



Securities Lending Report

SSTL - HITIF - AMERICAN INDEX FUND

Report as at 09/05/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - AMERICAN INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00B80QG615
Total net assets (AuM)	15,004,888,924
Reference currency of the fund	GBP

* 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 09/05/2025	
Currently on loan in GBP (base currency)	1,247,198,400.41
Current percentage on loan (in % of the fund AuM)	8.31%
Collateral value (cash and securities) in GBP (base currency)	1,425,804,755.35
Collateral value (cash and securities) in % of loan	114%

Securities lending statistics	
12-month average on loan in GBP (base currency)	1,067,885,875.50
12-month average on loan as a % of the fund AuM	6.92%
12-month maximum on loan in GBP	1,447,846,633.57
12-month maximum on loan as a % of the fund AuM	10.18%
Gross Return for the fund over the last 12 months in (base currency fund)	1,194,982.46
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0077%

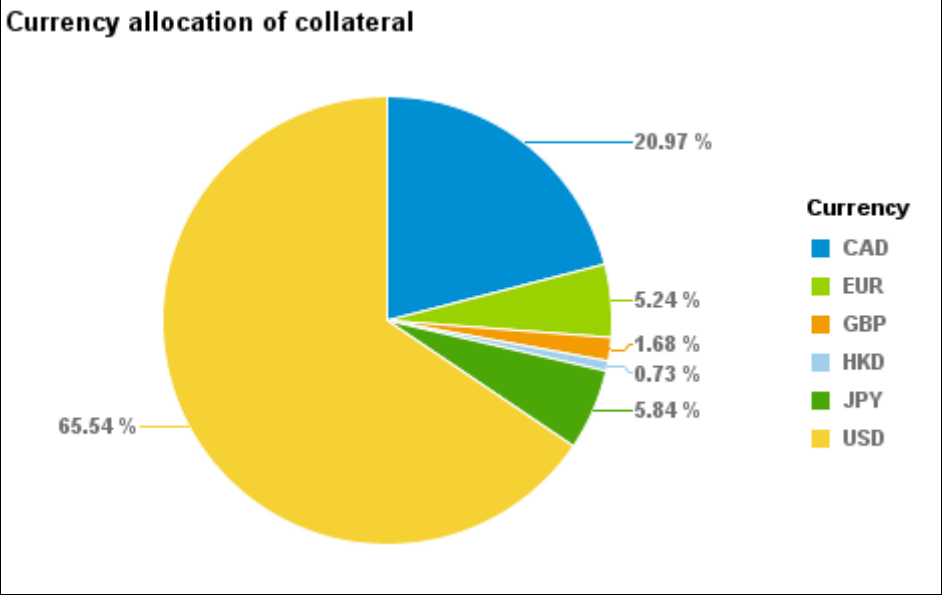
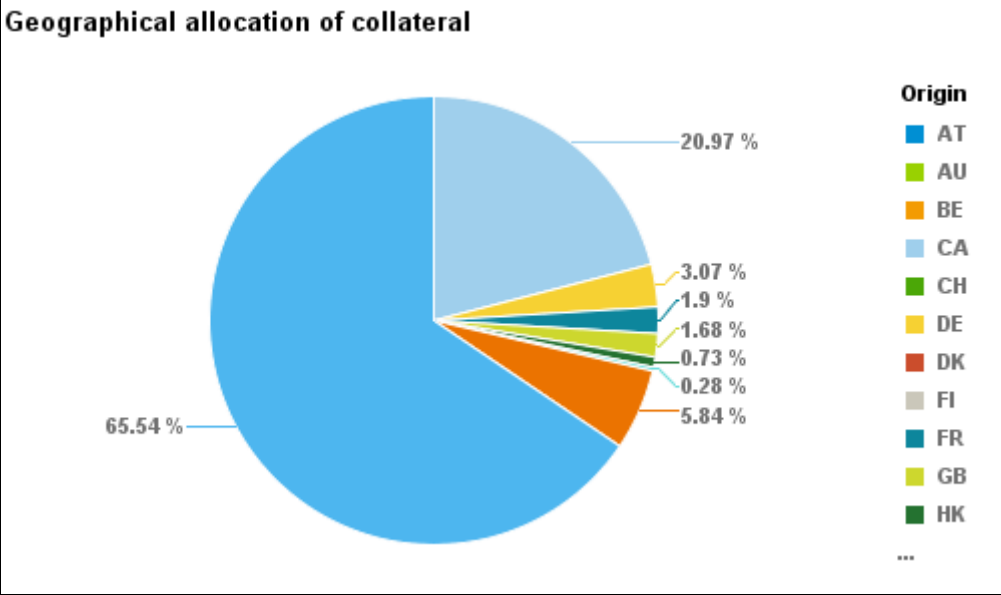
Collateral data - as at 09/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BMG677491539	OOIL ODSH OOIL	COM	HK	HKD		56,464.98	5,457.61	0.00%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	53,491,338.25	28,916,581.48	2.03%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	161,541,341.63	87,326,724.67	6.12%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	27,553,034.77	14,894,739.99	1.04%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	44,756,172.89	24,194,487.60	1.70%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	17,880,223.91	9,665,769.61	0.68%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	4,479,708.12	2,421,660.20	0.17%
CA135087R713	CAGV 3.500 03/01/34 CANADA	GOV	CA	CAD	AAA	391,138.68	211,443.46	0.01%
CA1350Z7C361	CAGV 07/16/25 CANADA	GOV	CA	CAD	AAA	80,597.43	43,569.71	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	54,164,934.14	29,280,716.89	2.05%

Collateral data - as at 09/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA3495531079	FORTIS ODSH FORTIS	COM	CA	CAD	AAA	24,709,664.69	13,357,658.56	0.94%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	53,491,509.99	28,916,674.32	2.03%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	413,262.67	223,403.34	0.02%
CA8029121057	SAPUTO ODSH SAPUTO	COM	CA	CAD	AAA	673,539.36	364,104.85	0.03%
CA82509L1076	SHOIFY ODSH SHOIFY	COM	CA	CAD	AAA	873,362.23	472,125.97	0.03%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	108,049,848.70	58,410,059.57	4.10%
CA87971M1032	TELUS ODSH TELUS	COM	CA	CAD	AAA	449,695.98	243,098.62	0.02%
DE0006231004	INFINEON TECHNOL ODSH INFINEON TECHNOL	COM	DE	EUR	AAA	21,058,339.18	17,922,751.94	1.26%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	388,708.18	330,829.52	0.02%
DE0007037129	RWE ODSH RWE	COM	DE	EUR	AAA	14,765,616.28	12,567,015.64	0.88%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	400,523.88	340,885.86	0.02%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	14,765,526.62	12,566,939.33	0.88%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	14,765,602.48	12,567,003.89	0.88%
FR0000125338	CAPGEMINI ODSH CAPGEMINI	COM	FR	EUR	AA2	2,278,191.66	1,938,968.86	0.14%
GB0001826634	ORD GBP0.05 DIPLOMA	CST	GB	GBP	AA3	2,341,481.42	2,341,481.42	0.16%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	12,567,038.76	12,567,038.76	0.88%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	2,632,679.11	2,632,679.11	0.18%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	4,628,490.35	4,628,490.35	0.32%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	279,830.67	279,830.67	0.02%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	402,959.30	402,959.30	0.03%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	279,837.36	279,837.36	0.02%
GB00B7KR2P84	EASYJET ODSH EASYJET	CST	GB	GBP	AA3	276,048.70	276,048.70	0.02%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	20,695,738.24	15,505,407.10	1.09%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	485,958.97	364,084.22	0.03%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	14,423,791.85	10,806,416.37	0.76%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	279,834.89	279,834.89	0.02%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		4,449,736.72	3,787,170.81	0.27%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	279,836.96	279,836.96	0.02%
JP1201461D98	JPGV 1.700 09/20/33 JAPAN	GOV	JP	JPY	A1	725,840,950.40	3,760,294.25	0.26%
JP1300521G93	JPGV 0.500 09/20/46 JAPAN	GOV	JP	JPY	A1	723,860,603.95	3,750,034.86	0.26%
JP1300561H93	JPGV 0.800 09/20/47 JAPAN	GOV	JP	JPY	A1	723,074,330.70	3,745,961.49	0.26%
JP1300601JA9	JPGV 0.900 09/20/48 JAPAN	GOV	JP	JPY	A1	181,109,081.13	938,254.36	0.07%
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	723,411,550.10	3,747,708.49	0.26%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	724,920,472.72	3,755,525.62	0.26%
JP1400101H56	JPGV 0.900 03/20/57 JAPAN	GOV	JP	JPY	A1	725,921,738.28	3,760,712.78	0.26%
JP1400131L54	JPGV 0.500 03/20/60 JAPAN	GOV	JP	JPY	A1	23,034,551.36	119,332.88	0.01%
JP3165700000	NTT DATA GROUP ODSH NTT DATA GROUP	COM	JP	JPY	A1	1,996,994,999.64	10,345,639.51	0.73%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	381,556,198.41	1,976,691.42	0.14%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	1,997,039,998.26	10,345,872.63	0.73%

Collateral data - as at 09/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3368000000	RESONAC HLDG ODSH RESONAC HLDG	COM	JP	JPY	A1	731,016,899.38	3,787,108.79	0.27%
JP3371200001	SHIN-ETSU CHEM ODSH SHIN-ETSU CHEM	COM	JP	JPY	A1	730,887,999.35	3,786,441.01	0.27%
JP3381000003	NIPPON STEEL ODSH NIPPON STEEL	COM	JP	JPY	A1	730,612,599.01	3,785,014.27	0.27%
JP3402600005	SUMITOMO MTL MIN ODSH SUMITOMO MTL MIN	COM	JP	JPY	A1	106,784,998.69	553,210.75	0.04%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	730,931,998.08	3,786,668.95	0.27%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	730,771,499.41	3,785,837.47	0.27%
JP3449020001	TAIHEIYO CEMENT ODSH TAIHEIYO CEMENT	COM	JP	JPY	A1	944,095,598.80	4,890,985.07	0.34%
JP3705200008	JAPAN AIRLINES ODSH JAPAN AIRLINES	COM	JP	JPY	A1	1,997,027,999.66	10,345,810.47	0.73%
JP3768600003	HASEKO ODSH HASEKO	COM	JP	JPY	A1	454,750,449.19	2,355,881.82	0.17%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		107,041,826.59	10,346,104.00	0.73%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	14,765,519.95	12,566,933.65	0.88%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		193,450.42	164,645.65	0.01%
US00130H1059	AES CORP ODSH AES CORP	COM	US	USD	AAA	7,331,704.89	5,492,969.99	0.39%
US0028241000	ABBOTT ODSH ABBOTT	COM	US	USD	AAA	23,922,398.72	17,922,846.08	1.26%
US0188021085	ALLIANT ENERGY ODSH ALLIANT ENERGY	COM	US	USD	AAA	307,830.37	230,628.89	0.02%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	60,137,075.25	45,055,161.73	3.16%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	106,165,330.51	79,539,886.44	5.58%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	49,197,815.41	36,859,383.68	2.59%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	36,863,392.99	27,618,339.04	1.94%
US05464C1018	AXON ENTERPRISE ODSH AXON ENTERPRISE	COM	US	USD	AAA	35,128.16	26,318.29	0.00%
US05722G1004	BAKER HUGHES ODSH BAKER HUGHES	COM	US	USD	AAA	543,518.40	407,208.19	0.03%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	11,085,486.70	8,305,332.34	0.58%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	28,855,409.39	21,618,695.81	1.52%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	20,776,945.40	15,566,248.13	1.09%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	23,788,775.21	17,822,734.31	1.25%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	48,091,861.54	36,030,794.49	2.53%
US12514G1085	CDW CORP ODSH CDW CORP	COM	US	USD	AAA	470,652.11	352,616.20	0.02%
US12541W2098	CH ROBINSON ODSH CH ROBINSON	COM	US	USD	AAA	5,055,931.19	3,787,942.74	0.27%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	43,674,216.11	32,721,060.38	2.29%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	43,414,649.12	32,526,590.78	2.28%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	14,653,854.05	10,978,780.75	0.77%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	432,443.01	323,989.65	0.02%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	24,896,672.69	18,652,779.67	1.31%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	2,532,426.83	1,897,313.76	0.13%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	18,590,055.25	13,927,813.12	0.98%
US21037T1097	CONSTELLATION PA ODSH CONSTELLATION PA	COM	US	USD	AAA	1,287,608.88	964,686.53	0.07%
US2166485019	COOPER ODSH COOPER	COM	US	USD	AAA	18,294.39	13,706.30	0.00%
US2172041061	COPART ODSH COPART	COM	US	USD	AAA	15,062,947.37	11,285,276.63	0.79%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	808,465.63	605,708.70	0.04%

Collateral data - as at 09/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US22788C1053	CROWDSTRIKE HLDG ODSH CROWDSTRIKE HLDG	COM	US	USD	AAA	569,553.40	426,713.81	0.03%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	4,840,262.85	3,626,362.35	0.25%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	974,089.95	729,795.72	0.05%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	763,744.69	572,203.43	0.04%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	11,685,762.57	8,755,063.67	0.61%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	1,421,797.74	1,065,221.86	0.07%
US29355A1079	ENPHASE ENERGY ODSH ENPHASE ENERGY	COM	US	USD	AAA	127,549.14	95,560.80	0.01%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	5,975,553.98	4,476,931.24	0.31%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	49,198,825.41	36,860,140.38	2.59%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	9,308,463.39	6,973,972.74	0.49%
US3167731005	FIFTH THIRD ODSH FIFTH THIRD	COM	US	USD	AAA	1,767,487.53	1,324,215.32	0.09%
US34959E1091	FORTINET ODSH FORTINET	COM	US	USD	AAA	1,424,307.78	1,067,102.40	0.07%
US35137L2043	FOX ODSH FOX	COM	US	USD	AAA	122,867.82	92,053.52	0.01%
US35671D8570	FREEPORT MCMORAN ODSH FREEPORT MCMORAN	COM	US	USD	AAA	100.05	74.96	0.00%
US36266G1076	GE HEALTHCARE ODSH GE HEALTHCARE	COM	US	USD	AAA	632,985.42	474,237.57	0.03%
US3703341046	GENERAL MILLS ODSH GENERAL MILLS	COM	US	USD	AAA	6,239,592.12	4,674,750.66	0.33%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	2,532,343.83	1,897,251.58	0.13%
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	353,866.68	265,119.65	0.02%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	37,238.87	27,899.65	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	31,107,763.01	23,306,176.56	1.63%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	372,637.92	279,183.21	0.02%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	49,198,805.41	36,860,125.40	2.59%
US5404241086	LOEWS ODSH LOEWS	COM	US	USD	AAA	1,585,369.30	1,187,770.94	0.08%
US57060D1081	MARKETAXESS ODSH MARKETAXESS	COM	US	USD	AAA	167,440.97	125,448.07	0.01%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	2,532,461.29	1,897,339.58	0.13%
US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	3,756,253.67	2,814,214.29	0.20%
US59156R1086	METLIFE ODSH METLIFE	COM	US	USD	AAA	2,532,419.50	1,897,308.27	0.13%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	88,899,259.85	66,604,012.81	4.67%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	49,197,116.96	36,858,860.40	2.59%
US6092071058	MONDELEZ INTL ODSH MONDELEZ INTL	COM	US	USD	AAA	2,390,145.04	1,790,715.14	0.13%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	1,653,132.41	1,238,539.58	0.09%
US64110D1046	NETAPP ODSH NETAPP	COM	US	USD	AAA	376,942.45	282,408.20	0.02%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	241,015.25	180,570.49	0.01%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	49,186,152.85	36,850,646.00	2.58%
US65339F1012	NEXTERA ENERGY ODSH NEXTERA ENERGY	COM	US	USD	AAA	29,585,819.44	22,165,924.67	1.55%
US6658591044	NORTHERN TRUST ODSH NORTHERN TRUST	COM	US	USD	AAA	299,903.07	224,689.70	0.02%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	4,626,375.87	3,466,116.57	0.24%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	49,197,136.18	36,858,874.80	2.59%
US67103H1077	OREILLY AUTO ODSH OREILLY AUTO	COM	US	USD	AAA	2,108,784.99	1,579,918.02	0.11%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US6795801009	OLD DOMINION ODSH OLD DOMINION	COM	US	USD	AAA	590,599.82	442,481.95	0.03%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	1,358,394.84	1,017,719.92	0.07%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	4,958,578.82	3,715,005.59	0.26%
US6974351057	PALO ALTO ODSH PALO ALTO	COM	US	USD	AAA	309,314.13	231,740.54	0.02%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	8,258,348.05	6,187,218.21	0.43%
US7234841010	PINNACLE WEST ODSH PINNACLE WEST	COM	US	USD	AAA	292,964.34	219,491.15	0.02%
US74251V1026	PRINCIPAL FINCL ODSH PRINCIPAL FINCL	COM	US	USD	AAA	259,332.20	194,293.69	0.01%
US75886F1075	REGENERON PHARMS ODSH REGENERON PHARMS	COM	US	USD	AAA	1,319,801.84	988,805.74	0.07%
US7766961061	ROPER TECH ODSH ROPER TECH	COM	US	USD	AAA	836,097.15	626,410.45	0.04%
US7782961038	ROSS STORES ODSH ROSS STORES	COM	US	USD	AAA	1,048,146.10	785,279.16	0.06%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	24,525,691.03	18,374,837.34	1.29%
US8168511090	SEMPRA USA ODSH SEMPRA USA	COM	US	USD	AAA	1,671,690.89	1,252,443.74	0.09%
US8552441094	STARBUCKS ODSH STARBUCKS	COM	US	USD	AAA	1,108,935.82	830,823.29	0.06%
US8716071076	SYNOPSYS ODSH SYNOPSYS	COM	US	USD	AAA	37,898.70	28,394.00	0.00%
US8725901040	T-MOBILE US ODSH T-MOBILE US	COM	US	USD	AAA	29,913,249.82	22,411,238.04	1.57%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	19,217.86	14,398.17	0.00%
US8807701029	TERADYNE ODSH TERADYNE	COM	US	USD	AAA	924.70	692.79	0.00%
US8807701029	TERADYNE ODSH TERADYNE	COM	US	USD	AAA	1,128.18	845.24	0.00%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	33,663,701.96	25,221,105.78	1.77%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	26,763,375.70	20,051,328.00	1.41%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	2,963,439.60	2,220,231.86	0.16%
US9100471096	UNITED ARLNS ODSH UNITED ARLNS	COM	US	USD	AAA	512,778.28	384,177.45	0.03%
US9113631090	UNITED RENTALS ODSH UNITED RENTALS	COM	US	USD	AAA	991,066.57	742,514.74	0.05%
US92343E1029	VERISIGN ODSH VERISIGN	COM	US	USD	AAA	7,150,571.70	5,357,263.60	0.38%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	AAA	3,264,983.52	2,446,150.90	0.17%
US92345Y1064	VERISK ANALYTICS ODSH VERISK ANALYTICS	COM	US	USD	AAA	995,645.84	745,945.56	0.05%
US92532F1003	VERTEX PHARMS ODSH VERTEX PHARMS	COM	US	USD	AAA	1,403,625.85	1,051,607.34	0.07%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	1,264,600.19	947,448.24	0.07%
US98389B1008	XCEL ENERGY ODSH XCEL ENERGY	COM	US	USD	AAA	922,972.78	691,498.34	0.05%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	267,723.08	200,580.20	0.01%
						Total:	1,425,804,755.35	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	HEALTHCARE OF ONTARIO PENSION PLAN TRUST FUND (PARENT)	232,619,730.09
2	SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)	159,950,469.31
3	RBC DOMINION SECURITIES INC (PARENT)	139,934,831.18
4	TD SECURITIES INC (PARENT)	76,079,828.22
5	UBS AG	69,176,477.42