

HSBC U.S. TREASURY MONEY MARKET FUND
AS OF 6/30/2018

Weighted Average Maturity (WAM) 34 Days
Weighted Average Life (WAL) 103 Days

Security Description	Group or Sponsor of Issuing Entity	Ratings Moody's/S&P	Maturity Date	Effective Maturity	Principal Amount	Value	Cusip	Coupon/Yield*	%
U.S. TREASURY DEBT - 100.0%									
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/5/2018	7/5/2018	150,100,000.00	150,073,447.04	912796PN3	1.27	9.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/12/2018	7/12/2018	120,500,000.00	120,433,610.53	912796PQ6	1.65	7.5%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/19/2018	7/19/2018	109,000,000.00	108,901,401.00	912796MK2	1.72	6.8%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/26/2018	7/26/2018	50,000,000.00	49,944,097.50	912796PR4	1.55	3.1%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2018	7/1/2018	100,000,000.00	100,015,797.00	912828S84	2.08	6.2%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2018	7/31/2018	50,000,000.00	49,979,869.77	912828VQ0	1.38	3.1%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	8/2/2018	8/2/2018	25,000,000.00	24,959,222.25	912796PS2	1.78	1.5%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	8/30/2018	8/30/2018	200,000,000.00	199,371,334.00	912796PW3	1.86	12.5%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	9/6/2018	9/6/2018	269,000,000.00	268,048,247.22	912796PY9	1.88	16.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	9/13/2018	9/13/2018	100,000,000.00	99,609,445.00	912796NV7	1.88	6.2%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	9/15/2018	9/15/2018	75,000,000.00	74,902,086.43	912828L40	1.00	4.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	10/4/2018	10/4/2018	25,000,000.00	24,872,574.75	912796QB8	1.93	1.5%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	10/31/2018	7/2/2018	20,000,000.00	20,015,043.37	912828T75	2.08	1.2%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	1/31/2019	7/1/2018	100,000,000.00	100,107,186.19	912828V64	2.05	6.2%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	4/30/2019	7/1/2018	50,000,000.00	50,054,010.07	912828X54	1.98	3.1%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2019	7/1/2018	145,000,000.00	145,083,626.46	912828M1	1.97	9.0%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	10/31/2019	7/1/2018	24,000,000.00	24,016,907.08	9128283B4	1.96	1.5%
OTHER INSTRUMENT - 0.0%									
CASH	N/A	P-1/A-1+	7/1/2018	7/1/2018	779,798.83	779,798.83	HSBCICASH	0.00	0.0%
						1,611,167,704.49			

Portfolio holdings are unaudited and subject to change daily without notice and may not represent current or past portfolio composition. The holdings presented above include those directly held by the Fund. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, the information provided may differ from a fund's holdings disclosed in its annual/semi-annual report and Form N-Q.

Where no short-term ratings are available, long-term ratings are used to derive short-term ratings using the rating agencies' correlation matrices (e.g. long-term ratings of AA- or above correlate with short-term ratings of A-1+ and long term ratings of A and A+ correlate with short term ratings of A-1). Obligations rated A-1+, A-1, P-1 or VMIG 1 are rated in the highest short-term rating category by Standard & Poor's (A-1+ or A-1) or Moody's Investors Service (P-1 or VMIG 1). The obligor's capacity to meet its financial commitments on these obligations is regarded to be 'extremely strong' (A-1+), 'strong' (A-1) or 'superior' (P-1 or VMIG 1).

*Yields quoted on original issue discounted securities. Coupon quoted on all other securities.

An investment in the HSBC Money Market Funds is not insured by the FDIC or any other government agency. Although the Funds will attempt to maintain a stable NAV of a \$1.00 per share, you may lose money by investing in these Funds.

HSBC Global Asset Management is the marketing name for the asset management businesses of HSBC Holdings Plc. HSBC Global Asset Management (USA) Inc. serves as the investment adviser to the HSBC Funds. Foreside Distribution Services, L.P., member FINRA, is the distributor of the HSBC Funds and is not affiliated with the Advisor. HSBC Securities (USA) Inc., member NYSE, FINRA, SIPC is a sub-distributor of the HSBC Funds. Affiliates of HSBC Global Asset Management (USA) Inc. receive fees for providing various services to the funds.

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Sections 1471 through 1474 of the Internal Revenue Code (commonly known as "FATCA") generally impose withholding of 30% on certain payments to certain foreign entities (including financial intermediaries) unless various U.S. information reporting, diligence requirements and certain other requirements have been satisfied. Payments subject to withholding generally will include interest (including original issue discount), dividends, rents, annuities, and other fixed or determinable annual or periodical gains, profits or income, if such payments are derived from U.S. sources, as well as gross proceeds from dispositions of securities that could produce U.S. source interest or dividends. FATCA withholding generally applies to these payments made after June 30, 2014, or, in the case of payments of gross proceeds described above, after December 31, 2016.

All decisions regarding the tax implications of your investment(s) should be made in connection with your independent tax advisor.

Investment Products:

• NOT A BANK DEPOSIT OR OBLIGATION OF THE BANK OR ANY OF ITS AFFILIATES	• NOT FDIC INSURED	• NOT GUARANTEED BY ANY FEDERAL GOVERNMENT AGENCY	• NOT GUARANTEED BY THE BANK OR ANY OF ITS AFFILIATES	• MAY LOSE VALUE
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HSBC U.S. TREASURY MONEY MARKET FUND
AS OF 5/31/2018

Weighted Average Maturity (WAM) 34 Days
Weighted Average Life (WAL) 102 Days

Security Description	Group or Sponsor of Issuing Entity	Ratings Moody's/S&P	Maturity Date	Effective Maturity	Principal Amount	Value	Cusip	Coupon/Yield*	%
U.S. TREASURY DEBT - 100.0%									
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/7/2018	6/7/2018	50,000,000.00	49,986,271.00	912796PJ2	1.41	2.3%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/14/2018	6/14/2018	544,000,000.00	543,680,508.37	912796PL7	1.51	25.5%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/21/2018	6/21/2018	350,000,000.00	349,665,335.50	912796MF3	1.64	16.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/5/2018	7/5/2018	63,200,000.00	63,103,287.00	912796PN3	1.58	3.0%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/12/2018	7/12/2018	50,000,000.00	49,902,226.50	912796PQ6	1.68	2.3%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/19/2018	7/19/2018	41,000,000.00	40,903,786.94	912796MK2	1.73	1.9%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/26/2018	7/26/2018	50,000,000.00	49,877,014.00	912796PR4	1.59	2.3%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2018	7/31/2018	50,000,000.00	49,959,769.36	912828VQ0	1.38	2.3%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2018	6/1/2018	100,000,000.00	100,031,582.25	912828S84	2.08	4.7%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	8/2/2018	8/2/2018	25,000,000.00	24,920,993.00	912796PS2	1.81	1.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	8/30/2018	8/30/2018	200,000,000.00	199,057,001.00	912796PW3	1.87	9.3%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	9/15/2018	9/15/2018	75,000,000.00	74,863,521.34	912828L40	1.00	3.5%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	10/11/2018	10/11/2018	75,000,000.00	74,480,479.50	912796NZ8	1.82	3.5%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	10/15/2018	10/15/2018	50,000,000.00	49,800,179.02	912828L81	0.88	2.3%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	10/31/2018	6/4/2018	75,000,000.00	75,067,885.57	912828T75	2.07	3.5%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	1/31/2019	6/1/2018	100,000,000.00	100,122,142.35	912828V64	2.04	4.7%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	4/30/2019	6/1/2018	50,000,000.00	50,059,265.08	912828X54	1.97	2.3%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2019	6/1/2018	145,000,000.00	145,089,875.93	912828M1	1.96	6.8%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	10/31/2019	6/1/2018	48,000,000.00	48,034,547.27	9128283B4	1.95	2.2%
OTHER INSTRUMENT - 0.0%									
CASH	N/A	P-1/A-1+	6/1/2018	6/1/2018	140,470.45	140,470.45	HSBCCASH	0.00	0.0%
						2,138,746,141.43			

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**HSBC U.S. TREASURY MONEY MARKET FUND
AS OF 4/30/2018**

Weighted Average Maturity (WAM) 31 Days
Weighted Average Life (WAL) 106 Days

Security Description	Group or Sponsor of Issuing Entity	Ratings Moody's/S&P	Maturity Date	Effective Maturity	Principal Amount	Value	Cusip	Coupon/Yield*	%	
U.S. TREASURY DEBT - 100.0%										
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/3/2018	5/3/2018	409,000,000.00	408,963,952.09	912796PC7	1.06	19.2%	
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/10/2018	5/10/2018	300,000,000.00	299,884,816.00	912796PF0	1.38	14.0%	
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	5/15/2018	5/15/2018	50,000,000.00	50,042,643.55	912828HZ6	3.88	2.3%	
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/17/2018	5/17/2018	225,000,000.00	224,836,984.50	912796PG8	1.54	10.5%	
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/24/2018	5/24/2018	25,000,000.00	24,977,383.25	912796MB2	1.36	1.2%	
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	5/31/2018	5/31/2018	50,000,000.00	49,971,862.68	912828VE7	1.00	2.3%	
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	5/31/2018	5/31/2018	50,000,000.00	50,028,137.99	912828QQ6	2.38	2.3%	
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/14/2018	6/14/2018	109,000,000.00	108,798,016.04	912796PL7	1.49	5.1%	
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/5/2018	7/5/2018	40,000,000.00	39,886,737.60	912796PN3	1.55	1.9%	
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/12/2018	7/12/2018	50,000,000.00	49,828,300.00	912796PQ6	1.70	2.3%	
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/19/2018	7/19/2018	41,000,000.00	40,841,649.39	912796MK2	1.74	1.9%	
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/26/2018	7/26/2018	50,000,000.00	49,807,694.50	912796PR4	1.60	2.3%	
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2018	5/1/2018	100,000,000.00	100,047,881.33	912828S84	2.01	4.7%	
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	8/2/2018	8/2/2018	25,000,000.00	24,884,038.25	912796PS2	1.78	1.2%	
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	9/15/2018	9/15/2018	75,000,000.00	74,823,721.20	912828L40	1.00	3.5%	
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	10/11/2018	10/11/2018	75,000,000.00	74,358,471.00	912796NZ8	1.89	3.5%	
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	10/15/2018	10/15/2018	50,000,000.00	49,754,829.84	912828L81	0.88	2.3%	
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	10/31/2018	5/7/2018	75,000,000.00	75,081,681.58	912828T75	2.01	3.5%	
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	1/31/2019	5/1/2018	100,000,000.00	100,137,579.07	912828V64	1.98	4.7%	
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	4/30/2019	5/1/2018	50,000,000.00	50,064,687.79	912828X54	1.91	2.3%	
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2019	5/1/2018	145,000,000.00	145,096,325.82	912828M1	1.90	6.8%	
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	10/31/2019	5/1/2018	48,000,000.00	48,036,580.32	912828B4	1.89	2.2%	
OTHER INSTRUMENT - 0.0%										
CASH	N/A	P-1/A-1+	5/1/2018	5/1/2018	382,907.61	382,907.61	HSBCICASH	0.00	0.0%	
						2,140,536,881.40				

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(e.g. long-term ratings of AA- or above correlate with short-term ratings of A-1+ and long term ratings of A and A+ correlate with short term ratings of A-1).

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HSBC U.S. TREASURY MONEY MARKET FUND
AS OF 3/31/2018

Weighted Average Maturity (WAM) 24 Days
Weighted Average Life (WAL) 89 Days

Security Description	Group or Sponsor of Issuing Entity	Ratings Moody's/S&P	Maturity Date	Effective Maturity	Principal Amount	Value	Cusip	Coupon/Yield*	%
U.S. TREASURY DEBT - 100.0%									
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/5/2018	4/5/2018	115,600,000.00	115,580,269.99	912796NY1	1.23	4.9%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/12/2018	4/12/2018	439,000,000.00	438,799,964.24	912796PA1	1.37	18.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/19/2018	4/19/2018	600,000,000.00	599,529,070.00	912796PB9	1.49	25.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/26/2018	4/26/2018	50,000,000.00	49,956,927.00	912796LX5	1.19	2.1%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	4/30/2018	4/1/2018	185,000,000.00	185,025,065.90	912828Q86	1.96	7.8%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/3/2018	5/3/2018	50,000,000.00	49,935,289.00	912796PC7	1.41	2.1%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/10/2018	5/10/2018	200,000,000.00	199,676,584.25	912796PF0	1.29	8.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/24/2018	5/24/2018	25,000,000.00	24,947,883.25	912796MB2	1.39	1.1%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/14/2018	6/14/2018	75,000,000.00	74,774,916.75	912796PL7	1.44	3.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/5/2018	7/5/2018	40,000,000.00	39,834,462.60	912796PN3	1.56	1.7%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/26/2018	7/26/2018	50,000,000.00	49,740,611.50	912796PR4	1.60	2.1%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2018	4/1/2018	100,000,000.00	100,064,156.09	912828S84	1.94	4.2%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	9/15/2018	9/15/2018	75,000,000.00	74,785,253.70	912828L40	1.00	3.2%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	10/31/2018	4/2/2018	75,000,000.00	75,095,451.03	912828T75	1.94	3.2%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	1/31/2019	4/1/2018	100,000,000.00	100,152,986.32	912828V64	1.91	4.2%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	4/30/2019	4/1/2018	50,000,000.00	50,070,098.97	912828X54	1.84	2.1%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2019	4/1/2018	145,000,000.00	145,102,763.02	912828M1	1.83	6.1%
OTHER INSTRUMENT - 0.0%									
CASH	N/A	P-1/A-1+	4/1/2018	4/1/2018	198,159.09	198,159.09	HSBICASH	0.00	0.0%
						2,373,269,912.70			

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HSBC U.S. TREASURY MONEY MARKET FUND
AS OF 2/28/2018

Weighted Average Maturity (WAM) 46 Days
Weighted Average Life (WAL) 106 Days

Security Description	Group or Sponsor of Issuing Entity	Ratings Moody's/S&P	Maturity Date	Effective Maturity	Principal Amount	Value	Cusip	Coupon/Yield*	%
U.S. TREASURY DEBT - 100.0%									
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	3/1/2018	3/1/2018	800,000.00	800,000.00	912796LN7	1.13	0.0%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	3/15/2018	3/15/2018	132,000,000.00	131,929,416.96	912796NW5	1.28	6.3%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	3/22/2018	3/22/2018	175,000,000.00	174,864,768.75	912796NX3	1.27	8.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/5/2018	4/5/2018	40,000,000.00	39,952,750.00	912796NY1	1.18	1.9%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/12/2018	4/12/2018	290,000,000.00	289,522,437.25	912796PA1	1.38	13.9%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/19/2018	4/19/2018	350,000,000.00	349,299,898.00	912796PB9	1.44	16.9%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/26/2018	4/26/2018	50,000,000.00	49,903,517.00	912796LX5	1.22	2.4%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	4/30/2018	3/1/2018	185,000,000.00	185,051,840.16	912828Q86	1.84	8.9%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/3/2018	5/3/2018	50,000,000.00	49,872,600.00	912796PC7	1.44	2.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/10/2018	5/10/2018	200,000,000.00	199,419,511.25	912796PF0	1.48	9.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/24/2018	5/24/2018	25,000,000.00	24,917,400.00	912796MB2	1.40	1.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/14/2018	6/14/2018	75,000,000.00	74,680,625.25	912796PL7	1.45	3.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/5/2018	7/5/2018	40,000,000.00	39,780,445.20	912796PN3	1.56	1.9%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/26/2018	7/26/2018	50,000,000.00	49,671,292.00	912796PR4	1.61	2.4%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2018	3/1/2018	100,000,000.00	100,080,978.48	912828S84	1.83	4.8%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	9/15/2018	9/15/2018	75,000,000.00	74,745,257.30	912828L40	1.00	3.6%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	10/31/2018	3/5/2018	50,000,000.00	50,071,867.36	912828T75	1.82	2.4%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	1/31/2019	3/1/2018	75,000,000.00	75,122,956.24	912828V64	1.79	3.6%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2019	3/1/2018	120,000,000.00	120,077,647.09	9128282M1	1.71	5.8%
OTHER INSTRUMENT - 0.0%									
CASH	N/A	P-1/A-1+	3/1/2018	3/1/2018	276,186.76	276,186.76	HSBCICASH	0.00	0.0%
						2,080,041,395.05			

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HSBC U.S. TREASURY MONEY MARKET FUND
AS OF 1/31/2018

Weighted Average Maturity (WAM)
Weighted Average Life (WAL)

32 Days
86 Days

Security Description	Group or Sponsor of Issuing Entity	Ratings Moody's/S&P	Maturity Date	Effective Maturity	Principal Amount	Value	Cusip	Coupon/Yield*	%
U.S. TREASURY DEBT - 100.0%									
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	2/1/2018	2/1/2018	464,100,000.00	464,100,000.00	912796LJ6	1.10	19.0%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	2/8/2018	2/8/2018	711,000,000.00	710,828,229.58	912796NR6	1.09	29.1%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	2/15/2018	2/15/2018	50,000,000.00	49,975,306.00	912796NS4	1.19	2.0%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	2/22/2018	2/22/2018	25,000,000.00	24,981,165.75	912796NT2	1.23	1.0%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	3/15/2018	3/15/2018	150,000,000.00	149,770,488.00	912796NW5	1.28	6.1%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	3/22/2018	3/22/2018	100,000,000.00	99,818,292.00	912796NX3	1.31	4.1%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/5/2018	4/5/2018	40,000,000.00	39,914,950.00	912796NY1	1.20	1.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/12/2018	4/12/2018	90,000,000.00	89,785,431.10	912796PA1	1.21	3.7%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/26/2018	4/26/2018	50,000,000.00	49,855,275.00	912796LX5	1.23	2.0%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	4/30/2018	2/1/2018	185,000,000.00	185,076,005.25	912828Q86	1.63	7.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/24/2018	5/24/2018	25,000,000.00	24,889,866.75	912796MB2	1.41	1.0%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/14/2018	6/14/2018	75,000,000.00	74,595,458.25	912796PL7	1.46	3.0%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/5/2018	7/5/2018	40,000,000.00	39,731,655.20	912796PN3	1.57	1.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/26/2018	7/26/2018	50,000,000.00	49,608,681.00	912796PR4	1.61	2.0%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2018	2/1/2018	100,000,000.00	100,096,161.41	912828S84	1.61	4.1%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	9/15/2018	9/15/2018	75,000,000.00	74,708,850.77	912828L40	1.00	3.1%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	10/31/2018	2/5/2018	25,000,000.00	25,035,261.16	912828T75	1.61	1.0%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	1/31/2019	2/1/2018	75,000,000.00	75,133,417.13	912828V64	1.58	3.1%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2019	2/1/2018	120,000,000.00	120,081,908.40	9128282M1	1.50	4.9%
OTHER INSTRUMENT - 0.0%									
CASH	N/A	P-1/A-1+	2/1/2018	2/1/2018	(133,538.61)	(133,538.61)	HSBCICASH	0.00	0.0%
						2,447,852,864.14			

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