



Securities Lending Report

SSTL - HITIF - AMERICAN INDEX FUND

Report as at 04/09/2025

|                                               |                                    |
|-----------------------------------------------|------------------------------------|
| Summary of policy                             |                                    |
| % limit on maximum percentage of book on loan | 30%                                |
| Revenue Split                                 | 75/25 *                            |
| Name of the Fund                              | SSTL - HITIF - AMERICAN INDEX FUND |
| Replication Mode                              | Physical replication               |
| ISIN Code                                     | GB00B80QG615                       |
| Total net assets (AuM)                        | 17,452,843,433                     |
| 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 04/09/2025                    |                  |
| Currently on loan in GBP (base currency)                      | 1,508,927,457.40 |
| Current percentage on loan (in % of the fund AuM)             | 8.65%            |
| Collateral value (cash and securities) in GBP (base currency) | 1,829,487,935.40 |
| Collateral value (cash and securities) in % of loan           | 121%             |

|                                                                           |                  |
|---------------------------------------------------------------------------|------------------|
| Securities lending statistics                                             |                  |
| 12-month average on loan in GBP (base currency)                           | 1,104,863,752.88 |
| 12-month average on loan as a % of the fund AuM                           | 6.95%            |
| 12-month maximum on loan in GBP                                           | 1,552,219,272.43 |
| 12-month maximum on loan as a % of the fund AuM                           | 9.28%            |
| Gross Return for the fund over the last 12 months in (base currency fund) | 1,656,181.27     |
| Gross Return for the fund over the last 12 months in % of the fund AuM    | 0.0104%          |

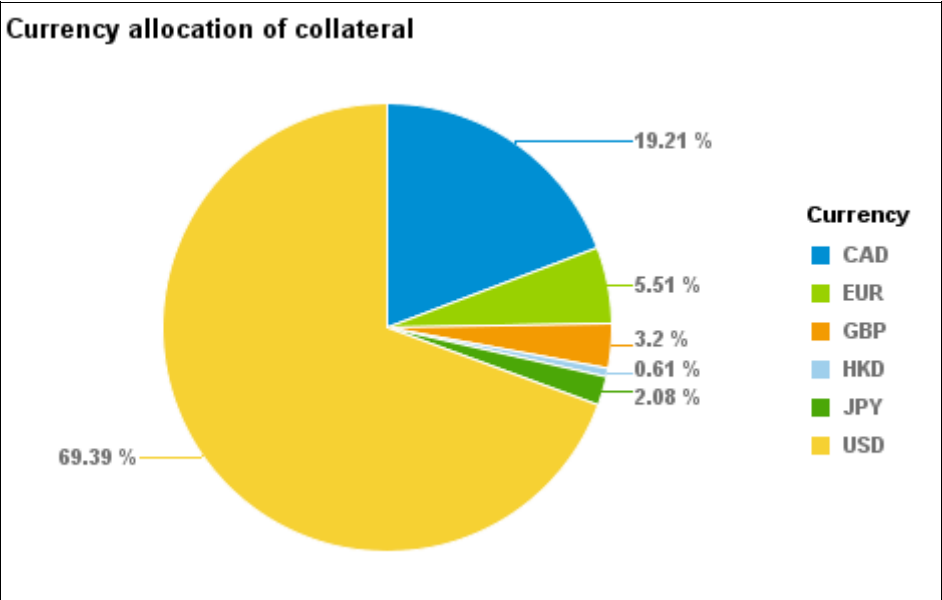
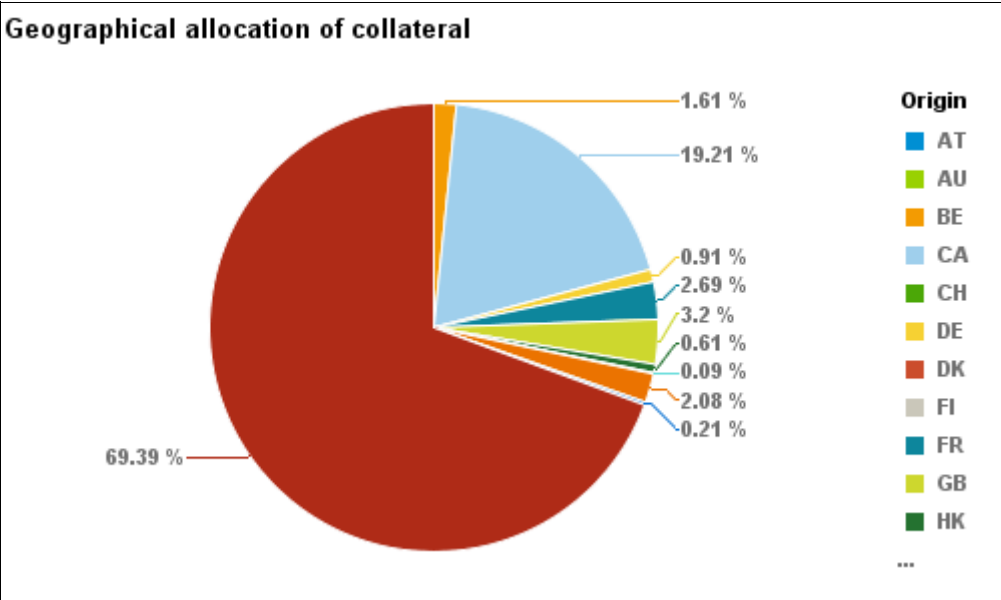
| Collateral data - as at 04/09/2025 |                                    |             |         |          |        |                      |                      |        |
|------------------------------------|------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                               | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| BE0974293251                       | A B I ODSH A B I                   | COM         | BE      | EUR      | AA3    | 33,967,009.72        | 29,492,931.94        | 1.61%  |
| BMG4593F1389                       | HISCOX ODSH HISCOX                 | CST         | GB      | GBP      | AA3    | 157,979.30           | 157,979.30           | 0.01%  |
| CA0636711016                       | BMO ODSH BMO                       | COM         | CA      | CAD      | AAA    | 166,422,287.51       | 89,836,592.45        | 4.91%  |
| CA0641491075                       | BANK NOVA ODSH BANK NOVA           | COM         | CA      | CAD      | AAA    | 99,480,350.74        | 53,700,594.19        | 2.94%  |
| CA1360691010                       | CIBC ODSH CIBC                     | COM         | CA      | CAD      | AAA    | 70,927,870.88        | 38,287,649.60        | 2.09%  |
| CA6330671034                       | NATL BK CANADA ODSH NATL BK CANADA | COM         | CA      | CAD      | AAA    | 28,665,958.87        | 15,474,201.82        | 0.85%  |
| CA7392391016                       | POWER CORP CA ODSH POWER CORP CA   | COM         | CA      | CAD      | AAA    | 142,081.19           | 76,697.00            | 0.00%  |
| CA7800871021                       | RBC ODSH RBC                       | COM         | CA      | CAD      | AAA    | 70,948,404.86        | 38,298,734.07        | 2.09%  |
| CA82509L1076                       | SHOPIFY ODSH SHOPIFY               | COM         | CA      | CAD      | AAA    | 49,229,080.22        | 26,574,402.28        | 1.45%  |
| CA8667961053                       | SUN LIFE ODSH SUN LIFE             | COM         | CA      | CAD      | AAA    | 23,467,331.06        | 12,667,925.00        | 0.69%  |

| Collateral data - as at 04/09/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| CA87807B1076                       | TC ENERGY ODSH TC ENERGY               | COM         | CA      | CAD      | AAA    | 70,964,680.08        | 38,307,519.61        | 2.09%  |
| CA8911605092                       | TD ODSH TD                             | COM         | CA      | CAD      | AAA    | 70,964,667.41        | 38,307,512.77        | 2.09%  |
| DE0001108546                       | DEGV PO STR 07/04/40 GERMANY           | GOV         | DE      | EUR      | AAA    | 1,098,901.49         | 954,156.02           | 0.05%  |
| DE0001108595                       | DEGV PO STR 07/04/42 GERMANY           | GOV         | DE      | EUR      | AAA    | 4,392,331.62         | 3,813,781.04         | 0.21%  |
| DE0005140008                       | DEUTSCHE BANK ODSH DEUTSCHE BANK       | COM         | DE      | EUR      | AAA    | 2,929,355.01         | 2,543,505.26         | 0.14%  |
| DE0005557508                       | DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM | COM         | DE      | EUR      | AAA    | 2,929,361.98         | 2,543,511.31         | 0.14%  |
| DE0006231004                       | INFINEON TECHNOL ODSH INFINEON TECHNOL | COM         | DE      | EUR      | AAA    | 1,953,395.19         | 1,696,097.24         | 0.09%  |
| DE0007164600                       | SAP SE ODSH SAP SE                     | COM         | DE      | EUR      | AAA    | 2,929,339.05         | 2,543,491.40         | 0.14%  |
| DE0007236101                       | SIEMENS ODSH SIEMENS                   | COM         | DE      | EUR      | AAA    | 2,929,155.89         | 2,543,332.37         | 0.14%  |
| FR0000073272                       | SAFRAN ODSH SAFRAN                     | COM         | FR      | EUR      | AA2    | 7,333,427.20         | 6,367,480.42         | 0.35%  |
| FR0000120644                       | DANONE ODSH DANONE                     | COM         | FR      | EUR      | AA2    | 8,033,991.99         | 6,975,767.99         | 0.38%  |
| FR0000121014                       | LVMH ODSH LVMH                         | COM         | FR      | EUR      | AA2    | 30,242,856.00        | 26,259,317.53        | 1.44%  |
| FR0000125007                       | CIE SAINT GOBAIN ODSH CIE SAINT GOBAIN | COM         | FR      | EUR      | AA2    | 33,523.56            | 29,107.89            | 0.00%  |
| FR0013407236                       | FRGV 0.500 05/25/29 FRANCE             | GOV         | FR      | EUR      | AA2    | 11,029,193.02        | 9,576,446.14         | 0.52%  |
| GB0002634946                       | ORD 2.5P BAE SYSTEMS                   | CST         | GB      | GBP      | AA3    | 32,474.92            | 32,474.92            | 0.00%  |
| GB0002875804                       | ORD 25P BRITISH AMERICAN TOBACCO       | CST         | GB      | GBP      | AA3    | 7,725,160.24         | 7,725,160.24         | 0.42%  |
| GB0003718474                       | GAMES WORKSHOP ODSH GAMES WORKSHOP     | CST         | GB      | GBP      | AA3    | 533,930.10           | 533,930.10           | 0.03%  |
| GB0007099541                       | ORD GBP0.05 PRUDENTIAL PLC             | CST         | GB      | GBP      | AA3    | 1,597,227.38         | 1,597,227.38         | 0.09%  |
| GB0007669376                       | ORD GBP0.15 ST.JAMES PLACE CAP         | CST         | GB      | GBP      | AA3    | 2,048,376.43         | 2,048,376.43         | 0.11%  |
| GB0007980591                       | ORD USD0.25 BP PLC                     | CST         | GB      | GBP      | AA3    | 2,122,446.59         | 2,122,446.59         | 0.12%  |
| GB0008706128                       | ORD GBP0.25 LLOYDS BANKING GROUP       | CST         | GB      | GBP      | AA3    | 10,173.86            | 10,173.86            | 0.00%  |
| GB0031348658                       | ORD 25P BARCLAYS BANK PLC              | CST         | GB      | GBP      | AA3    | 3,397.90             | 3,397.90             | 0.00%  |
| GB00B46CGH68                       | UKTI 0 3/4 03/22/34 UK TREASURY        | GIL         | GB      | GBP      | AA3    | 2,477,247.04         | 2,477,247.04         | 0.14%  |
| GB00B63H8491                       | ROLLS ROYCE ODSH ROLLS ROYCE           | CST         | GB      | GBP      | AA3    | 6,369,149.72         | 6,369,149.72         | 0.35%  |
| GB00BD0XH204                       | UKT 1T 07/22/57 UK TREASURY            | GIL         | GB      | GBP      | AA3    | 17,681.99            | 17,681.99            | 0.00%  |
| GB00BGDYYHF49                      | GBGV 0.125 08/10/41 UNITED KINGDOM     | GIL         | GB      | GBP      | AA3    | 6,875,155.10         | 6,875,155.10         | 0.38%  |
| GB00BLH38158                       | UKT 1 1/4 07/31/51 UK Treasury         | GIL         | GB      | GBP      | AA3    | 121,865.87           | 121,865.87           | 0.01%  |
| GB00BM8Z2W66                       | UKTI 0 1/8 03/22/73 UK Treasury        | GIL         | GB      | GBP      | AA3    | 5,594,167.72         | 5,594,167.72         | 0.31%  |
| GB00BMF9LH90                       | UKTI 0.5/8 03/22/45 UK Treasury        | GIL         | GB      | GBP      | AA3    | 1,313,227.40         | 1,313,227.40         | 0.07%  |
| GB00BNNGP551                       | UKTI 0 1/8 08/10/31 UK Treasury        | GIL         | GB      | GBP      | AA3    | 832,228.38           | 832,228.38           | 0.05%  |
| GB00BNNGP775                       | UKT 07/8 01/31/46 UK Treasury          | GIL         | GB      | GBP      | AA3    | 17,468,228.50        | 17,468,228.50        | 0.95%  |
| GB00BPQY8M80                       | AVIVA ORD GBP0.33 AVIVA ORD GBP0.33    | CST         | GB      | GBP      | AA3    | 1,137,855.60         | 1,137,855.60         | 0.06%  |
| IM00B5VQMV65                       | GVC HOLDINGS ODSH GVC HOLDINGS         | CST         | GB      | GBP      | AA3    | 2,066,669.37         | 2,066,669.37         | 0.11%  |
| JP1201671K12                       | JPGV 0.500 12/20/38 JAPAN              | GOV         | JP      | JPY      | A1     | 225,132,039.43       | 1,130,955.33         | 0.06%  |
| JP1201681K44                       | JPGV 0.400 03/20/39 JAPAN              | GOV         | JP      | JPY      | A1     | 759,726,834.55       | 3,816,503.04         | 0.21%  |
| JP1300331A99                       | JPGV 2.000 09/20/40 JAPAN              | GOV         | JP      | JPY      | A1     | 759,706,733.11       | 3,816,402.06         | 0.21%  |
| JP1300501G30                       | JPGV 0.800 03/20/46 JAPAN              | GOV         | JP      | JPY      | A1     | 566,407,119.18       | 2,845,357.56         | 0.16%  |
| JP1400121K57                       | JPGV 0.500 03/20/59 JAPAN              | GOV         | JP      | JPY      | A1     | 100,029,956.66       | 502,502.50           | 0.03%  |
| JP3228600007                       | KANSAI ELEC ODSH KANSAI ELEC           | COM         | JP      | JPY      | A1     | 1,109,802,149.78     | 5,575,113.43         | 0.30%  |

| Collateral data - as at 04/09/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| JP3249600002                       | KYOCERA ODSH KYOCERA                   | COM         | JP      | JPY      | A1     | 752,531,199.00       | 3,780,355.62         | 0.21%  |
| JP3352400000                       | CITIZEN ODSH CITIZEN                   | COM         | JP      | JPY      | A1     | 32,990,398.37        | 165,727.93           | 0.01%  |
| JP3629000005                       | TOPPAN HOLDINGS ODSH TOPPAN HOLDINGS   | COM         | JP      | JPY      | A1     | 1,064,633,999.86     | 5,348,210.32         | 0.29%  |
| JP3734800000                       | NIDEC ODSH NIDEC                       | COM         | JP      | JPY      | A1     | 1,109,811,999.45     | 5,575,162.91         | 0.30%  |
| JP3743000006                       | NH FOODS ODSH NH FOODS                 | COM         | JP      | JPY      | A1     | 1,109,737,199.31     | 5,574,787.15         | 0.30%  |
| KYG875721634                       | TENCENT HOLDINGS ODSH TENCENT HOLDINGS | COM         | HK      | HKD      |        | 58,403,317.47        | 5,574,324.96         | 0.30%  |
| KYG9830T1067                       | XIAOMI ODSH XIAOMI                     | COM         | HK      | HKD      |        | 58,412,672.14        | 5,575,217.82         | 0.30%  |
| NL0012818504                       | NLGV 0.750 07/15/28 NETHERLANDS        | GOV         | NL      | EUR      | AAA    | 3,875.87             | 3,365.35             | 0.00%  |
| NL0013552060                       | NLGV 0.500 01/15/40 NETHERLANDS        | GOV         | NL      | EUR      | AAA    | 4,393,001.10         | 3,814,362.33         | 0.21%  |
| NL00150001Q9                       | STELLANTIS ODSH STELLANTIS             | COM         | IT      | EUR      |        | 1,809,676.41         | 1,571,308.86         | 0.09%  |
| NL0015001RG8                       | NLGV 3.250 01/15/44 NETHERLANDS        | GOV         | NL      | EUR      | AAA    | 76.97                | 66.83                | 0.00%  |
| US00724F1012                       | ADOBE ODSH ADOBE                       | COM         | US      | USD      | AAA    | 49,397,667.36        | 36,773,369.58        | 2.01%  |
| US0079031078                       | AMD ODSH AMD                           | COM         | US      | USD      | AAA    | 18,619,018.98        | 13,860,655.83        | 0.76%  |
| US00971T1016                       | AKAMAI TECH ODSH AKAMAI TECH           | COM         | US      | USD      | AAA    | 216,547.51           | 161,205.62           | 0.01%  |
| US0162551016                       | ALIGN TECHNOLOGY ODSH ALIGN TECHNOLOGY | COM         | US      | USD      | AAA    | 261,798.18           | 194,891.82           | 0.01%  |
| US0188021085                       | ALLIANT ENERGY ODSH ALLIANT ENERGY     | COM         | US      | USD      | AAA    | 481,319.19           | 358,311.02           | 0.02%  |
| US02079K1079                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | AAA    | 28,971,389.30        | 21,567,326.21        | 1.18%  |
| US02079K1079                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | AAA    | 33,984,118.76        | 25,298,979.20        | 1.38%  |
| US02079K3059                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | AAA    | 33,983,863.00        | 25,298,788.80        | 1.38%  |
| US0231351067                       | AMAZON.COM ODSH AMAZON.COM             | COM         | US      | USD      | AAA    | 157,520,748.97       | 117,264,013.23       | 6.41%  |
| US0231351067                       | AMAZON.COM ODSH AMAZON.COM             | COM         | US      | USD      | AAA    | 13,442,184.41        | 10,006,837.20        | 0.55%  |
| US0378331005                       | APPLE ODSH APPLE                       | COM         | US      | USD      | AAA    | 170,907,202.03       | 127,229,362.04       | 6.95%  |
| US0527691069                       | AUTODESK ODSH AUTODESK                 | COM         | US      | USD      | AAA    | 2,017,141.03         | 1,501,631.08         | 0.08%  |
| US0530151036                       | ADP ODSH ADP                           | COM         | US      | USD      | AAA    | 38,523,053.99        | 28,677,923.02        | 1.57%  |
| US0605051046                       | BOFAML ODSH BOFAML                     | COM         | US      | USD      | AAA    | 19,249,254.16        | 14,329,825.18        | 0.78%  |
| US09062X1037                       | BIOGEN ODSH BIOGEN                     | COM         | US      | USD      | AAA    | 1,019,664.00         | 759,073.92           | 0.04%  |
| US09857L1089                       | BOOKING HLDG ODSH BOOKING HLDG         | COM         | US      | USD      | AAA    | 13,341,747.01        | 9,932,068.05         | 0.54%  |
| US11135F1012                       | BROADCOM ODSH BROADCOM                 | COM         | US      | USD      | AAA    | 33,982,732.74        | 25,297,947.40        | 1.38%  |
| US15135B1017                       | CENTENE ODSH CENTENE                   | COM         | US      | USD      | AAA    | 323.04               | 240.48               | 0.00%  |
| US17275R1023                       | CISCO SYSTEMS ODSH CISCO SYSTEMS       | COM         | US      | USD      | AAA    | 19,249,310.17        | 14,329,866.87        | 0.78%  |
| US1729674242                       | CITIGROUP ODSH CITIGROUP               | COM         | US      | USD      | AAA    | 39,926,654.33        | 29,722,812.72        | 1.62%  |
| US22160K1051                       | COSTCO WHOLESALE ODSH COSTCO WHOLESALE | COM         | US      | USD      | AAA    | 9,684,906.65         | 7,209,786.83         | 0.39%  |
| US2521311074                       | DEXCOM ODSH DEXCOM                     | COM         | US      | USD      | AAA    | 898,583.11           | 668,937.03           | 0.04%  |
| US25754A2015                       | DOMINOS PIZZA ODSH DOMINOS PIZZA       | COM         | US      | USD      | AAA    | 370,480.39           | 275,798.70           | 0.02%  |
| US2788651006                       | ECOLAB ODSH ECOLAB                     | COM         | US      | USD      | AAA    | 367.03               | 273.23               | 0.00%  |
| US30161N1019                       | EXELON ODSH EXELON                     | COM         | US      | USD      | AAA    | 726,745.13           | 541,014.76           | 0.03%  |
| US30303M1027                       | META PLATFORMS ODSH META PLATFORMS     | COM         | US      | USD      | AAA    | 24,136,913.40        | 17,968,371.47        | 0.98%  |
| US30303M1027                       | META PLATFORMS ODSH META PLATFORMS     | COM         | US      | USD      | AAA    | 33,983,480.69        | 25,298,504.20        | 1.38%  |
| US3364331070                       | FIRST SOLAR ODSH FIRST SOLAR           | COM         | US      | USD      | AAA    | 7,116,022.32         | 5,297,418.54         | 0.29%  |

| Collateral data - as at 04/09/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US34959E1091                       | FORTINET ODSH FORTINET                 | COM         | US      | USD      | AAA    | 692,283.20           | 515,360.08           | 0.03%  |
| US37045V1008                       | GM ODSH GM                             | COM         | US      | USD      | AAA    | 974,038.92           | 725,109.00           | 0.04%  |
| US38141G1040                       | GOLDMAN SACHS ODSH GOLDMAN SACHS       | COM         | US      | USD      | AAA    | 15,049,535.99        | 11,203,406.53        | 0.61%  |
| US4364401012                       | HOLOGIC ODSH HOLOGIC                   | COM         | US      | USD      | AAA    | 2,022,572.15         | 1,505,674.20         | 0.08%  |
| US45168D1046                       | IDEXX LABS ODSH IDEXX LABS             | COM         | US      | USD      | AAA    | 2,628,356.69         | 1,956,641.62         | 0.11%  |
| US45337C1027                       | INCYTE ODSH INCYTE                     | COM         | US      | USD      | AAA    | 405,755.36           | 302,058.63           | 0.02%  |
| US45784P1012                       | INSULET ODSH INSULET                   | COM         | US      | USD      | AAA    | 701,488.25           | 522,212.65           | 0.03%  |
| US4581401001                       | INTEL ODSH INTEL                       | COM         | US      | USD      | AAA    | 476,063.99           | 354,398.86           | 0.02%  |
| US4612021034                       | INTUIT ODSH INTUIT                     | COM         | US      | USD      | AAA    | 413,244.23           | 307,633.61           | 0.02%  |
| US46120E6023                       | INTUITIVE ODSH INTUITIVE               | COM         | US      | USD      | AAA    | 1,306,775.15         | 972,809.61           | 0.05%  |
| US46625H1005                       | JP MORGAN ODSH JP MORGAN               | COM         | US      | USD      | AAA    | 39,926,433.69        | 29,722,648.47        | 1.62%  |
| US4824801009                       | KLA CORP ODSH KLA CORP                 | COM         | US      | USD      | AAA    | 1,333,362.00         | 992,601.80           | 0.05%  |
| US5500211090                       | LULULEMON ODSH LULULEMON               | COM         | US      | USD      | AAA    | 629,141.55           | 468,355.21           | 0.03%  |
| US57060D1081                       | MARKETAXESS ODSH MARKETAXESS           | COM         | US      | USD      | AAA    | 98,784.95            | 73,539.01            | 0.00%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT               | COM         | US      | USD      | AAA    | 17,255,681.06        | 12,845,738.90        | 0.70%  |
| US5950171042                       | MICROCHIP TECH ODSH MICROCHIP TECH     | COM         | US      | USD      | AAA    | 3,316,061.84         | 2,468,593.64         | 0.13%  |
| US5951121038                       | MICRON TECH ODSH MICRON TECH           | COM         | US      | USD      | AAA    | 42,976.63            | 31,993.32            | 0.00%  |
| US6174464486                       | MORGAN STANLEY ODSH MORGAN STANLEY     | COM         | US      | USD      | AAA    | 2,396,828.60         | 1,784,283.93         | 0.10%  |
| US6311031081                       | NASDAQ ODSH NASDAQ                     | COM         | US      | USD      | AAA    | 4,383,747.49         | 3,263,416.58         | 0.18%  |
| US64110D1046                       | NETAPP ODSH NETAPP                     | COM         | US      | USD      | AAA    | 2,352,694.00         | 1,751,428.57         | 0.10%  |
| US64110L1061                       | NETFLIX ODSH NETFLIX                   | COM         | US      | USD      | AAA    | 2,501,407.18         | 1,862,135.92         | 0.10%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                     | COM         | US      | USD      | AAA    | 102,927,041.07       | 76,622,527.41        | 4.19%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                     | COM         | US      | USD      | AAA    | 33,983,029.93        | 25,298,168.64        | 1.38%  |
| US67103H1077                       | OREILLY AUTO ODSH OREILLY AUTO         | COM         | US      | USD      | AAA    | 1,473,074.24         | 1,096,608.53         | 0.06%  |
| US6821891057                       | ON SEMICONDUCTOR ODSH ON SEMICONDUCTOR | COM         | US      | USD      | AAA    | 239,045.57           | 177,953.97           | 0.01%  |
| US68389X1054                       | ORACLE ODSH ORACLE                     | COM         | US      | USD      | AAA    | 992,341.45           | 738,734.05           | 0.04%  |
| US6937181088                       | PACCAR DE ODSH PACCAR DE               | COM         | US      | USD      | AAA    | 838,172.41           | 623,965.17           | 0.03%  |
| US69608A1088                       | PALANTIR TECH ODSH PALANTIR TECH       | COM         | US      | USD      | AAA    | 33,983,163.40        | 25,298,268.00        | 1.38%  |
| US75886F1075                       | REGENERON PHARMS ODSH REGENERON PHARMS | COM         | US      | USD      | AAA    | 971,427.40           | 723,164.89           | 0.04%  |
| US7766961061                       | ROPER TECH ODSH ROPER TECH             | COM         | US      | USD      | AAA    | 935,047.92           | 696,082.72           | 0.04%  |
| US7766961061                       | ROPER TECH ODSH ROPER TECH             | COM         | US      | USD      | AAA    | 22,812,372.12        | 16,982,336.13        | 0.93%  |
| US83088M1027                       | SKYWORKS SOLUTNS ODSH SKYWORKS SOLUTNS | COM         | US      | USD      | AAA    | 2,595,196.79         | 1,931,956.22         | 0.11%  |
| US8552441094                       | STARBUCKS ODSH STARBUCKS               | COM         | US      | USD      | AAA    | 3,130,879.00         | 2,330,736.99         | 0.13%  |
| US8716071076                       | SYNOPSYS ODSH SYNOPSYS                 | COM         | US      | USD      | AAA    | 63,948.95            | 47,605.86            | 0.00%  |
| US8760301072                       | TAPESTRY ODSH TAPESTRY                 | COM         | US      | USD      | AAA    | 1,721,666.49         | 1,281,669.39         | 0.07%  |
| US88160R1014                       | TESLA ODSH TESLA                       | COM         | US      | USD      | AAA    | 3,481,885.98         | 2,592,038.99         | 0.14%  |
| US88160R1014                       | TESLA ODSH TESLA                       | COM         | US      | USD      | AAA    | 448.78               | 334.09               | 0.00%  |
| US8825081040                       | TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT | COM         | US      | USD      | AAA    | 5,164,208.42         | 3,844,419.28         | 0.21%  |
| US8923561067                       | TRACTOR SUPPLY ODSH TRACTOR SUPPLY     | COM         | US      | USD      | AAA    | 926,035.72           | 689,373.72           | 0.04%  |

| Collateral data - as at 04/09/2025 |                                        |             |         |          |        |                      |                      |         |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
| US8962391004                       | TRIMBLE ODSH TRIMBLE                   | COM         | US      | USD      | AAA    | 544,540.79           | 405,375.41           | 0.02%   |
| US90384S3031                       | ULTA BEAUTY ODSH ULTA BEAUTY           | COM         | US      | USD      | AAA    | 371,748.99           | 276,743.09           | 0.02%   |
| US9100471096                       | UNITED ARLNS ODSH UNITED ARLNS         | COM         | US      | USD      | AAA    | 1,006,821.43         | 749,513.46           | 0.04%   |
| US912810RF75                       | UST 1.375 02/15/44 US TREASURY         | GOV         | US      | USD      | AAA    | 4,240,056.64         | 3,156,448.03         | 0.17%   |
| US912810SC36                       | UST 3.125 05/15/48 US TREASURY         | GOV         | US      | USD      | AAA    | 41,477,784.84        | 30,877,529.10        | 1.69%   |
| US912810SE91                       | UST 3.375 11/15/48 US TREASURY         | GOV         | US      | USD      | AAA    | 93,345,256.79        | 69,489,508.52        | 3.80%   |
| US912810TA60                       | UST 1.750 08/15/41 US TREASURY         | GOV         | US      | USD      | AAA    | 54,703,174.00        | 40,722,976.25        | 2.23%   |
| US912810TC27                       | UST 2.000 11/15/41 US TREASURY         | GOV         | US      | USD      | AAA    | 15,069,570.89        | 11,218,321.22        | 0.61%   |
| US9128286T26                       | UST 2.375 05/15/29 US TREASURY         | GOV         | US      | USD      | AAA    | 9,691,467.35         | 7,214,670.85         | 0.39%   |
| US912828Y388                       | UST 0.750 07/15/28 US TREASURY         | GOV         | US      | USD      | AAA    | 1,185,575.14         | 882,584.04           | 0.05%   |
| US912828ZV59                       | UST 0.500 06/30/27 US TREASURY         | GOV         | US      | USD      | AAA    | 9,909,937.16         | 7,377,307.50         | 0.40%   |
| US912828ZZ63                       | UST 0.125 07/15/30 US TREASURY         | GOV         | US      | USD      | AAA    | 35,492,984.06        | 26,422,231.86        | 1.44%   |
| US91282CBL46                       | UST 1.125 02/15/31 US TREASURY         | GOV         | US      | USD      | AAA    | 5,398,871.95         | 4,019,111.11         | 0.22%   |
| US91282CGH88                       | UST 3.500 01/31/28 US TREASURY         | GOV         | US      | USD      | AAA    | 17,514,971.84        | 13,038,764.12        | 0.71%   |
| US91282CGP05                       | UST 4.000 02/29/28 US TREASURY         | GOV         | US      | USD      | AAA    | 14,675,599.35        | 10,925,034.88        | 0.60%   |
| US91282CHP95                       | UST 1.375 07/15/33 US TREASURY         | GOV         | US      | USD      | AAA    | 65,456,898.41        | 48,728,428.80        | 2.66%   |
| US91282CJJ18                       | UST 4.500 11/15/33 US TREASURY         | GOV         | US      | USD      | AAA    | 92,748,740.36        | 69,045,440.60        | 3.77%   |
| US91282CLE92                       | UST 1.875 07/15/34 US TREASURY         | GOV         | US      | USD      | AAA    | 11,790,148.49        | 8,777,003.27         | 0.48%   |
| US91282CLJ89                       | UST 3.750 08/31/31 US TREASURY         | GOV         | US      | USD      | AAA    | 45,704,154.02        | 34,023,787.70        | 1.86%   |
| US91282CMG32                       | UST 4.250 01/31/30 US TREASURY         | GOV         | US      | USD      | AAA    | 47,978,297.06        | 35,716,740.16        | 1.95%   |
| US91282CMP31                       | UST 4.125 02/28/27 US TREASURY         | GOV         | US      | USD      | AAA    | 57,867,918.88        | 43,078,924.20        | 2.35%   |
| US92345Y1064                       | VERISK ANALYTICS ODSH VERISK ANALYTICS | COM         | US      | USD      | AAA    | 623,049.23           | 463,819.87           | 0.03%   |
| US92532F1003                       | VERTEX PHARMS ODSH VERTEX PHARMS       | COM         | US      | USD      | AAA    | 2,366,234.92         | 1,761,508.91         | 0.10%   |
| US98389B1008                       | XCEL ENERGY ODSH XCEL ENERGY           | COM         | US      | USD      | AAA    | 693,227.52           | 516,063.07           | 0.03%   |
| US9892071054                       | ZEBRA TECH ODSH ZEBRA TECH             | COM         | US      | USD      | AAA    | 8,226,044.67         | 6,123,758.41         | 0.33%   |
|                                    |                                        |             |         |          |        | Total:               | 1,829,487,935.4      | 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                             | RBC DOMINION SECURITIES INC (PARENT)          | 350,733,372.41 |
| 2                             | SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)     | 191,296,626.07 |
| 3                             | TD SECURITIES INC (PARENT)                    | 176,104,726.63 |
| 4                             | BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT) | 171,970,912.97 |
| 5                             | BARCLAYS BANK PLC (PARENT)                    | 163,634,761.19 |