loan in USD	11,918,023.48
12-month maximum on loan as a % of the fund AuM	15.49%
Gross Return for the fund over the last 12 months in (base currency fund)	56,180.46
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0920%

Collateral data - as at 01/12/2022								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000NEC4	NINE ENTMT ODSH NINE ENTMT	COM	AU	AUD	AAA	59,707.54	40,369.15	0.45%
DE0001030724	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	551,699.09	571,891.27	6.41%
DE0001102333	DEGV 1.750 02/15/24 GERMANY	GOV	DE	EUR	AAA	554,301.41	574,588.82	6.44%
DE0001141851	DEGV 04/16/27 GERMANY	GOV	DE	EUR	AAA	554,311.76	574,599.56	6.44%
GB0000536739	ORD GBP0.10 ASHTEAD GROUP	CST	GB	GBP	AA3	251,038.50	301,823.86	3.39%
GB0000811801	ORD GBP0.10 BARRATT DEVEL	CST	GB	GBP	AA3	96,191.69	115,651.37	1.30%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	96,194.84	115,655.16	1.30%
GB00B033F229	ORD 6 14/81P CENTRICA PLC	CST	GB	GBP	AA3	96,194.06	115,654.22	1.30%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	81,292.34	97,737.87	1.10%
GB00B082RF11	ORD SHARES OF 100 PENCE EACH RENTOKIL INITIAL PLC	CST	GB	GBP	AA3	470,162.58	565,276.99	6.34%

Collateral data - as at 01/12/2022

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	470,145.20	565,256.09	6.34%
GB00B1CRLC47	ORD EUR0.20 MONDI PLC	CST	GB	GBP	AA3	96,190.62	115,650.09	1.30%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	96,188.50	115,647.54	1.30%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	20,327.98	24,440.35	0.27%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	271,169.07	326,026.87	3.66%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	470,159.88	565,273.74	6.34%
GB00BLBDX619	UKT 1 1/8 10/22/2073 UK Treasury	GIL	GB	GBP	AA3	0.00	0.00	0.00%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	477,876.60	574,551.56	6.44%
GB00BM8Q5M07	JD SPORTS FASHION ORD GBP0.0005 JD SPORTS FASHION ORD GBP0.0005	CST	GB	GBP	AA3	64,158.18	77,137.45	0.87%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	477,896.74	574,575.78	6.44%
GB00BMGR2809	UKT 0 1/4 07/31/31 UK Treasury	GIL	GB	GBP	AA3	496,761.67	597,257.10	6.70%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	470,162.82	565,277.28	6.34%
GB00BYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	477,919.50	574,603.14	6.45%
JP1201091939	JPGV 1.900 03/20/29 JAPAN	GOV	JP	JPY	A1	6,850,945.56	49,566.67	0.56%
JP1300281845	JPGV 2.500 03/20/38 JAPAN	GOV	JP	JPY	A1	13,495,501.12	97,640.10	1.10%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	13,454,998.51	97,347.06	1.09%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		312,073.18	40,363.82	0.45%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		312,063.98	40,362.63	0.45%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	24,420.83	24,420.83	0.27%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	97,657.50	97,657.50	1.10%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	596,977.87	596,977.87	6.70%
US912828YY08	UST 1.750 12/31/24 US TREASURY	GOV	US	USD	AAA	24,530.95	24,530.95	0.28%
US91282CAQ42	UST 0.125 10/15/25 US TREASURY	GOV	US	USD	AAA	97,668.05	97,668.05	1.10%
						Total:	8,915,480.73	100.00%



Counterparts

Number of counterparties with exposure exceeding 3% of the Fund's NAV

No.	Major Name	Market Value

1	GOLDMAN SACHS INTERNATIONAL (P/	3,590,305.33
2	HSBC BANK PLC (PARENT)	3,554,131.86

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	HSBC BANK PLC (PARENT)	3,469,054.65
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	2,016,221.94
3	MACQUARIE BANK LTD (PARENT)	1,060,736.77
4	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	539,502.16
5	MERRILL LYNCH INTERNATIONAL (PARENT)	470,160.56