



Securities Lending Report

SSTL - HITIF - AMERICAN INDEX FUND

Report as at 03/09/2025

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)	17,609,709,568
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 03/09/2025	
Currently on loan in GBP (base currency)	1,433,025,124.92
Current percentage on loan (in % of the fund AuM)	8.14%
Collateral value (cash and securities) in GBP (base currency)	1,732,320,927.67
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 03/09/2025								
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	1,296,477.03	1,128,548.95	0.07%
BMG4593F1389	HISCOX ODSH HISCOX	CST	GB	GBP	AA3	159,220.30	159,220.30	0.01%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	161,002,522.83	87,110,792.82	5.03%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	96,244,585.79	52,073,359.01	3.01%
CA135087M847	CAGV 1.250 03/01/27 CANADA	GOV	CA	CAD	AAA	979.65	530.04	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	406,926.73	220,168.66	0.01%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	68,701,540.39	37,171,129.66	2.15%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	28,706,803.90	15,531,883.62	0.90%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	68,735,125.80	37,189,301.12	2.15%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	24,179,744.49	13,082,507.50	0.76%

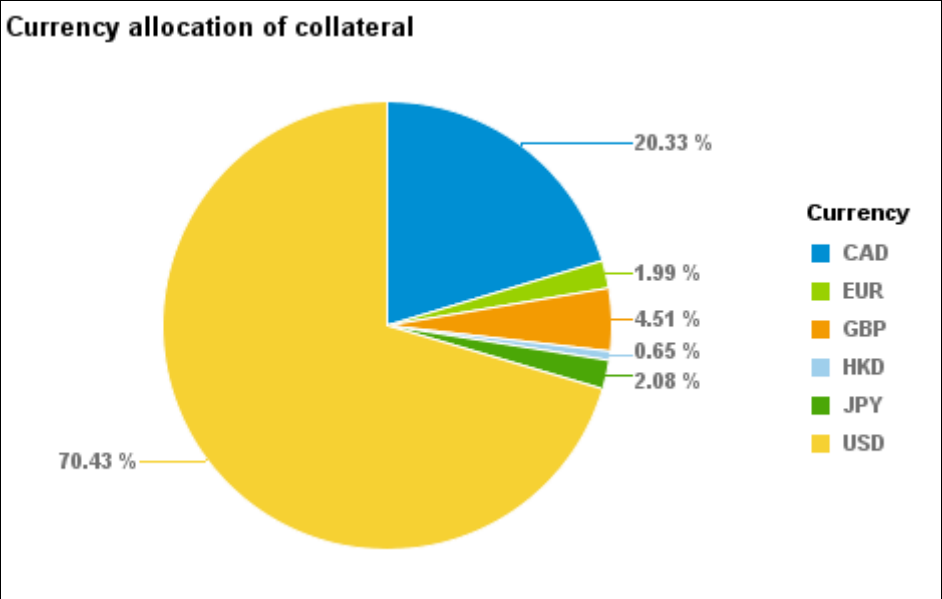
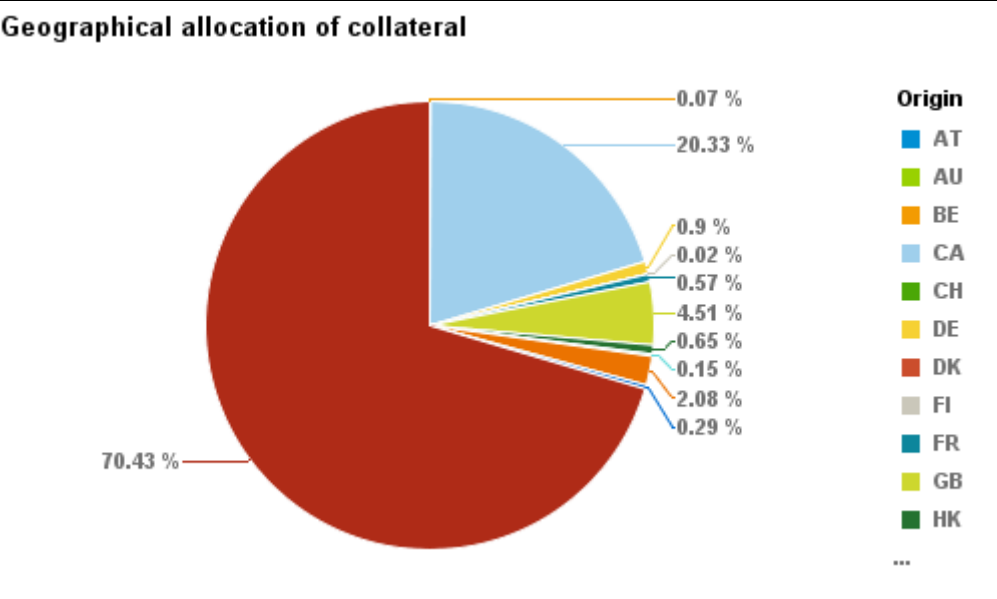
Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	67,688,336.03	36,622,933.06	2.11%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	67,688,343.35	36,622,937.02	2.11%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	67,688,206.48	36,622,862.97	2.11%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	AAA	6,056,634.18	5,272,139.78	0.30%
DE0001108546	DEGV PO STR 07/04/40 GERMANY	GOV	DE	EUR	AAA	3,368,765.29	2,932,421.04	0.17%
DE0001108744	DEGV PO STR 08/15/46 GERMANY	GOV	DE	EUR	AAA	374,823.47	326,273.91	0.02%
DE0003811444	DEGV IO STR 08/15/26 GERMANY	GOV	DE	EUR	AAA	1,706,545.00	1,485,502.26	0.09%
DE0005140008	DEUTSCHE BANK ODSH DEUTSCHE BANK	COM	DE	EUR	AAA	1,141,613.10	993,743.99	0.06%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	761,412.98	662,789.85	0.04%
DE0006231004	INFINEON TECHNOL ODSH INFINEON TECHNOL	COM	DE	EUR	AAA	2,166,780.56	1,886,125.14	0.11%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	1,141,618.30	993,748.52	0.06%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	1,141,436.00	993,589.83	0.06%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	7,264,623.13	7,264,623.13	0.42%
FI0009013296	NESTE ODSH NESTE	COM	FI	EUR	AA1	319,330.55	277,968.79	0.02%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	3,057,170.99	2,661,186.45	0.15%
FR0000125007	CIE SAINT GOBAIN ODSH CIE SAINT GOBAIN	COM	FR	EUR	AA2	63,983.50	55,695.94	0.00%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	844,221.21	734,872.22	0.04%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	3,186,851.00	2,774,069.46	0.16%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	3,940,852.54	3,430,407.85	0.20%
FR0014001NN8	FRGV 0.500 05/25/72 FRANCE	GOV	FR	EUR	AA2	152,813.89	133,020.45	0.01%
GB0000536739	ORD GBP0.10 ASHTEAD GROUP	CST	GB	GBP	AA3	60,641.28	60,641.28	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	32,292.22	32,292.22	0.00%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	545,654.40	545,654.40	0.03%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	2,031,729.73	2,031,729.73	0.12%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	2,174,721.09	2,174,721.09	0.13%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	10,148.48	10,148.48	0.00%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	3,381.18	3,381.18	0.00%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	AA3	7,473,463.12	7,473,463.12	0.43%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	29,867,055.77	29,867,055.77	1.72%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	25,335,962.78	25,335,962.78	1.46%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	1,138,216.82	1,138,216.82	0.07%
HK0669013440	TTI ODSH TTI	COM	HK	HKD		58,571,270.93	5,601,475.74	0.32%
IE000IVNQZ81	TE CONNECTITY ODSH TE CONNECTITY	COM	US	USD	AAA	33,849,667.17	25,263,773.68	1.46%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	2,059,395.78	2,059,395.78	0.12%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		1,058,988.86	921,821.78	0.05%
JP1201321BC7	JPGV 1.700 12/20/31 JAPAN	GOV	JP	JPY	A1	40,854,861.88	205,909.54	0.01%
JP1201551FC0	JPGV 1.000 12/20/35 JAPAN	GOV	JP	JPY	A1	752,836,326.79	3,794,314.18	0.22%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	426,837,612.06	2,151,272.39	0.12%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	753,327,925.50	3,796,791.85	0.22%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3111200006	ASAHI KASEI ODSH ASAHI KASEI	COM	JP	JPY	A1	1,077,829,199.35	5,432,286.50	0.31%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	1,111,362,949.26	5,601,297.45	0.32%
JP3720800006	NSK ODSH NSK	COM	JP	JPY	A1	777,844,399.36	3,920,355.50	0.23%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	1,111,384,998.75	5,601,408.58	0.32%
JP3868400007	MAZDA ODSH MAZDA	COM	JP	JPY	A1	1,111,900,498.14	5,604,006.71	0.32%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		58,566,217.45	5,600,992.45	0.32%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	63,034.93	54,870.24	0.00%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	1,141,588.99	993,723.01	0.06%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	4,360,106.75	3,795,357.55	0.22%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	266,401.98	231,895.87	0.01%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		144,204.80	125,526.46	0.01%
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	AAA	16,097.34	14,012.31	0.00%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	EUR		1,860,306.48	1,619,347.56	0.09%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	944.96	822.56	0.00%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	78.77	68.57	0.00%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	678.57	590.68	0.00%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	89.37	77.79	0.00%
US00130H1059	AES CORP ODSH AES CORP	COM	US	USD	AAA	9,024.92	6,735.77	0.00%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	50,359,619.63	37,586,013.08	2.17%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	46,914,223.59	35,014,534.16	2.02%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	AAA	913,799.58	682,016.33	0.04%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	AAA	893,475.96	666,847.75	0.04%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	15,100,895.66	11,270,586.75	0.65%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	30,155,406.81	22,506,554.32	1.30%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	6,421,447.04	4,792,661.15	0.28%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	100,417,366.14	74,946,722.50	4.33%
US0258161092	AMERICAN EXPRESS ODSH AMERICAN EXPRESS	COM	US	USD	AAA	1,043,548.18	778,854.48	0.04%
US0268747849	AIG ODSH AIG	COM	US	USD	AAA	775,162.19	578,544.01	0.03%
US0311001004	AMETEK ODSH AMETEK	COM	US	USD	AAA	708,007.10	528,422.66	0.03%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	71,244,539.20	53,173,518.83	3.07%
US0530151036	ADP ODSH ADP	COM	US	USD	AAA	27,838,740.58	20,777,505.38	1.20%
US0536111091	AVERY DENNISON ODSH AVERY DENNISON	COM	US	USD	AAA	9,279,753.09	6,925,964.17	0.40%
US05464C1018	AXON ENTERPRISE ODSH AXON ENTERPRISE	COM	US	USD	AAA	912,384.93	680,960.50	0.04%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	19,277,765.10	14,388,002.46	0.83%
US0844231029	W R BERKLEY ODSH W R BERKLEY	COM	US	USD	AAA	308,074.39	229,932.00	0.01%
US0865161014	BEST BUY ODSH BEST BUY	COM	US	USD	AAA	1,316,974.02	982,926.46	0.06%
US09073M1045	BIO-TECHNE ODSH BIO-TECHNE	COM	US	USD	AAA	243,167.84	181,488.85	0.01%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	6,711,919.49	5,009,455.90	0.29%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	13,122,991.27	9,794,373.45	0.57%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	147,190.79	109,856.17	0.01%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	16,846,242.70	12,573,230.36	0.73%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	7,750,362.87	5,784,500.41	0.33%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	33,849,051.16	25,263,313.92	1.46%
US12769G1004	CAESARS ENTERTAI ODSH CAESARS ENTERTAI	COM	US	USD	AAA	713,580.17	532,582.13	0.03%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	617,740.90	461,052.28	0.03%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	19,277,817.27	14,388,041.40	0.83%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	39,978,891.10	29,838,333.47	1.72%
US19260Q1076	COINBASE GLOBAL ODSH COINBASE GLOBAL	COM	US	USD	AAA	169,690.03	126,648.53	0.01%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	390,583.72	291,513.02	0.02%
US21037T1097	CONSTELLATION PA ODSH CONSTELLATION PA	COM	US	USD	AAA	1,863,721.73	1,390,992.82	0.08%
US2166485019	COOPER ODSH COOPER	COM	US	USD	AAA	379,436.64	283,193.37	0.02%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	1,009,231.49	753,242.15	0.04%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	1,388,684.89	1,036,448.03	0.06%
US30034W1062	EVERGY ODSH EVERGY	COM	US	USD	AAA	1,898,561.53	1,416,995.58	0.08%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	43,630,983.82	32,564,080.92	1.88%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	33,846,379.66	25,261,320.04	1.46%
US3364331070	FIRST SOLAR ODSH FIRST SOLAR	COM	US	USD	AAA	955,602.18	713,215.79	0.04%
US3379321074	FIRSTENERGY ODSH FIRSTENERGY	COM	US	USD	AAA	324,199.26	241,966.83	0.01%
US37045V1008	GM ODSH GM	COM	US	USD	AAA	984,737.78	734,961.21	0.04%
US3802371076	GODADDY ODSH GODADDY	COM	US	USD	AAA	523,846.92	390,974.30	0.02%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	14,826,023.10	11,065,435.01	0.64%
US4592001014	IBM ODSH IBM	COM	US	USD	AAA	5,112,554.99	3,815,766.68	0.22%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	39,978,936.68	29,838,367.49	1.72%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	1,512,085.51	1,128,548.35	0.07%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	5,973,069.76	4,458,013.78	0.26%
US5253271028	LEIDOS HOLDINGS ODSH LEIDOS HOLDINGS	COM	US	USD	AAA	5,959,282.09	4,447,723.32	0.26%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	598.35	446.58	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	133,044,061.89	99,297,728.77	5.73%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	42,889.75	32,010.86	0.00%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	33,849,605.10	25,263,727.36	1.46%
US61174X1090	MONSTER BEVERAGE ODSH MONSTER BEVERAGE	COM	US	USD	AAA	730,293.51	545,056.17	0.03%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	2,148,054.34	1,603,205.09	0.09%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	72,777,048.98	54,317,310.88	3.14%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	33,846,992.72	25,261,777.60	1.46%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	12,306,587.69	9,185,048.84	0.53%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	33,848,075.10	25,262,585.44	1.46%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	2,236,129.19	1,668,939.95	0.10%
US7234841010	PINNACLE WEST ODSH PINNACLE WEST	COM	US	USD	AAA	307,780.79	229,712.87	0.01%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US7766961061	ROPER TECH ODSH ROPER TECH	COM	US	USD	AAA	695.37	518.99	0.00%
US86800U3023	SUPER MICRO COMP ODSH SUPER MICRO COMP	COM	US	USD	AAA	235,463.71	175,738.86	0.01%
US8760301072	TAPESTRY ODSH TAPESTRY	COM	US	USD	AAA	1,690,276.61	1,261,541.67	0.07%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	2,212,969.83	1,651,654.91	0.10%
US912810RF75	UST 1.375 02/15/44 US TREASURY	GOV	US	USD	AAA	352,685.62	263,227.69	0.02%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	AAA	40,963,317.05	30,573,061.95	1.76%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	79,661,859.61	59,455,804.46	3.43%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	AAA	69.16	51.62	0.00%
US912810SV17	UST 0.125 02/15/51 US TREASURY	GOV	US	USD	AAA	38,112,854.70	28,445,613.09	1.64%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	54,097,601.68	40,375,864.22	2.33%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	14,909,486.64	11,127,728.21	0.64%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	73,467,506.46	54,832,635.34	3.17%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	2,041,145.46	1,523,413.41	0.09%
US9128286T26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	AAA	9,652,900.30	7,204,463.41	0.42%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	1,605,404.44	1,198,197.14	0.07%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	132.04	98.55	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	348.74	260.28	0.00%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	82,844.00	61,830.80	0.00%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	5,373,728.30	4,010,693.96	0.23%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	677,345.87	505,538.58	0.03%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	2,366.64	1,766.35	0.00%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	2,238,732.82	1,670,883.17	0.10%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	35,885.63	26,783.32	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	116,712.86	87,108.90	0.01%
US91282CGH88	UST 3.500 01/31/28 US TREASURY	GOV	US	USD	AAA	17,454,366.69	13,027,105.04	0.75%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	5,676,674.70	4,236,798.67	0.24%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	14,624,711.24	10,915,185.46	0.63%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	11,917,806.08	8,894,880.83	0.51%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	297,217.69	221,829.08	0.01%
US91282CKB62	UST 4.625 02/28/26 US TREASURY	GOV	US	USD	AAA	9,006.22	6,721.81	0.00%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	AAA	5,082,118.71	3,793,050.50	0.22%
US91282CLE92	UST 1.875 07/15/34 US TREASURY	GOV	US	USD	AAA	11,631,240.28	8,681,001.81	0.50%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	45,486,088.39	33,948,642.30	1.96%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	861,375.16	642,889.25	0.04%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	47,775,170.89	35,657,104.07	2.06%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	AAA	2,991,008.39	2,232,345.70	0.13%
US91282CMP31	UST 4.125 02/28/27 US TREASURY	GOV	US	USD	AAA	57,684,079.65	43,052,639.96	2.49%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	413.75	308.80	0.00%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	AAA	42,870,432.60	31,996,441.84	1.85%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
						Total:	1,732,320,927.67	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