



Securities Lending Report

HBCE / HSBC EMERGING MARKET SCREENED EQUITY UCITS ETF - 364721

Report as at 31/03/2026

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCE / HSBC EMERGING MARKET SCREENED EQUITY UCITS ETF - 364721
Replication Mode	Physical replication
ISIN Code	IE00BKY59G90
Total net assets (AuM)	286,963,646
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 31/03/2026	
Currently on loan in USD (base currency)	11,264,866.19
Current percentage on loan (in % of the fund AuM)	3.93%
Collateral value (cash and securities) in USD (base currency)	13,596,183.04
Collateral value (cash and securities) in % of loan	121%

Securities lending statistics	
12-month average on loan in USD (base currency)	5,174,945.80
12-month average on loan as a % of the fund AuM	2.05%
12-month maximum on loan in USD	11,966,666.16
12-month maximum on loan as a % of the fund AuM	4.01%
Gross Return for the fund over the last 12 months in (base currency fund)	27,990.82
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0111%

Collateral data - as at 31/03/2026								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	48,582.32	55,702.01	0.41%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	48,398.00	55,490.68	0.41%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	11,212.49	12,855.67	0.09%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	55,310.20	63,415.86	0.47%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	55,282.04	63,383.58	0.47%
FR0013480613	FRGV 0.750 05/25/52 FRANCE	GOV	FR	EUR	AA2	55,310.09	63,415.73	0.47%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	55,223.76	63,316.75	0.47%
FR0014009O62	FRGV 1.250 05/25/38 FRANCE	GOV	FR	EUR	AA2	82,658.20	94,771.68	0.70%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	55,222.10	63,314.85	0.47%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	12,621.00	14,470.60	0.11%

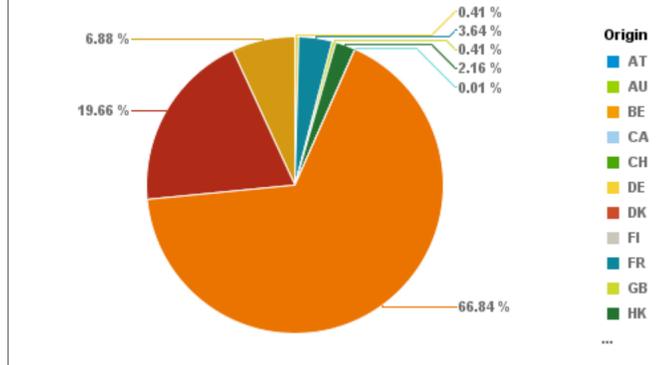
Collateral data - as at 31/03/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	AA3	42,063.75	55,517.84	0.41%
HK0000069689	AIA GROUP ODSH AIA GROUP	COM	HK	HKD		746,425.43	95,253.11	0.70%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		1,424.40	1,633.14	0.01%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	140,690,820.31	881,880.47	6.49%
JP3119600009	AJINOMOTO ODSH AJINOMOTO	COM	JP	JPY	A1	8,354,299.29	52,366.55	0.39%
JP3160400002	EISAI ODSH EISAI	COM	JP	JPY	A1	9,254,899.52	58,011.71	0.43%
JP3305990008	YOKOHAMA FINCL ODSH YOKOHAMA FINCL	COM	JP	JPY	A1	118,850,999.56	744,983.75	5.48%
JP3493800001	DAI NIPPONPRINTG ODSH DAI NIPPONPRINTG	COM	JP	JPY	A1	15,268,499.85	95,706.26	0.70%
JP3502200003	DAIWA SECS GRP ODSH DAIWA SECS GRP	COM	JP	JPY	A1	14,599,998.24	91,515.94	0.67%
JP3505000004	DAIWA HOUSE ODSH DAIWA HOUSE	COM	JP	JPY	A1	165,736,597.37	1,038,872.81	7.64%
JP3539220008	T&D HOLDINGS ODSH T&D HOLDINGS	COM	JP	JPY	A1	150,723,598.03	944,768.08	6.95%
JP3548600000	DISCO ODSH DISCO	COM	JP	JPY	A1	12,247,998.39	76,773.10	0.56%
JP3659000008	WEST JR ODSH WEST JR	COM	JP	JPY	A1	18,142,399.41	113,720.48	0.84%
JP3762800005	NOMURA RESEARCH ODSH NOMURA RESEARCH	COM	JP	JPY	A1	150,753,598.94	944,956.14	6.95%
JP3778630008	BANDAI NAMCO HD ODSH BANDAI NAMCO HD	COM	JP	JPY	A1	150,426,298.80	942,904.55	6.94%
JP3783600004	EAST JAPAN RAIL ODSH EAST JAPAN RAIL	COM	JP	JPY	A1	15,224,999.78	95,433.59	0.70%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	12,325,999.09	77,262.03	0.57%
JP3814800003	SUBARU ODSH SUBARU	COM	JP	JPY	A1	150,748,448.59	944,923.85	6.95%
JP3890310000	MS&AD INSURANCE ODSH MS&AD INSURANCE	COM	JP	JPY	A1	15,321,599.45	96,039.10	0.71%
JP3897700005	MITSUBISHI CG ODSH MITSUBISHI CG	COM	JP	JPY	A1	150,672,399.81	944,447.16	6.95%
JP3955000009	YOKOGAWA ELEC ODSH YOKOGAWA ELEC	COM	JP	JPY	A1	150,384,799.08	942,644.42	6.93%
KYG4818G1010	INNOVENT ODSH INNOVENT	COM	HK	HKD		745,846.45	95,179.23	0.70%
KYG532631028	KUAISHOU TECH ODSH KUAISHOU TECH	COM	HK	HKD		757,970.83	96,726.45	0.71%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		45,959.12	5,864.95	0.04%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	19,666.07	19,666.07	0.14%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	36,648.99	36,648.99	0.27%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	242,277.08	242,277.08	1.78%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	242,298.00	242,298.00	1.78%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	1,252.79	1,252.79	0.01%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	242,304.39	242,304.39	1.78%
US7739031091	ROCKWELL AUTOMAT ODSH ROCKWELL AUTOMAT	COM	US	USD	AAA	242,214.44	242,214.44	1.78%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	242,235.17	242,235.17	1.78%
US8716071076	SYNOPSIS ODSH SYNOPSIS	COM	US	USD	AAA	242,144.47	242,144.47	1.78%
US8962391004	TRIMBLE ODSH TRIMBLE	COM	US	USD	AAA	242,279.95	242,279.95	1.78%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	242,100.76	242,100.76	1.78%
US912810UP11	UST 4.625 11/15/55 US TREASURY	GOV	US	USD	AAA	83,018.97	83,018.97	0.61%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	55,162.89	55,162.89	0.41%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	55,463.70	55,463.70	0.41%
US92532F1003	VERTEX PHARMS ODSH VERTEX PHARMS	COM	US	USD	AAA	241,965.36	241,965.36	1.78%

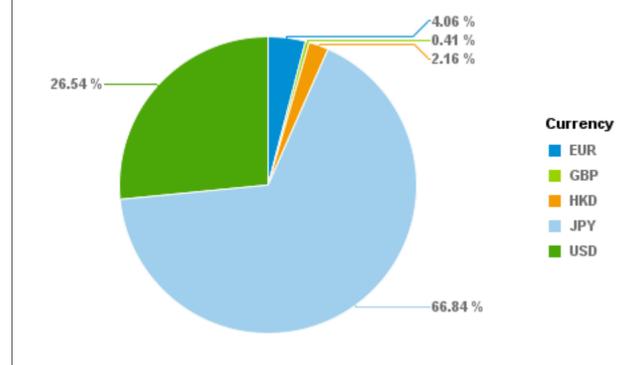
Collateral data - as at 31/03/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9581021055	WESTERN DIGITAL ODSH WESTERN DIGITAL	COM	US	USD	AAA	242,106.54	242,106.54	1.78%
	Unknown Company Description	UNK		USD		935,521.35	935,521.35	6.88%
						Total:	13,596,183.04	100.00%

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	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	4,601,021.35
2	MIZUHO SECURITIES CO LTD (PARENT)	3,242,460.86
3	NATIXIS (PARENT)	1,738,094.81
4	HSBC BANK PLC (PARENT)	313,434.32