



Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC MSCI RUSSIA CAPPED UCITS ETF - 728256

Report as at 13/01/2022

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 RUSSIA CAPPED UCITS ETF - 728256
Replication Mode	Physical replication
ISIN Code	IE00B5LJZQ16
Total net assets (AuM)	108,285,748
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 13/01/2022	
Currently on loan in USD (base currency)	9,445,963.22
Current percentage on loan (in % of the fund AuM)	8.72%
Collateral value (cash and securities) in USD (base currency)	10,397,376.18
Collateral value (cash and securities) in % of loan	110%

Securities lending statistics	
12-month average on loan in USD (base currency)	N/A
12-month average on loan as a % of the fund AuM	N/A
12-month maximum on loan in USD	N/A
12-month maximum on loan as a % of the fund AuM	N/A
Gross Return for the fund over the last 12 months in USD (base currency)	N/A
Gross Return for the fund over the last 12 months in % of the fund AuM	N/A

Collateral data - as at 13/01/2022

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000ALQ6	ALS ODSH ALS	COM	AU	AUD	AAA	12.90	9.30	0.00%
AU000000SGR6	STAR ENT GRP ODSH STAR ENT GRP	COM	AU	AUD	AAA	11,566.43	8,341.44	0.08%
BE0000332412	BEGV 2.600 06/22/24 BELGIUM	GOV	BE	EUR	AA3	112,394.55	127,410.46	1.23%
BMG0171K1018	ALI HEALTH ODSH ALI HEALTH	COM	HK	HKD		59,487.67	7,574.13	0.07%
CH0013841017	LONZA GROUP ODSH LONZA GROUP	COM	CH	CHF		3,404.99	3,690.50	0.04%
CH0030170408	GEBERIT ODSH GEBERIT	COM	CH	CHF		243,669.99	264,102.02	2.54%
DE0001108744	DEGV PO STR 08/15/46 GERMANY	GOV	DE	EUR	AAA	49.06	55.61	0.00%
DE0001108835	DEGV PO STR 08/15/48 GERMANY	GOV	DE	EUR	AAA	725.45	822.37	0.01%
DE0001142263	DEGV PO STR 01/04/37 GERMANY	GOV	DE	EUR	AAA	1,676.69	1,900.70	0.02%
FI0009003305	SAMPO ODSH SAMPO	COM	FI	EUR	AA1	47,891.68	54,290.01	0.52%

Collateral data - as at 13/01/2022

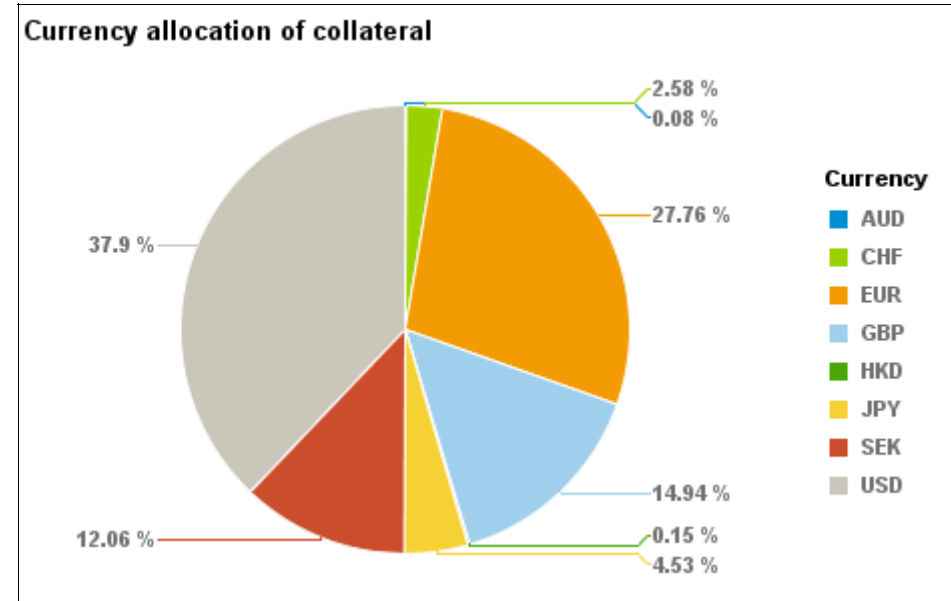
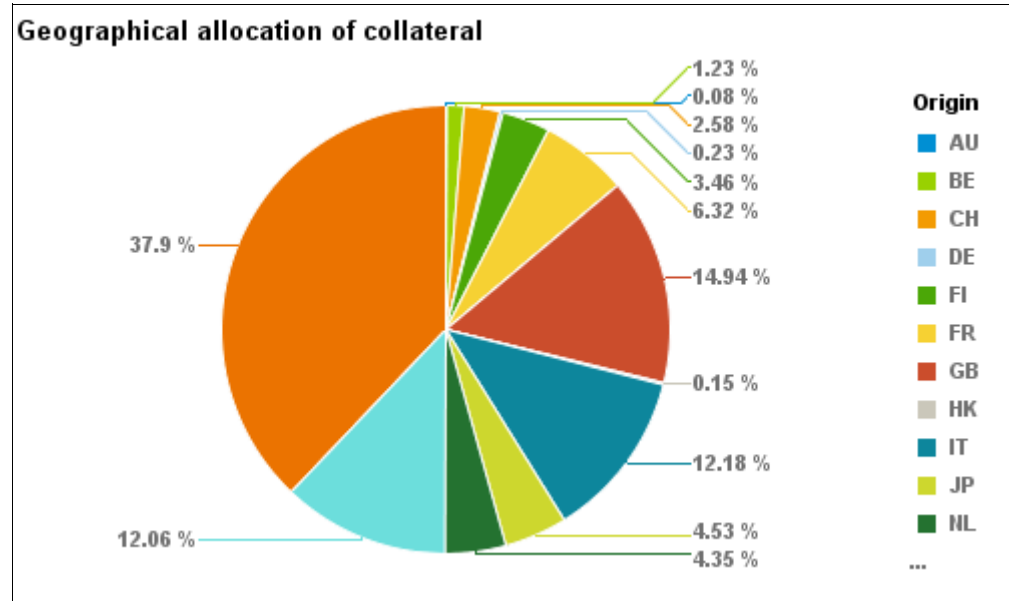
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FI0009013296	NESTE ODSH NESTE	COM	FI	EUR	AA1	269,319.09	305,300.11	2.94%
FI4000297767	NORDEA BNK ODSH NORDEA BNK	COM	SE	SEK	AAA	280,537.34	31,056.73	0.30%
FR0000120271	TOTALENERGIES ODSH TOTALENERGIES	COM	FR	EUR	AA2	21,381.47	24,238.03	0.23%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	27,501.62	31,175.84	0.30%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	38,225.09	43,331.96	0.42%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	AA2	356.87	404.55	0.00%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	5.94	6.74	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	94.14	106.71	0.00%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	196,435.37	222,679.13	2.14%
FR0011962398	FRGV 1.750 11/25/24 FRANCE	GOV	FR	EUR	AA2	128.98	146.22	0.00%
FR0011981968	WORLDLINE ODSH WORLDLINE	COM	FR	EUR	AA2	1,865.60	2,114.84	0.02%
FR0013283686	FRGV 03/25/23 FRANCE	GOV	FR	EUR	AA2	13.08	14.83	0.00%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	16,190.30	18,353.32	0.18%
FR0126893595	FRGV 03/09/22 FRANCE	GOV	FR	EUR	AA2	112,377.42	127,391.04	1.23%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA2	58,093.03	78,891.00	0.76%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA2	23,031.27	31,276.73	0.30%
GB0008782301	ORD GBP0.25 TAYLOR WIMPEY	CST	GB	GBP	AA2	10,036.45	13,629.61	0.13%
GB0008983024	UKTI 2 1/2 07/17/24 UK TREASURY	GIL	GB	GBP	AA2	11.00	14.94	0.00%
GB0009252882	GBP0.25 GLAXOSMITHKLINE PLC	CST	GB	GBP	AA2	523.52	710.95	0.01%
GB00B00NY175	UKT 4 3/4 12/07/38 UK TREASURY	GIL	GB	GBP	AA2	1,017.84	1,382.24	0.01%
GB00B02J6398	ORD 0.1P ADMIRAL GROUP PLC	CST	GB	GBP	AA2	143,576.30	194,978.25	1.88%
GB00B03MM408	B SHARES OF EURO 0.07 EACH ROYAL DUTCH SHELL PLC (GBP REG)	CST	GB	GBP	AA2	3,686.68	5,006.55	0.05%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA2	73.62	99.98	0.00%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA2	3,170.24	4,305.22	0.04%
GB00B3Y1JG82	UKTI 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	AA2	93,817.68	127,405.48	1.23%
GB00B73ZYW09	UKTI 0 1/4 03/22/52 UK TREASURY	GIL	GB	GBP	AA2	1,105.82	1,501.72	0.01%
GB00BDD85M81	AVAST ODSH AVAST	CST	GB	GBP	AA2	77,793.58	105,644.57	1.02%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA2	41.56	56.44	0.00%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA2	164,009.96	222,727.40	2.14%
GB00BH0P3Z91	BHP GRP ODSH BHP GRP	CST	GB	GBP	AA2	163,756.25	222,382.85	2.14%
GB00BH4HKS39	VODAFONE GROUP ODSH VODAFONE GROUP	CST	GB	GBP	AA2	132,732.84	180,252.71	1.73%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA2	230,412.20	312,902.39	3.01%
GB00BKFB1C65	M&G ODSH M&G	CST	GB	GBP	AA2	909.30	1,234.84	0.01%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA2	89.05	120.93	0.00%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA2	3,479.26	4,724.87	0.05%
HK1093012172	CSPC PHARMA ODSH CSPC PHARMA	COM	HK	HKD		61,392.07	7,816.60	0.08%
IE00BWT6H894	FLUTTER ODSH FLUTTER	CST	GB	GBP	AA2	11,360.25	15,427.35	0.15%
IE00BZ12WP82	LINDE PU ODSH LINDE PU	COM	DE	EUR	AAA	18,453.00	20,918.32	0.20%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		67,359.65	76,358.90	0.73%

Collateral data - as at 13/01/2022

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IT0001250932	HERA ODSH HERA	COM	IT	EUR		248,122.26	281,271.39	2.71%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		311,089.91	352,651.51	3.39%
IT0005211237	ITALGAS ODSH ITALGAS	COM	IT	EUR		123,995.89	140,561.74	1.35%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA2	20,840.92	28,302.21	0.27%
JP1103251C91	JPGV 0.800 09/20/22 JAPAN	GOV	JP	JPY	A1	655,590.44	5,663.65	0.05%
JP1103281D37	JPGV 0.600 03/20/23 JAPAN	GOV	JP	JPY	A1	302,985.89	2,617.50	0.03%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	7,266,060.45	62,771.59	0.60%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	622,486.70	5,377.67	0.05%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	22,049,937.33	190,489.70	1.83%
JP3305990008	CONCORDIA FG ODSH CONCORDIA FG	COM	JP	JPY	A1	4,801,499.09	41,480.21	0.40%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	4,340,998.89	37,501.95	0.36%
JP3463000004	TAKEDA PHARMA ODSH TAKEDA PHARMA	COM	JP	JPY	A1	8,743,799.08	75,537.80	0.73%
JP3721400004	JAPANSTEEL WORKS ODSH JAPANSTEEL WORKS	COM	JP	JPY	A1	430,999.37	3,723.41	0.04%
JP3830800003	BRIDGESTONE ODSH BRIDGESTONE	COM	JP	JPY	A1	5,104,999.01	44,102.15	0.42%
JP3940000007	YAMATO HLDG ODSH YAMATO HLDG	COM	JP	JPY	A1	253,898.54	2,193.43	0.02%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	164,709.91	186,715.15	1.80%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	IT	EUR		295,148.68	334,580.53	3.22%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	68,479.98	77,628.90	0.75%
NL0010545661	CNH INDUSTRIAL ODSH CNH INDUSTRIAL	COM	IT	EUR		3,308.42	3,750.42	0.04%
NL0010773842	NN GROUP ODSH NN GROUP	COM	NL	EUR	AAA	824.29	934.42	0.01%
NL0011819040	NLGV 0.500 07/15/26 NETHERLANDS	GOV	NL	EUR	AAA	709.31	804.08	0.01%
NL0013267909	AKZO NOBEL ODSH AKZO NOBEL	COM	NL	EUR	AAA	117,224.51	132,885.71	1.28%
NL0013654783	PROSUS ODSH PROSUS	COM	NL	EUR	AAA	15,432.62	17,494.42	0.17%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	EUR		68,474.44	77,622.63	0.75%
NL0015000JL7	NLGV 01/28/22 NETHERLANDS	GOV	NL	EUR	AAA	196,477.30	222,726.66	2.14%
SE0000667925	TELIA COMPANY ODSH TELIA COMPANY	COM	SE	SEK	AAA	2,739,078.07	303,228.11	2.92%
SE0007100599	SVENSKA HNDLSBNK ODSH SVENSKA HNDLSBNK	COM	SE	SEK	AAA	401,708.92	44,470.96	0.43%
SE0011166628	ATLAS COPCO ODSH ATLAS COPCO	COM	SE	SEK	AAA	2,702,823.19	299,214.54	2.88%
SE0015811963	INVESTR ODSH INVESTR	COM	SE	SEK	AAA	2,289,165.48	253,420.79	2.44%
SE0015812219	SWEDISH MATCH ODSH SWEDISH MATCH	COM	SE	SEK	AAA	2,917,107.93	322,936.81	3.11%
US0091581068	AIR PRDCTS ODSH AIR PRDCTS	COM	US	USD	AAA	68,404.09	68,404.09	0.66%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,045,631.17	1,045,631.17	10.06%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	154,081.83	154,081.83	1.48%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	48,590.42	48,590.42	0.47%
US0718131099	BAXTER INTL ODSH BAXTER INTL	COM	US	USD	AAA	257.29	257.29	0.00%
US2567461080	DOLLAR TREE ODSH DOLLAR TREE	COM	US	USD	AAA	135.83	135.83	0.00%
US29355A1079	ENPHASE ENERGY ODSH ENPHASE ENERGY	COM	US	USD	AAA	744,866.44	744,866.44	7.16%
US37045V1008	GM ODSH GM	COM	US	USD	AAA	731,485.05	731,485.05	7.04%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	20,723.44	20,723.44	0.20%

Collateral data - as at 13/01/2022

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	409,572.53	409,572.53	3.94%
US60770K1079	MODERNA ODSH MODERNA	COM	US	USD	AAA	469,942.44	469,942.44	4.52%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	13,612.37	13,612.37	0.13%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	1,517.60	1,517.60	0.01%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	946.60	946.60	0.01%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	1,097.57	1,097.57	0.01%
US912803EW94	UST PO STR 02/15/47 US TREASURY	GOV	US	USD	AAA	233.40	233.40	0.00%
US912803FE87	UST PO STR 08/15/48 US TREASURY	GOV	US	USD	AAA	798.09	798.09	0.01%
US912810QD37	UST 4.375 11/15/39 US TREASURY	GOV	US	USD	AAA	269.95	269.95	0.00%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	511.13	511.13	0.00%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	1,635.70	1,635.70	0.02%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	222,609.78	222,609.78	2.14%
US9128283P31	UST 2.250 12/31/24 US TREASURY	GOV	US	USD	AAA	409.49	409.49	0.00%
US9128285T35	UST 2.625 12/31/25 US TREASURY	GOV	US	USD	AAA	104.09	104.09	0.00%
US912828B667	UST 2.750 02/15/24 US TREASURY	GOV	US	USD	AAA	1,456.73	1,456.73	0.01%
US912828WJ58	UST 2.500 05/15/24 US TREASURY	GOV	US	USD	AAA	1,441.99	1,441.99	0.01%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	93.66	93.66	0.00%
						Total:	10,397,376.18	100.00%



Counterparts

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

No.	Major Name	Market Value
1	CREDIT SUISSE INTERNATIONAL (PAR)	6,567,598.07

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	CREDIT SUISSE INTERNATIONAL (PARENT)	6,769,188.36
2	NATIXIS (PARENT)	1,507,904.86
3	HSBC BANK PLC (PARENT)	1,059,138.74

4	GOLDMAN SACHS INTERNATIONAL (PARENT)	862,156.10
5	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	435,085.54