



Securities Lending Report

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

Report as at 09/06/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
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)	2,767,272,494
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 09/06/2025	
Currently on loan in USD (base currency)	271,064,358.54
Current percentage on loan (in % of the fund AuM)	9.80%
Collateral value (cash and securities) in USD (base currency)	291,933,491.56
Collateral value (cash and securities) in % of loan	108%

Securities lending statistics	
12-month average on loan in USD (base currency)	246,683,477.77
12-month average on loan as a % of the fund AuM	8.97%
12-month maximum on loan in USD	314,003,466.58
12-month maximum on loan as a % of the fund AuM	11.38%
Gross Return for the fund over the last 12 months in (base currency fund)	1,515,768.05
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0551%

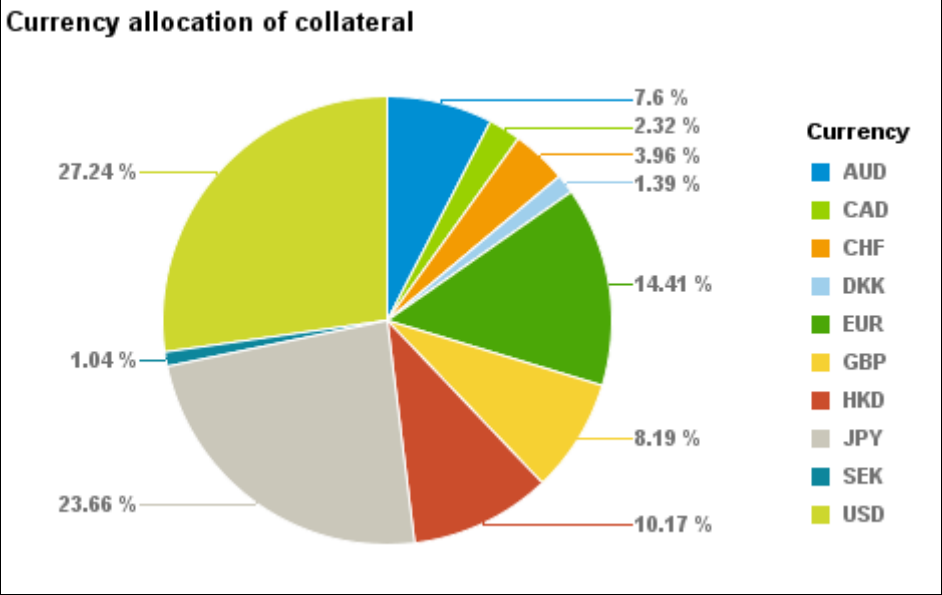
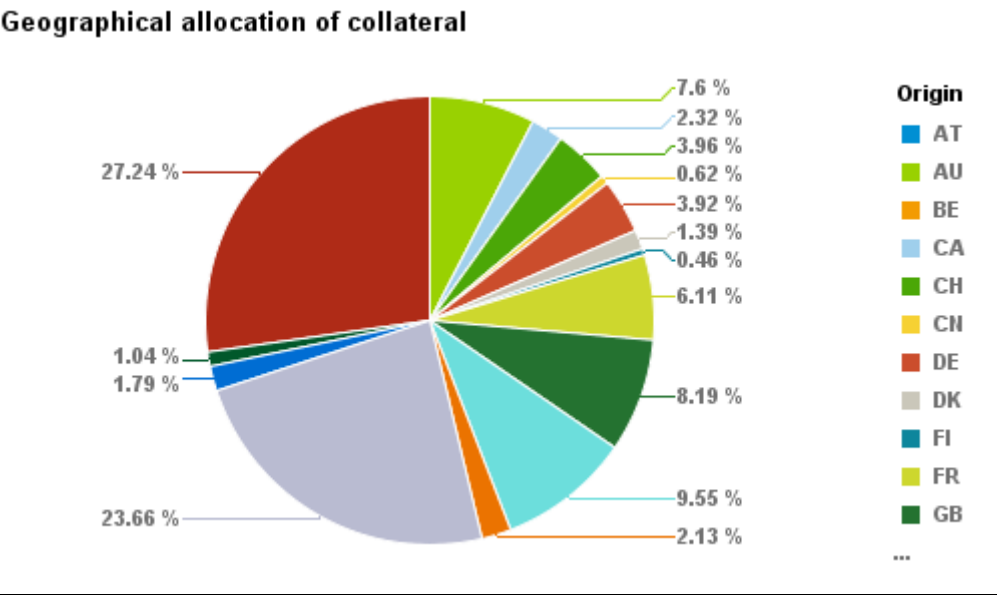
Collateral data - as at 09/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000ASX7	ASX ODSH ASX	COM	AU	AUD	AAA	5,332,609.79	3,469,608.91	1.19%
AU000000BSL0	BLUESCOPE STL ODSH BLUESCOPE STL	COM	AU	AUD	AAA	5,332,633.10	3,469,624.08	1.19%
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	1,061,949.68	690,946.88	0.24%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	1,062,512.62	691,313.15	0.24%
AU000000FLT9	FLIGHT CENTRE ODSH FLIGHT CENTRE	COM	AU	AUD	AAA	5,332,638.36	3,469,627.50	1.19%
AU000000QAN2	QANTAS ODSH QANTAS	COM	AU	AUD	AAA	5,332,645.24	3,469,631.98	1.19%
AU000000TNE8	TECHNOLOGYONE ODSH TECHNOLOGYONE	COM	AU	AUD	AAA	5,332,622.47	3,469,617.16	1.19%
AU000000WOR2	WORLEY ODSH WORLEY	COM	AU	AUD	AAA	5,332,650.60	3,469,635.47	1.19%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	282.71	207.14	0.00%
CA1366812024	CDN TIRE ODSH CDN TIRE	COM	CA	CAD	AAA	21,098.69	15,459.41	0.01%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	24,265.22	17,779.58	0.01%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	9,201,325.95	6,741,984.32	2.31%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		2,505,594.00	3,052,545.57	1.05%
CH0025751329	LOGITECH INTL ODSH LOGITECH INTL	COM	CH	CHF		2,355,471.79	2,869,652.86	0.98%
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		2,355,390.09	2,869,553.33	0.98%
CH0432492467	ALCON ODSH ALCON	COM	CH	CHF		2,280,801.37	2,778,682.47	0.95%
CH1300646267	BUNGE GLOBAL ODSH BUNGE GLOBAL	COM	US	USD	AAA	519,791.50	519,791.50	0.18%
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		19,325.58	2,470.37	0.00%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		14,192,084.83	1,814,164.07	0.62%
DE0007037129	RWE ODSH RWE	COM	DE	EUR	AAA	787,467.95	899,524.67	0.31%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	605,173.19	691,289.36	0.24%
DE000BASF111	BASF ODSH BASF	COM	DE	EUR	AAA	1,402,615.50	1,602,207.75	0.55%
DE000BAY0017	BAYER ODSH BAYER	COM	DE	EUR	AAA	4,555,262.01	5,203,476.00	1.78%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	2,672,281.84	3,052,547.67	1.05%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	26,480,858.16	4,055,619.71	1.39%
FI0009005987	UPM KYMMENE OYJ ODSH UPM KYMMENE OYJ	COM	FI	EUR	AA1	1,180,346.15	1,348,309.46	0.46%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	77,855.96	88,934.86	0.03%
FR0000120404	ACCOR ODSH ACCOR	COM	FR	EUR	AA2	7,058.34	8,062.75	0.00%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	4,555,164.43	5,203,364.54	1.78%
FR0000125338	CAPGEMINI ODSH CAPGEMINI	COM	FR	EUR	AA2	4,555,225.73	5,203,434.56	1.78%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	134,585.93	153,737.52	0.05%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	1,095,923.97	1,251,874.00	0.43%
FR0000133308	ORANGE ODSH ORANGE	COM	FR	EUR	AA2	1,634,653.14	1,867,264.36	0.64%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	3,550,444.13	4,055,672.49	1.39%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	66,345.26	90,018.04	0.03%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	22,155.20	30,060.44	0.01%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	3,995,656.24	5,421,354.33	1.86%
GB0031274896	ORD GBP0.25 MARKS & SPENCER	CST	GB	GBP	AA3	93,992.54	127,530.21	0.04%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	2,989,001.99	4,055,513.77	1.39%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	993,553.60	1,348,065.45	0.46%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	993,620.10	1,348,155.68	0.46%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	AA3	133,739.44	181,459.28	0.06%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	2,989,069.97	4,055,606.00	1.39%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	116,067.75	157,482.12	0.05%
GB00B8C3BL03	SAGE GROUP ODSH SAGE GROUP	CST	GB	GBP	AA3	26,120.88	35,441.12	0.01%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	32,112.52	43,570.65	0.01%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	2,989,091.28	4,055,634.92	1.39%
GB00BJLR0J16	UKT 158 10/22/54 UK Tresury	GIL	GB	GBP	AA3	252,507.55	342,605.27	0.12%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	113,763.71	154,355.97	0.05%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	112,070.37	152,058.42	0.05%
GB00BP6MXD84	SHELL ODSH SHELL	CST	GB	GBP	AA3	200.60	272.18	0.00%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	AA3	1,592.08	2,160.15	0.00%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	993,717.30	1,348,287.56	0.46%
GB00BY5F144	UKTI 018 03/22/26 UK TREASURY	GIL	GB	GBP	AA3	45,087.78	61,175.64	0.02%
HK0267001375	CITIC ODSH CITIC	COM	HK	HKD		62,530,827.33	7,993,271.02	2.74%
IE000IVNQZ81	TE CONNECTITY ODSH TE CONNECTITY	COM	US	USD	AAA	1,602,019.16	1,602,019.16	0.55%
IT0000066123	BPER BANCA ODSH BPER BANCA	COM	IT	EUR		1,967,357.71	2,247,312.80	0.77%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		1,399,294.89	1,598,414.61	0.55%
IT0001233417	A2A ODSH A2A	COM	IT	EUR		26,755.23	30,562.50	0.01%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		2,025,005.41	2,313,163.77	0.79%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	668,763.64	907,386.53	0.31%
JP1051501N14	JPGV 0.005 12/20/26 JAPAN	GOV	JP	JPY	A1	111,514,958.26	771,807.50	0.26%
JP1051521N69	JPGV 0.100 03/20/27 JAPAN	GOV	JP	JPY	A1	1,136,251,208.71	7,864,121.71	2.69%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	1,135,899,278.42	7,861,685.96	2.69%
JP1103651N11	JPGV 0.100 12/20/31 JAPAN	GOV	JP	JPY	A1	303,451,294.56	2,100,220.35	0.72%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	111,512,100.00	771,787.72	0.26%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	1,132,735,305.14	7,839,787.75	2.69%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	1,135,858,031.69	7,861,400.49	2.69%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	111,526,750.04	771,889.11	0.26%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	111,513,356.62	771,796.41	0.26%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	282,667,558.45	1,956,373.79	0.67%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	1,133,766,222.50	7,846,922.85	2.69%
JP1300301940	JPGV 2.300 03/20/39 JAPAN	GOV	JP	JPY	A1	52,646.43	364.37	0.00%
JP1300771P16	JPGV 1.600 12/20/52 JAPAN	GOV	JP	JPY	A1	28,052,870.76	194,157.06	0.07%
JP1400041B55	JPGV 2.200 03/20/51 JAPAN	GOV	JP	JPY	A1	45,922.28	317.83	0.00%
JP1400141M51	JPGV 0.700 03/20/61 JAPAN	GOV	JP	JPY	A1	6,963,334.43	48,194.02	0.02%
JP1743001R41	JPGV 04/20/26 JAPAN	GOV	JP	JPY	A1	111,539,386.76	771,976.57	0.26%
JP3119600009	AJINOMOTO ODSH AJINOMOTO	COM	JP	JPY	A1	24,528,698.24	169,765.86	0.06%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	28,484,798.93	197,146.48	0.07%
JP3160400002	EISAI ODSH EISAI	COM	JP	JPY	A1	38,246,398.69	264,707.60	0.09%
JP3166000004	EBARA ODSH EBARA	COM	JP	JPY	A1	153,887,998.38	1,065,076.05	0.36%
JP3183200009	JAPAN EXCHANGE ODSH JAPAN EXCHANGE	COM	JP	JPY	A1	128,001,498.50	885,912.69	0.30%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	24,709,948.61	171,020.32	0.06%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	202,626,899.11	1,402,403.43	0.48%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	274,855,997.91	1,902,309.11	0.65%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	99,574,399.91	689,165.56	0.24%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	183,229,498.20	1,268,151.85	0.43%
JP3256000005	KYOWA KIRIN ODSH KYOWA KIRIN	COM	JP	JPY	A1	123,933,598.39	857,758.30	0.29%

Collateral data - as at 09/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3258000003	KIRIN HOLDINGS ODSH KIRIN HOLDINGS	COM	JP	JPY	A1	183,254,199.19	1,268,322.81	0.43%
JP3304200003	KOMATSU ODSH KOMATSU	COM	JP	JPY	A1	183,150,198.22	1,267,603.01	0.43%
JP3311400000	CYBERAGENT ODSH CYBERAGENT	COM	JP	JPY	A1	153,702,399.85	1,063,791.50	0.36%
JP3519400000	CHUGAI PHARM ODSH CHUGAI PHARM	COM	JP	JPY	A1	336,914,197.63	2,331,820.85	0.80%
JP3539220008	T&D HOLDINGS ODSH T&D HOLDINGS	COM	JP	JPY	A1	338,699.58	2,344.18	0.00%
JP3705200008	JAPAN AIRLINES ODSH JAPAN AIRLINES	COM	JP	JPY	A1	68,877,899.86	476,711.65	0.16%
JP3768600003	HASEKO ODSH HASEKO	COM	JP	JPY	A1	214,098.77	1,481.80	0.00%
JP3789000001	KANADEVIA ODSH KANADEVIA	COM	JP	JPY	A1	228,647,197.97	1,582,492.83	0.54%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	78,287,998.66	541,840.00	0.19%
JP3811000003	FUJIKURA ODSH FUJIKURA	COM	JP	JPY	A1	153,418,999.12	1,061,830.05	0.36%
JP3820000002	FUJI ELECTRIC ODSH FUJI ELECTRIC	COM	JP	JPY	A1	657,999.08	4,554.09	0.00%
JP3830800003	BRIDGESTONE ODSH BRIDGESTONE	COM	JP	JPY	A1	3,566,399.45	24,683.45	0.01%
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	33,419,999.80	231,303.56	0.08%
JP3854600008	HONDA ODSH HONDA	COM	JP	JPY	A1	139,999.72	968.95	0.00%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	278,214,897.29	1,925,556.42	0.66%
JP3910660004	TOKIO MARINEHLDG ODSH TOKIO MARINEHLDG	COM	JP	JPY	A1	21,787,498.07	150,793.71	0.05%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	120,902,598.77	836,780.41	0.29%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		111,440,237.86	14,245,326.05	4.88%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		13,842,009.88	1,769,414.24	0.61%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		9,793,523.92	1,251,899.17	0.43%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		20,502,957.85	2,620,878.46	0.90%
KYG9829N1025	XYS ODSH XYX	COM	HK	HKD		4.88	0.62	0.00%
LU2598331598	TENARIS ODSH TENARIS	COM	IT	EUR		22,094.52	25,238.58	0.01%
NL0000334118	ASM INTL ODSH ASM INTL	COM	NL	EUR	AAA	4,555,008.01	5,203,185.86	1.78%
NL0013267909	AKZO NOBEL ODSH AKZO NOBEL	COM	NL	EUR	AAA	7,399.57	8,452.53	0.00%
SE0022060521	KINNEVIK ODSH KINNEVIK	COM	SE	SEK	AAA	29,293,626.48	3,046,436.56	1.04%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	AAA	278,759.73	278,759.73	0.10%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	AAA	821,488.07	821,488.07	0.28%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	517,601.73	517,601.73	0.18%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	730,655.19	730,655.19	0.25%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	8,601,219.60	8,601,219.60	2.95%
US0255371017	AEP INC ODSH AEP INC	COM	US	USD	AAA	5,169,791.32	5,169,791.32	1.77%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	145,637.77	145,637.77	0.05%
US04621X1081	ASSURANT ODSH ASSURANT	COM	US	USD	AAA	821,861.99	821,861.99	0.28%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	225.53	225.53	0.00%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	6,701,944.00	6,701,944.00	2.30%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	5,796,919.34	5,796,919.34	1.99%
US12572Q1058	CME GRP ODSH CME GRP	COM	US	USD	AAA	5,776.75	5,776.75	0.00%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	821,840.00	821,840.00	0.28%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	31,408.77	31,408.77	0.01%
US1729081059	CINTAS ODSH CINTAS	COM	US	USD	AAA	45,443.73	45,443.73	0.02%
US1746101054	CITIZNS FNCL ODSH CITIZNS FNCL	COM	US	USD	AAA	886,423.65	886,423.65	0.30%
US30040W1080	EVERSOURCE ODSH EVERSOURCE	COM	US	USD	AAA	1,215,292.89	1,215,292.89	0.42%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	1,026,400.94	1,026,400.94	0.35%
US3802371076	GODADDY ODSH GODADDY	COM	US	USD	AAA	1,117,777.21	1,117,777.21	0.38%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	186,440.88	186,440.88	0.06%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	12,466,944.43	12,466,944.43	4.27%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	1,078,798.44	1,078,798.44	0.37%
US55354G1004	MSCI ODSH MSCI	COM	US	USD	AAA	549,334.75	549,334.75	0.19%
US57636Q1040	MASTERCARD ODSH MASTERCARD	COM	US	USD	AAA	821,499.63	821,499.63	0.28%
US6293775085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	AAA	29,719.76	29,719.76	0.01%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	821,808.48	821,808.48	0.28%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	6,551,688.55	6,551,688.55	2.24%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	821,867.61	821,867.61	0.28%
US6951561090	PACKAGING CORP ODSH PACKAGING CORP	COM	US	USD	AAA	517,727.32	517,727.32	0.18%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	886,366.16	886,366.16	0.30%
US88262P1021	TEXAS PACIFIC ODSH TEXAS PACIFIC	COM	US	USD	AAA	94,918.25	94,918.25	0.03%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	882,078.09	882,078.09	0.30%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	77.73	77.73	0.00%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	490.68	490.68	0.00%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	AAA	256,509.76	256,509.76	0.09%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	3,392.45	3,392.45	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	62,730.59	62,730.59	0.02%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	63,638.05	63,638.05	0.02%
US91282CBC47	UST 0.375 12/31/25 US TREASURY	GOV	US	USD	AAA	46,026.10	46,026.10	0.02%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	380,220.24	380,220.24	0.13%
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	AAA	239,457.82	239,457.82	0.08%
US91282CFT36	UST 4.000 10/31/29 US TREASURY	GOV	US	USD	AAA	2,398,662.79	2,398,662.79	0.82%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	AAA	4,055,633.28	4,055,633.28	1.39%
US91282CJL63	UST 4.875 11/30/25 US TREASURY	GOV	US	USD	AAA	910,900.88	910,900.88	0.31%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	AAA	7,804,820.85	7,804,820.85	2.67%
US9314271084	WALGREENS BOOTS ODSH WALGREENS BOOTS	COM	US	USD	AAA	744,784.61	744,784.61	0.26%
						Total:	291,933,491.56	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	JP MORGAN SECS PLC (PARENT)	60,017,792.79
2	NATIXIS (PARENT)	34,364,899.82
3	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	30,150,572.04
4	MACQUARIE BANK LTD (PARENT)	25,937,918.32
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	21,886,576.19