



Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC MSCI TURKEY UCITS ETF - 718639

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 TURKEY UCITS ETF - 718639
Replication Mode	Physical replication
ISIN Code	IE00B5BRQB73
Total net assets (AuM)	16,061,491
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

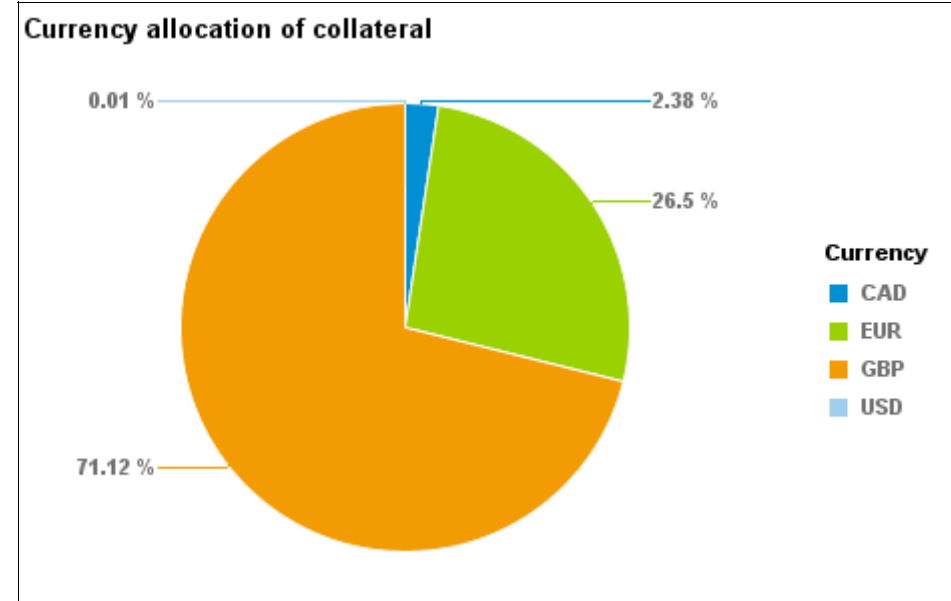
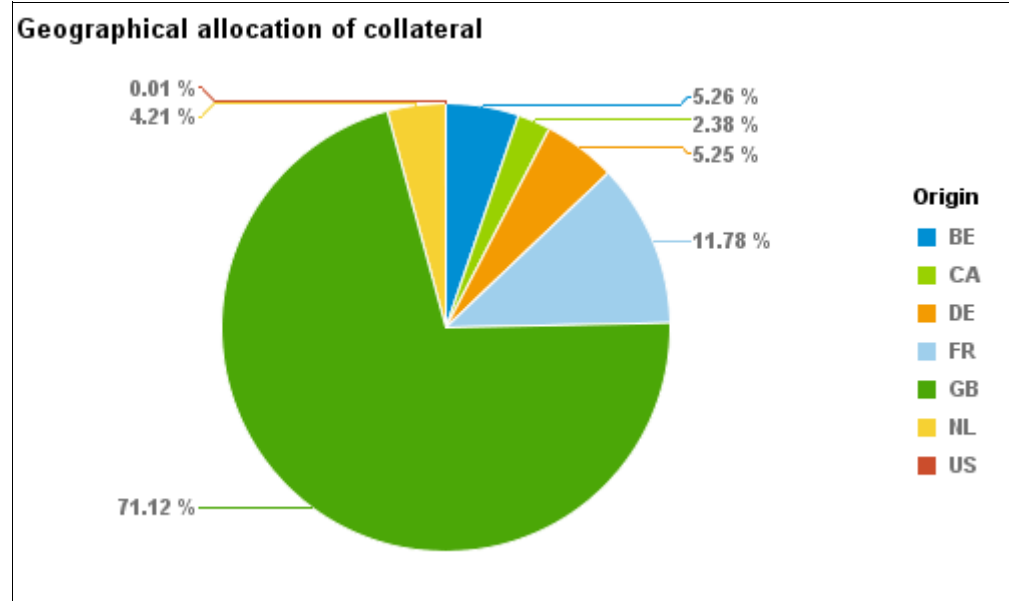
Securities lending data - as at 01/12/2022	
Currently on loan in USD (base currency)	2,637,097.24
Current percentage on loan (in % of the fund AuM)	16.42%
Collateral value (cash and securities) in USD (base currency)	2,785,748.46
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in USD (base currency)	1,408,223.83
12-month average on loan as a % of the fund AuM	12.27%
12-month maximum on loan in USD	2,722,581.14
12-month maximum on loan as a % of the fund AuM	0.00%
Gross Return for the fund over the last 12 months in (base currency fund)	16,155.65
Gross Return for the fund over the last 12 months in % of the fund AuM	0.1408%

Collateral data - as at 01/12/2022								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000337460	BEGV 1.000 06/22/26 BELGIUM	GOV	BE	EUR	AA3	28,254.23	29,288.33	1.05%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	113,014.71	117,151.04	4.21%
CA135087N423	CAGV 1.500 05/01/24 CANADA	GOV	CA	CAD	AAA	88,902.07	66,204.43	2.38%
DE0001102333	DEGV 1.750 02/15/24 GERMANY	GOV	DE	EUR	AAA	112,938.83	117,072.39	4.20%
DE0001102457	DEGV 0.250 08/15/28 GERMANY	GOV	DE	EUR	AAA	28,253.65	29,287.73	1.05%
FR0000133308	ORANGE ODSH ORANGE	COM	FR	EUR	AA2	175,377.78	181,796.61	6.53%
FR0010870956	FRGV 4.000 04/25/60 FRANCE	GOV	FR	EUR	AA2	112,946.04	117,079.86	4.20%
FR0014008181	FRGV 0.100 07/25/53 FRANCE	GOV	FR	EUR	AA2	28,323.01	29,359.63	1.05%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	251,985.21	302,962.10	10.88%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	252,008.75	302,990.40	10.88%

Collateral data - as at 01/12/2022

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	24,184.38	29,076.91	1.04%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	266,274.60	320,142.24	11.49%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	252,011.94	302,994.23	10.88%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	97,432.57	117,143.29	4.21%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	252,012.97	302,995.47	10.88%
IE00BWT6H894	FLUTTER ODSH FLUTTER	CST	GB	GBP	AA3	251,900.75	302,860.55	10.87%
NL0011220108	NLGV 0.250 07/15/25 NETHERLANDS	GOV	NL	EUR	AAA	113,011.55	117,147.77	4.21%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	195.48	195.48	0.01%
						Total:	2,785,748.46	100.00%



Counterparts

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

No.	Major Name	Market Value
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	731,657.68
1	HSBC BANK PLC (PARENT)	1,905,439.56

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	HSBC BANK PLC (PARENT)	1,408,565.82
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	678,729.62