



Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC MSCI EMERGING MARKETS UCITS ETF - 706054

Report as at 04/12/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HSBC CONTINENTAL EUROPE / HSBC MSCI EMERGING MARKETS UCITS ETF - 706054
Replication Mode	Physical replication
ISIN Code	IE00B5SSQT16
Total net assets (AuM)	3,995,273,715
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 04/12/2025	
Currently on loan in USD (base currency)	247,744,932.44
Current percentage on loan (in % of the fund AuM)	6.20%
Collateral value (cash and securities) in USD (base currency)	268,564,247.54
Collateral value (cash and securities) in % of loan	108%

Securities lending statistics	
12-month average on loan in USD (base currency)	235,258,045.91
12-month average on loan as a % of the fund AuM	7.90%
12-month maximum on loan in USD	314,003,466.58
12-month maximum on loan as a % of the fund AuM	11.01%
Gross Return for the fund over the last 12 months in (base currency fund)	1,375,771.28
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0462%

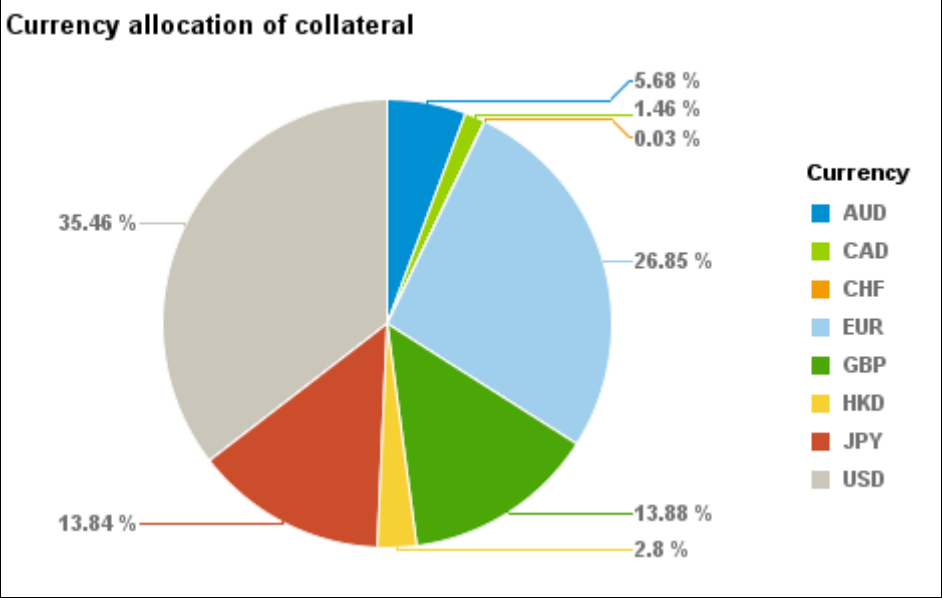
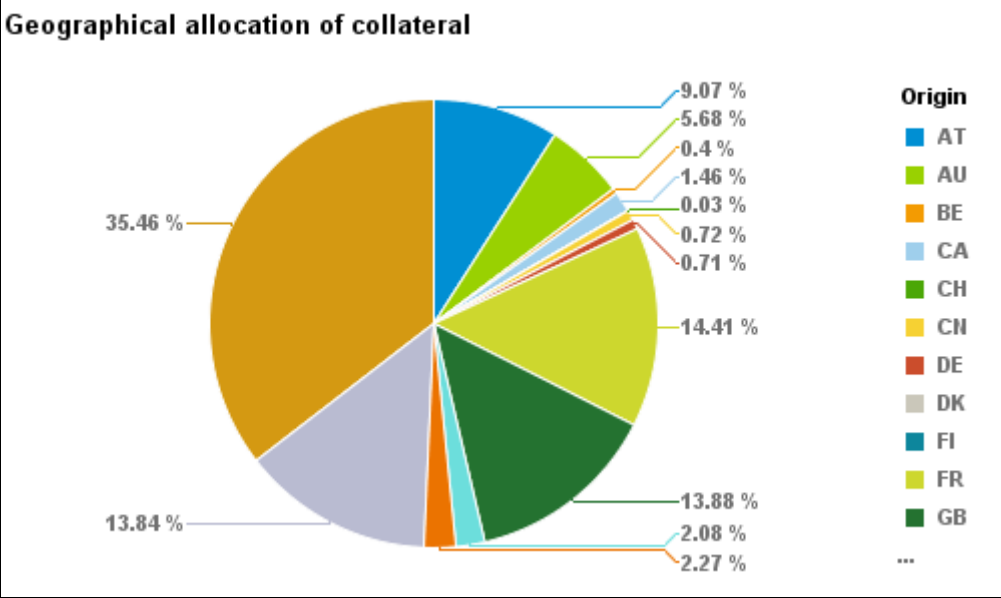
Collateral data - as at 04/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	AA1	137,744.26	160,631.35	0.06%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	20,753,135.50	24,201,401.85	9.01%
AU000000BHP4	BHP GROUP AU ODSH BHP GROUP AU	COM	AU	AUD	AAA	2,184,104.49	1,440,955.56	0.54%
AU000000HUB4	HUB24 ODSH HUB24	COM	AU	AUD	AAA	3,202,918.01	2,113,114.34	0.79%
AU000000LLC3	LENLEASE UNIT LENLEASE	COM	AU	AUD	AAA	3,349,201.17	2,209,624.16	0.82%
AU000000NWL7	NETWEALTH GRP ODSH NETWEALTH GRP	COM	AU	AUD	AAA	3,202,949.45	2,113,135.08	0.79%
AU000000ORI1	ORICA ODSH ORICA	COM	AU	AUD	AAA	3,202,934.00	2,113,124.89	0.79%
AU000000TLX2	TELIX PHARMS ODSH TELIX PHARMS	COM	AU	AUD	AAA	1,477,243.02	974,606.09	0.36%
AU0000088338	AMPOL ODSH AMPOL	COM	AU	AUD	AAA	3,202,937.19	2,113,126.99	0.79%
AU0000154833	ENDEAVOUR GROUP ODSH ENDEAVOUR GROUP	COM	AU	AUD	AAA	1,482,689.90	978,199.65	0.36%

Collateral data - as at 04/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU0000224040	WOODSIDE LTD ODSH WOODSIDE LTD	COM	AU	AUD	AAA	836,941.35	552,169.23	0.21%
AU0000364754	SGH ODSH SGH	COM	AU	AUD	AAA	969,791.52	639,816.68	0.24%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	912,287.99	1,063,870.48	0.40%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	1,754,655.61	1,257,915.21	0.47%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	36,646.49	26,271.92	0.01%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	2,033,227.60	1,457,623.88	0.54%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	1,612,688.63	1,156,138.88	0.43%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	31,425.88	22,529.26	0.01%
CH0008742519	SWISSCOM ODSH SWISSCOM	COM	CH	CHF		2,249.99	2,810.17	0.00%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		53,805.66	67,201.63	0.03%
CNE1000002L3	CHINA LIFE INS ODSH CHINA LIFE INS	COM	CN	HKD		7,909,346.12	1,016,077.55	0.38%
CNE100004272	NONGFU SPRING ODSH NONGFU SPRING	COM	CN	HKD		2,865,918.58	368,171.46	0.14%
CNE1000048K8	HAIER SMART HOME ODSH HAIER SMART HOME	COM	CN	HKD		4,298,303.01	552,183.34	0.21%
DE0001102549	DEGV 05/15/36 GERMANY	GOV	DE	EUR	AAA	1,617,024.41	1,885,703.37	0.70%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	576,210.05	768,174.43	0.29%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	3,900,714.89	4,548,843.65	1.69%
FR0000120073	AIR LIQUIDE ODSH AIR LIQUIDE	COM	FR	EUR	AA2	1,652,502.15	1,927,075.96	0.72%
FR0000120271	TOTALENERGIES ODSH TOTALENERGIES	COM	FR	EUR	AA2	948,461.12	1,106,054.00	0.41%
FR0000120321	L OREAL ODSH L OREAL	COM	FR	EUR	AA2	9,600.49	11,195.67	0.00%
FR0000120644	DANONE ODSH DANONE	COM	FR	EUR	AA2	3,900,877.43	4,549,033.20	1.69%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	5,614,546.19	6,547,438.99	2.44%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	3,900,937.63	4,549,103.40	1.69%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	2,126.36	2,479.67	0.00%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	6,540,711.58	7,627,492.69	2.84%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	4.04	4.71	0.00%
FR0013200813	FRGV 0.250 11/25/26 FRANCE	GOV	FR	EUR	AA2	84,555.88	98,605.39	0.04%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	AA2	3,165.35	3,691.29	0.00%
FR0013341682	FRGV 0.750 11/25/28 FRANCE	GOV	FR	EUR	AA2	838,891.01	978,278.12	0.36%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	0.93	1.08	0.00%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	38,597.62	45,010.86	0.02%
FR0014001NN8	FRGV 0.500 05/25/72 FRANCE	GOV	FR	EUR	AA2	43.24	50.42	0.00%
FR0014009O62	FRGV 1.250 05/25/38 FRANCE	GOV	FR	EUR	AA2	133.85	156.09	0.00%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	2,871,477.07	3,348,591.37	1.25%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	2,871,531.84	3,348,655.24	1.25%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	AA2	37.36	43.57	0.00%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	121,648.49	162,175.68	0.06%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	11.00	14.66	0.00%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	973,736.98	1,298,137.45	0.48%
GB0007908733	ORD GBP0.50 SCOT & SOUTHERN ENERGY	CST	GB	GBP	AA3	576,191.71	768,149.98	0.29%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	22,276.64	29,698.10	0.01%
GB0009465807	ORD GBP0.125 WEIR GROUP	CST	GB	GBP	AA3	142.60	190.11	0.00%
GB0009697037	ORD GBP0.60 BABCOCK INTL	CST	GB	GBP	AA3	260.36	347.10	0.00%
GB0030913577	ORD GBP0.05 BT GROUP PLC	CST	GB	GBP	AA3	1,068,856.74	1,424,946.36	0.53%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	3,412,289.37	4,549,093.57	1.69%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	3,412,292.19	4,549,097.33	1.69%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	AA3	969,576.17	1,292,590.47	0.48%
GB00B46CGH68	UKT1 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	2,511,815.08	3,348,626.27	1.25%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	797,526.38	1,063,222.29	0.40%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	1,583,903.40	2,111,580.82	0.79%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	71,227.79	94,957.33	0.04%
GB00BFWFPP71	UKT 1 3/4 01/22/49 UK TREASURY	GIL	GB	GBP	AA3	4.40	5.87	0.00%
GB00BH4HKS39	VODAFONE GROUP ODSH VODAFONE GROUP	CST	GB	GBP	AA3	1,472,093.56	1,962,521.53	0.73%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	369,225.91	492,233.52	0.18%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	9.41	12.54	0.00%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	967,846.96	1,290,285.17	0.48%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	2,496,209.11	3,327,821.17	1.24%
GB00BNNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	AA3	0.47	0.63	0.00%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	0.79	1.05	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	2.91	3.88	0.00%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	2,511,827.16	3,348,642.38	1.25%
GB00BVP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GOV	GB	GBP	AA3	4,049,126.84	5,398,093.45	2.01%
IT0003261697	AZIMUT ODSH AZIMUT	COM	IT	EUR		1,186,197.47	1,383,291.77	0.52%
IT0004810054	UNIPOL ODSH UNIPOL	COM	IT	EUR		658,723.12	768,174.19	0.29%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		912,281.90	1,063,863.38	0.40%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	39,773,966.66	256,217.77	0.10%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	173,497,765.72	1,117,645.88	0.42%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	2,857,931,247.68	18,410,352.78	6.86%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	49,250.33	317.26	0.00%
JP1300691M16	JPGV 0.700 12/20/50 JAPAN	GOV	JP	JPY	A1	28,288.21	182.23	0.00%
JP1300821Q49	JPGV 1.800 03/20/54 JAPAN	GOV	JP	JPY	A1	36,032.33	232.11	0.00%
JP3160400002	EISAI ODSH EISAI	COM	JP	JPY	A1	470,899.63	3,033.46	0.00%
JP3162600005	SMC JP ODSH SMC JP	COM	JP	JPY	A1	272,364,998.74	1,754,533.36	0.65%
JP3164720009	RENESAS ODSH RENESAS	COM	JP	JPY	A1	480,214,697.77	3,093,469.10	1.15%
JP3180400008	OSAKA GAS CO ODSH OSAKA GAS CO	COM	JP	JPY	A1	216,930,997.94	1,397,436.07	0.52%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	215,510,449.39	1,388,285.11	0.52%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	218,656,048.80	1,408,548.58	0.52%
JP3347200002	SHIONOGI ODSH SHIONOGI	COM	JP	JPY	A1	79,487,749.73	512,047.84	0.19%
JP3386450005	ENEOS HOLDINGS ODSH ENEOS HOLDINGS	COM	JP	JPY	A1	17,670,698.82	113,831.92	0.04%

Collateral data - as at 04/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3420600003	SEKISUIHOUSE ODSH SEKISUIHOUSE	COM	JP	JPY	A1	273,742,697.97	1,763,408.28	0.66%
JP3421800008	SECOM ODSH SECOM	COM	JP	JPY	A1	272,804,398.27	1,757,363.90	0.65%
JP3539220008	T&D HOLDINGS ODSH T&D HOLDINGS	COM	JP	JPY	A1	95,269,798.36	613,713.36	0.23%
JP3548600000	DISCO ODSH DISCO	COM	JP	JPY	A1	9,091,998.31	58,569.25	0.02%
JP3551500006	DENSO ODSH DENSO	COM	JP	JPY	A1	274,597,598.27	1,768,915.42	0.66%
JP3733000008	NEC ODSH NEC	COM	JP	JPY	A1	270,314,398.61	1,741,323.71	0.65%
JP3933800009	LY ODSH LY	COM	JP	JPY	A1	83,978.87	540.98	0.00%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		6,287,322.32	807,703.57	0.30%
KYG211461085	CTF GROUP ODSH CTF GROUP	COM	HK	HKD		3,278,039.93	421,114.81	0.16%
KYG532631028	KUAISHOU TECH ODSH KUAISHOU TECH	COM	HK	HKD		4,298,264.92	552,178.45	0.21%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		4,298,254.13	552,177.07	0.21%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		21,027,707.83	2,701,333.53	1.01%
KYG960071028	WH GROUP ODSH WH GROUP	COM	HK	HKD		4,298,271.15	552,179.25	0.21%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		174,471.30	203,460.82	0.08%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	EUR		1,640,075.91	1,912,585.02	0.71%
NL0015000LU4	IVECO GROUP ODSH IVECO GROUP	COM	IT	EUR		658,726.20	768,177.77	0.29%
NL0015002CX3	QIAGEN ODSH QIAGEN	COM	DE	EUR	AAA	12,555.29	14,641.43	0.01%
US00130H1059	AES CORP ODSH AES CORP	COM	US	USD	AAA	70,140.35	70,140.35	0.03%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	251,110.39	251,110.39	0.09%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,714,297.96	2,714,297.96	1.01%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,301,792.75	1,301,792.75	0.48%
US0268747849	AIG ODSH AIG	COM	US	USD	AAA	1,018,248.84	1,018,248.84	0.38%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	2,895,150.65	2,895,150.65	1.08%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	6,439,691.42	6,439,691.42	2.40%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	354,668.12	354,668.12	0.13%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	150,220.68	150,220.68	0.06%
US12503M1080	CBOE GLO MARKETS ODSH CBOE GLO MARKETS	COM	US	USD	AAA	1,018,139.00	1,018,139.00	0.38%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	3,961,702.15	3,961,702.15	1.48%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	1,063,853.25	1,063,853.25	0.40%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	1,018,215.51	1,018,215.51	0.38%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	52,694.59	52,694.59	0.02%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	3,859,985.99	3,859,985.99	1.44%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	768,075.90	768,075.90	0.29%
US4456581077	JB HUNT TRANS ODSH JB HUNT TRANS	COM	US	USD	AAA	3,256.83	3,256.83	0.00%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	80,168.31	80,168.31	0.03%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	1,018,113.34	1,018,113.34	0.38%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	2,027,908.59	2,027,908.59	0.76%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	3,905,750.91	3,905,750.91	1.45%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	710,055.71	710,055.71	0.26%

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US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	2,958,191.93	2,958,191.93	1.10%
US5950171042	MICROCHIP TECH ODSH MICROCHIP TECH	COM	US	USD	AAA	138,860.62	138,860.62	0.05%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	55,495.91	55,495.91	0.02%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	2,822,721.25	2,822,721.25	1.05%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	1,998,362.59	1,998,362.59	0.74%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	416,069.56	416,069.56	0.15%
US75886F1075	REGENERON PHARMS ODSH REGENERON PHARMS	COM	US	USD	AAA	1,128,925.19	1,128,925.19	0.42%
US80004C2008	SANDISK US ODSH SANDISK US	COM	US	USD	AAA	1,018,162.44	1,018,162.44	0.38%
US8725401090	TJX ODSH TJX	COM	US	USD	AAA	3,941,776.08	3,941,776.08	1.47%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	91,134.95	91,134.95	0.03%
US912797SC25	UST BILL 03/26/26 US TREASURY	GOV	US	USD	AAA	1,384.49	1,384.49	0.00%
US912810FP85	UST 5.375 02/15/31 US TREASURY	GOV	US	USD	AAA	1,004,013.74	1,004,013.74	0.37%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	2,415,211.73	2,415,211.73	0.90%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	5,462.33	5,462.33	0.00%
US912810SK51	UST 2.375 11/15/49 US TREASURY	GOV	US	USD	AAA	1,347,744.95	1,347,744.95	0.50%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	5,397,964.42	5,397,964.42	2.01%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	5,398,062.86	5,398,062.86	2.01%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	74.64	74.64	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	5,398,075.68	5,398,075.68	2.01%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	761,468.40	761,468.40	0.28%
US912810UJ50	UST 4.750 02/15/45 US TREASURY	GOV	US	USD	AAA	5,395,427.15	5,395,427.15	2.01%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	AAA	93,435.07	93,435.07	0.03%
US912828Z781	UST 1.500 01/31/27 US TREASURY	GOV	US	USD	AAA	162,535.58	162,535.58	0.06%
US91282CAH43	UST 0.500 08/31/27 US TREASURY	GOV	US	USD	AAA	12,422.05	12,422.05	0.00%
US91282CGT27	UST 3.625 03/31/28 US TREASURY	GOV	US	USD	AAA	1,123,951.80	1,123,951.80	0.42%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	AAA	3,348,571.03	3,348,571.03	1.25%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	165,953.62	165,953.62	0.06%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	5,309,282.47	5,309,282.47	1.98%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	2,011,013.27	2,011,013.27	0.75%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	AAA	104.80	104.80	0.00%
US91282CML27	UST 2.125 01/15/35 US TREASURY	GOV	US	USD	AAA	2,212,246.57	2,212,246.57	0.82%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	AAA	3,559.28	3,559.28	0.00%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	1,025,386.11	1,025,386.11	0.38%
US91282CNJ61	UST 4.000 06/30/32 US TREASURY	GOV	US	USD	AAA	3,346,788.23	3,346,788.23	1.25%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	51,484.49	51,484.49	0.02%
						Total:	268,564,247.54	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)	48,049,737.31
2	NATIXIS (PARENT)	40,871,091.87
3	JP MORGAN SECS PLC (PARENT)	33,947,209.89
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	29,981,146.98
5	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	27,678,574.50