



Securities Lending Report

SSTL - HITIF - FTSE ALL-WORLD INDEX FUND

Report as at 26/05/2026

<b>Summary of policy</b>	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - FTSE ALL-WORLD INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00BMJJJ30
Total net assets (AuM)	6,900,630,543
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

<b>Securities lending data - as at 26/05/2026</b>	
Currently on loan in GBP (base currency)	643,955,493.24
Current percentage on loan (in % of the fund AuM)	9.33%
Collateral value (cash and securities) in GBP (base currency)	706,783,651.51
Collateral value (cash and securities) in % of loan	110%

<b>Securities lending statistics</b>	
12-month average on loan in GBP (base currency)	596,458,353.74
12-month average on loan as a % of the fund AuM	10.82%
12-month maximum on loan in GBP	708,682,082.60
12-month maximum on loan as a % of the fund AuM	13.07%
Gross Return for the fund over the last 12 months in (base currency fund)	1,168,980.49
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0212%

<b>Collateral data - as at 26/05/2026</b>								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000AGL7	AGL ENERGY ODSH AGL ENERGY	COM	AU	AUD	AAA	1,283,415.28	682,286.64	0.10%
AU000000CGF5	CHALLENGER LTD ODSH CHALLENGER LTD	COM	AU	AUD	AAA	92,774.53	49,320.61	0.01%
AU000000CMM9	CAPRICORN METALS ODSH CAPRICORN METALS	COM	AU	AUD	AAA	3,596.62	1,912.03	0.00%
AU000000CWY3	CLEANAWAY WASTE ODSH CLEANAWAY WASTE	COM	AU	AUD	AAA	2,638,484.09	1,402,665.58	0.20%
AU000000IGO4	IGO AU ODSH IGO AU	COM	AU	AUD	AAA	38,476.60	20,454.85	0.00%
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	5,931,331.77	3,153,202.61	0.45%
AU000000PLS0	PLS GROUP ODSH PLS GROUP	COM	AU	AUD	AAA	844.80	449.11	0.00%
AU000000QUB5	QUBE ODSH QUBE	COM	AU	AUD	AAA	59,764.29	31,771.77	0.00%
AU000000WGX6	WESTGOLD ODSH WESTGOLD	COM	AU	AUD	AAA	20,815.59	11,065.94	0.00%
AU000000WHC8	WHITEHAVEN COAL ODSH WHITEHAVEN COAL	COM	AU	AUD	AAA	1,172,584.68	623,367.10	0.09%

## Collateral data - as at 26/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000WTC3	WISETECH GLOBAL ODSH WISETECH GLOBAL	COM	AU	AUD	AAA	37,502.29	19,936.89	0.00%
AU0000101792	AUGV 1.000 11/21/31 AUSTRALIA	GOV	AU	AUD	AAA	1,163,783.18	618,688.06	0.09%
AU0000217101	AUGV 3.000 11/21/33 AUSTRALIA	GOV	AU	AUD	AAA	2,250,477.84	1,196,394.48	0.17%
AU0000249302	AUGV 3.750 05/21/34 AUSTRALIA	GOV	AU	AUD	AAA	1,188,358.62	631,752.81	0.09%
AU0000390544	DYNO NOBEL AU ODSH DYNO NOBEL AU	COM	AU	AUD	AAA	56,720.82	30,153.81	0.00%
BE0000333428	BEGV 3.000 06/22/34 BELGIUM	GOV	BE	EUR	AA3	419,234.22	361,502.30	0.05%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	26,933,271.60	14,453,444.74	2.04%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	26,915,725.26	14,444,028.69	2.04%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	85,082.39	45,658.53	0.01%
CA2908761018	EMERA ODSH EMERA	COM	CA	CAD	AAA	336,209.02	180,422.88	0.03%
CA3039011026	FAIRFAX FIN ODSH FAIRFAX FIN	COM	CA	CAD	AAA	533,271.31	286,174.20	0.04%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	112,782.83	60,523.67	0.01%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	170,093.61	91,278.87	0.01%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	2,571,228.97	1,379,821.82	0.20%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	2,836,706.83	1,522,287.60	0.22%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	26,920,648.53	14,446,670.71	2.04%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		696,445.19	658,701.59	0.09%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		5,006,714.80	4,735,377.66	0.67%
CH0038863350	NESTLE ODSH NESTLE	COM	CH	CHF		578,796.65	547,428.97	0.08%
CH0044328745	CHUBB LTD CH ODSH CHUBB LTD CH	COM	US	USD	AAA	14,099.27	10,442.74	0.00%
CH0114405324	GARMIN ODSH GARMIN	COM	US	USD	AAA	6,078,374.13	4,501,999.13	0.64%
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		696,624.37	658,871.06	0.09%
CH1430134226	AMRIZE ODSH AMRIZE	COM	CH	CHF		39.02	36.91	0.00%
CNE100000114	CMOC GROUP ODSH CMOC GROUP	COM	CN	HKD		60,258.88	5,697.00	0.00%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		15,948.35	1,507.79	0.00%
CNE100000296	BYD ODSH BYD	COM	CN	HKD		1,607,033.94	151,932.34	0.02%
CNE100000502	ZIJIN MINING ODSH ZIJIN MINING	COM	CN	HKD		70,724.59	6,686.45	0.00%
CNE1000048K8	HAIER SMART HOME ODSH HAIER SMART HOME	COM	CN	HKD		6,012.77	568.46	0.00%
CNE100006WS8	CATL ODSH CATL	COM	CN	HKD		970,549.88	91,757.81	0.01%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	3,307,015.18	2,851,612.64	0.40%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	5,802,484.57	5,003,435.86	0.71%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	3,060.38	2,638.94	0.00%
DE0005140008	DEUTSCHE BANK ODSH DEUTSCHE BANK	COM	DE	EUR	AAA	537,419.36	463,412.40	0.07%
DE0005810055	DEUTSCHE BOERSE ODSH DEUTSCHE BOERSE	COM	DE	EUR	AAA	254.69	219.62	0.00%
DE0006231004	INFINEON TECHNOL ODSH INFINEON TECHNOL	COM	DE	EUR	AAA	9,014,707.50	7,773,309.91	1.10%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	2,904,177.80	2,504,249.20	0.35%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	2,326,247.67	2,005,904.69	0.28%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	2,934,937.78	2,530,773.29	0.36%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	388.59	335.08	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE000BU22122	DEGV 2.100 03/15/28 GERMANY	GOV	DE	EUR	AAA	472,275.38	407,239.27	0.06%
DE000CBK1001	COMMERZBANK ODSH COMMERZBANK	COM	DE	EUR	AAA	764,104.39	658,881.08	0.09%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	29,593.19	25,517.97	0.00%
FR0000120073	AIR LIQUIDE ODSH AIR LIQUIDE	COM	FR	EUR	AA2	497,968.64	429,394.36	0.06%
FR0000120271	TOTALENERGIES ODSH TOTALENERGIES	COM	FR	EUR	AA2	77.67	66.97	0.00%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	58,714.67	50,629.19	0.01%
FR0000120644	DANONE ODSH DANONE	COM	FR	EUR	AA2	61.72	53.22	0.00%
FR0000121014	LVMH MOET ODSH LVMH MOET	COM	FR	EUR	AA2	955.78	824.16	0.00%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	668,015.69	576,024.57	0.08%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	4,272.09	3,683.79	0.00%
FR0000130577	PUBLICIS GROUPE ODSH PUBLICIS GROUPE	COM	FR	EUR	AA2	2,853.95	2,460.94	0.00%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	764,081.30	658,861.17	0.09%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	2,103,164.63	1,813,541.98	0.26%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	18,112.44	15,618.21	0.00%
FR0012993103	FRGV 1.500 05/25/31 FRANCE	GOV	FR	EUR	AA2	25,202.26	21,731.71	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	3,364.22	2,900.94	0.00%
FR0014009062	FRGV 1.250 05/25/38 FRANCE	GOV	FR	EUR	AA2	107.39	92.60	0.00%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	1,030.34	888.45	0.00%
FR00140180I0	FRGV 3.250 02/25/32 FRANCE	GOV	FR	EUR	AA2	3,226,548.52	2,782,226.89	0.39%
GB0004082847	USD0.50 STANDARD CHARTERED PLC	CST	GB	GBP	AA3	658,876.68	658,876.68	0.09%
GB0005576813	ORD GBP0.10 GALIFORM PLC	CST	GB	GBP	AA3	15.34	15.34	0.00%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	44,202.55	44,202.55	0.01%
GB0007908733	ORD GBP0.50 SCOT & SOUTHERN ENERGY	CST	GB	GBP	AA3	10,945.77	10,945.77	0.00%
GB0009697037	ORD GBP0.60 BABCOCK INTL	CST	GB	GBP	AA3	2,005,941.79	2,005,941.79	0.28%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	1,463,684.88	1,463,684.88	0.21%
GB0031743007	ORD GBP0.0005 BURBERRY GROUP	CST	GB	GBP	AA3	2,005,935.36	2,005,935.36	0.28%
GB00B06QFB75	ORD SHARES 0.005 P EACH I.G. GROUP HOLDINGS PLC	CST	GB	GBP	AA3	35,242.50	35,242.50	0.00%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	186,520.00	186,520.00	0.03%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	2,005,926.29	2,005,926.29	0.28%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	4,344,796.39	4,344,796.39	0.61%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	3,891,380.03	3,891,380.03	0.55%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	3,216,783.91	3,216,783.91	0.46%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	238,084.27	238,084.27	0.03%
GB00BF4HYT85	BGEO GROUP ODSH BGEO GROUP	CST	GB	GBP	AA3	1,402,671.20	1,402,671.20	0.20%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	2,870,952.89	2,870,952.89	0.41%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	308,813.96	308,813.96	0.04%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	608.45	608.45	0.00%
GB00BP6MXD84	SHELL ODSH SHELL	COM	NL	EUR	AAA	177,946.49	153,441.83	0.02%
GB00BP6MXD84	SHELL ODSH SHELL	CST	GB	GBP	AA3	1,465,486.25	1,465,486.25	0.21%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	112,650.89	112,650.89	0.02%
GB00BT7J0027	UKT 4.5 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	83,290.46	83,290.46	0.01%
GB00BXTS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GIL	GB	GBP	AA3	9,503.25	9,503.25	0.00%
GB00BVP99673	GBGV 4.125 03/07/31 UNITED KINGDOM	GIL	GB	GBP	AA3	7,265,969.91	7,265,969.91	1.03%
GB00BYQ0JC66	BEAZLEY ODSH BEAZLEY	CST	GB	GBP	AA3	13,921,318.94	13,921,318.94	1.97%
HK0992009065	LENOVO GROUP ODSH LENOVO GROUP	COM	HK	HKD		30,759.21	2,908.04	0.00%
HK2388011192	BOC HONG KONG ODSH BOC HONG KONG	COM	HK	HKD		24,043.37	2,273.11	0.00%
IE0001827041	CRH ODSH CRH	COM	US	USD	AAA	40,750.21	30,181.99	0.00%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	AAA	5,657,241.53	4,190,083.72	0.59%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	2,923.01	2,164.95	0.00%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	40,539.47	30,025.90	0.00%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		1,699,492.15	1,465,458.44	0.21%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		1,699,379.67	1,465,361.45	0.21%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	2,453,230.75	2,453,230.75	0.35%
JP1051501N14	JPGV 0.005 12/20/26 JAPAN	GOV	JP	JPY	A1	2,785,149.84	12,979.58	0.00%
JP1051661Q33	JPGV 0.400 12/20/28 JAPAN	GOV	JP	JPY	A1	6,085,682.80	28,360.99	0.00%
JP12010718C2	JPGV 2.100 12/20/28 JAPAN	GOV	JP	JPY	A1	1,348,651,668.45	6,285,095.32	0.89%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	4,691,120.87	21,861.94	0.00%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	9,222,195.60	42,978.02	0.01%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	9,447,111.23	44,026.19	0.01%
JP1201721L45	JPGV 0.400 03/20/40 JAPAN	GOV	JP	JPY	A1	9,453,565.78	44,056.27	0.01%
JP13000812B5	JPGV 1.800 11/22/32 JAPAN	GOV	JP	JPY	A1	337,439,473.42	1,572,562.66	0.22%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	23,912.72	111.44	0.00%
JP1400111J52	JPGV 0.800 03/20/58 JAPAN	GOV	JP	JPY	A1	4,748,681.79	22,130.19	0.00%
JP1743571S16	JPGV 01/20/27 JAPAN	GOV	JP	JPY	A1	9,440,178.17	43,993.88	0.01%
JP1743711S33	JPGV 06/29/26 JAPAN	GOV	JP	JPY	A1	9,443,006.33	44,007.06	0.01%
JP3117200000	ASAHI YUKIZAI ODSH ASAHI YUKIZAI	COM	JP	JPY	A1	7,292,998.49	33,987.42	0.00%
JP3126190002	ULVAC ODSH ULVAC	COM	JP	JPY	A1	16,297,898.16	75,952.78	0.01%
JP3131400008	AEON FINANCIAL ODSH AEON FINANCIAL	COM	JP	JPY	A1	303,082,199.50	1,412,448.12	0.20%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	546,157,998.32	2,545,249.57	0.36%
JP3162600005	SMC JP ODSH SMC JP	COM	JP	JPY	A1	13,391,998.09	62,410.47	0.01%
JP3164630000	SQUARE ENIX HLDG ODSH SQUARE ENIX HLDG	COM	JP	JPY	A1	9,145,949.12	42,622.69	0.01%
JP3188220002	OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS	COM	JP	JPY	A1	60,605,499.79	282,438.64	0.04%
JP3197700002	OPTEX GROUP ODSH OPTEX GROUP	COM	JP	JPY	A1	169,892,998.66	791,749.06	0.11%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	300,854,398.06	1,402,065.94	0.20%
JP3236330001	KIOXIA HLDG ODSH KIOXIA HLDG	COM	JP	JPY	A1	1,898,783,998.20	8,848,866.39	1.25%
JP3236330001	KIOXIA HLDG ODSH KIOXIA HLDG	COM	JP	JPY	A1	21,467,355.03	100,043.90	0.01%
JP3278600006	KEISEI ELEC RY ODSH KEISEI ELEC RY	COM	JP	JPY	A1	6,793,599.39	31,660.08	0.00%
JP3300200007	KONAMI GROUP ODSH KONAMI GROUP	COM	JP	JPY	A1	301,119,997.94	1,403,303.71	0.20%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3304200003	KOMATSU ODSH KOMATSU	COM	JP	JPY	A1	7,663,808.77	35,715.50	0.01%
JP3315000004	SAKATA SEED ODSH SAKATA SEED	COM	JP	JPY	A1	837,998.88	3,905.31	0.00%
JP3347200002	SHIONOGI ODSH SHIONOGI	COM	JP	JPY	A1	16,757,999.21	78,096.98	0.01%
JP3362700001	MITSUI OSK ODSH MITSUI OSK	COM	JP	JPY	A1	6,109,398.11	28,471.51	0.00%
JP3368000000	RESONAC HLDG ODSH RESONAC HLDG	COM	JP	JPY	A1	1,906,998.87	8,887.15	0.00%
JP3371200001	SHIN-ETSU CHEM ODSH SHIN-ETSU CHEM	COM	JP	JPY	A1	61,793,599.90	287,975.52	0.04%
JP3386380004	J.FRONT RETAIL ODSH J.FRONT RETAIL	COM	JP	JPY	A1	62,244,999.75	290,079.17	0.04%
JP3404600003	SUMITOMO CORP ODSH SUMITOMO CORP	COM	JP	JPY	A1	61,823,999.35	288,117.19	0.04%
JP3409000001	SUMITOMO REALTY ODSH SUMITOMO REALTY	COM	JP	JPY	A1	62,109,198.91	289,446.30	0.04%
JP3414750004	SEIKO EPSON ODSH SEIKO EPSON	COM	JP	JPY	A1	300,977,098.83	1,402,637.76	0.20%
JP3420600003	SEKISUIHOUSE ODSH SEKISUIHOUSE	COM	JP	JPY	A1	61,882,497.98	288,389.81	0.04%
JP3433500000	SOCIONEXT ODSH SOCIONEXT	COM	JP	JPY	A1	113,778,269.15	530,238.67	0.08%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	61,025,598.95	284,396.42	0.04%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	61,943,899.86	288,675.96	0.04%
JP3443600006	TAISEI ODSH TAISEI	COM	JP	JPY	A1	61,007,999.15	284,314.40	0.04%
JP3449100001	TAIYO HOLDINGS ODSH TAIYO HOLDINGS	COM	JP	JPY	A1	304,023,998.99	1,416,837.17	0.20%
JP3456000003	TAKASHIMAYA ODSH TAKASHIMAYA	COM	JP	JPY	A1	2,151,048.55	10,024.49	0.00%
JP3538800008	TDK ODSH TDK	COM	JP	JPY	A1	60,570,898.87	282,277.39	0.04%
JP3538800008	TDK ODSH TDK	COM	JP	JPY	A1	102,091,745.60	475,776.19	0.07%
JP3546800008	TERUMO ODSH TERUMO	COM	JP	JPY	A1	113,780,500.78	530,249.07	0.08%
JP3548600000	DISCO ODSH DISCO	COM	JP	JPY	A1	113,715,659.19	529,946.89	0.07%
JP3549600009	DENKA ODSH DENKA	COM	JP	JPY	A1	1,592,399.79	7,421.03	0.00%
JP3569200003	TOKYU FUDOSAN ODSH TOKYU FUDOSAN	COM	JP	JPY	A1	130,749.64	609.33	0.00%
JP3571400005	TOKYO ELECTRON ODSH TOKYO ELECTRON	COM	JP	JPY	A1	113,778,091.05	530,237.84	0.08%
JP3573000001	TOKYO GAS ODSH TOKYO GAS	COM	JP	JPY	A1	111,455,999.16	519,416.24	0.07%
JP3586600003	TOKYOTOKEIBA ODSH TOKYOTOKEIBA	COM	JP	JPY	A1	208,779,999.74	972,973.40	0.14%
JP3588600001	TBS HLDG ODSH TBS HLDG	COM	JP	JPY	A1	301,670,398.27	1,405,868.73	0.20%
JP3592600005	SHIBAURA MACHINE ODSH SHIBAURA MACHINE	COM	JP	JPY	A1	261,329,999.75	1,217,871.15	0.17%
JP3595400007	TOTETSU KOGYO ODSH TOTETSU KOGYO	COM	JP	JPY	A1	45,083,999.06	210,104.09	0.03%
JP3598200008	TOPRE ODSH TOPRE	COM	JP	JPY	A1	272,529,698.55	1,270,064.89	0.18%
JP3629000005	TOPPAN HOLDINGS ODSH TOPPAN HOLDINGS	COM	JP	JPY	A1	476,398.34	2,220.15	0.00%
JP3705200008	JAPAN AIRLINES ODSH JAPAN AIRLINES	COM	JP	JPY	A1	13,941,198.91	64,969.90	0.01%
JP3718800000	NISSUI ODSH NISSUI	COM	JP	JPY	A1	262,398.36	1,222.85	0.00%
JP3726800000	JAPAN TOBACCO ODSH JAPAN TOBACCO	COM	JP	JPY	A1	1,835,698.44	8,554.87	0.00%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	16,684,799.75	77,755.85	0.01%
JP3789000001	KANADEVIA ODSH KANADEVIA	COM	JP	JPY	A1	113,778,494.46	530,239.72	0.08%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	15,101,998.09	70,379.55	0.01%
JP3802400006	FANUC ODSH FANUC	COM	JP	JPY	A1	11,686,298.25	54,461.43	0.01%
JP3809200003	FUJI CORPORATION ODSH FUJI CORPORATION	COM	JP	JPY	A1	815,998.06	3,802.78	0.00%

## Collateral data - as at 26/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3827200001	FURUKAWA ELEC ODSH FURUKAWA ELEC	COM	JP	JPY	A1	6,013,998.28	28,026.92	0.00%
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	176,595,998.35	822,986.92	0.12%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	6,492,598.20	30,257.33	0.00%
JP3877600001	MARUBENI ODSH MARUBENI	COM	JP	JPY	A1	2,673,999.88	12,461.59	0.00%
JP3912700006	MUSASHI SEIMITSU ODSH MUSASHI SEIMITSU	COM	JP	JPY	A1	20,459,999.40	95,349.34	0.01%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	300,614,399.64	1,400,947.48	0.20%
JP3973400009	RICOH ODSH RICOH	COM	JP	JPY	A1	113,777,659.75	530,235.83	0.08%
JP3975000005	BANK OF RYUKYUS ODSH BANK OF RYUKYUS	COM	JP	JPY	A1	257,898.63	1,201.88	0.00%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		143,422.37	13,559.45	0.00%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		327,691.74	30,980.66	0.00%
KYG970081173	WUXI BIO CAY ODSH WUXI BIO CAY	COM	HK	HKD		17,189.91	1,625.17	0.00%
NL0000360618	SBM OFFSHORE ODSH SBM OFFSHORE	COM	NL	EUR	AAA	2,792,638.40	2,408,069.67	0.34%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	3,095,818.37	2,669,499.33	0.38%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	1,699,516.80	1,465,479.69	0.21%
NL0011872643	ASR NEDERLAND ODSH ASR NEDERLAND	COM	NL	EUR	AAA	948,004.79	817,456.92	0.12%
NL0015002SN0	QIAGEN ODSH QIAGEN	COM	DE	EUR	AAA	241,979.53	208,657.01	0.03%
SG3261987691	SGGV 3.375 09/01/33 SINGAPORE	GOV	SG	SGD		7,491,039.57	4,344,772.54	0.61%
US0028241000	ABBOTT ODSH ABBOTT	COM	US	USD	AAA	8,735,235.53	6,469,825.97	0.92%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	7,411,526.48	5,489,409.68	0.78%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	1,978,479.76	1,465,377.74	0.21%
US00846U1016	AGILENT ODSH AGILENT	COM	US	USD	AAA	2,822,087.20	2,090,202.72	0.30%
US0091581068	AIR PRDCTS ODSH AIR PRDCTS	COM	US	USD	AAA	3,345,983.72	2,478,231.10	0.35%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	8,031,474.60	5,948,579.49	0.84%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	22,559,892.45	16,709,174.87	2.36%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,699,089.46	1,999,103.40	0.28%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	19,996,637.20	14,810,678.22	2.10%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	98,076.29	72,641.03	0.01%
US03743Q1085	APA US ODSH APA US	COM	US	USD	AAA	210,451.19	155,872.45	0.02%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	57,221,257.75	42,381,407.81	6.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	2,821,940.09	2,090,093.76	0.30%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	2,707,914.55	2,005,639.78	0.28%
US03831W1080	APPLOVIN ODSH APPLOVIN	COM	US	USD	AAA	3,345,267.59	2,477,700.69	0.35%
US0404132054	ARISTA NETWORKS ODSH ARISTA NETWORKS	COM	US	USD	AAA	508,607.05	376,704.11	0.05%
US0495601058	ATMOS ENERGY ODSH ATMOS ENERGY	COM	US	USD	AAA	1,350,289.13	1,000,103.05	0.14%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	413,519.39	306,276.63	0.04%
US0640581007	BONY MELLON ODSH BONY MELLON	COM	US	USD	AAA	962,361.39	712,781.09	0.10%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	42,920.00	31,789.06	0.00%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	889,440.22	658,771.41	0.09%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	10,521,727.67	7,793,006.46	1.10%

## Collateral data - as at 26/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	29,168,708.45	21,604,050.25	3.06%
US1255231003	CIGNA GROUP ODSH CIGNA GROUP	COM	US	USD	AAA	10,521,609.91	7,792,919.24	1.10%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	2,708,153.90	2,005,817.06	0.28%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	1,893,674.35	1,402,565.90	0.20%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	388,234.15	287,548.90	0.04%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	2,822,263.67	2,090,333.42	0.30%
US22788C1053	CROWDSTRIKE HLDG ODSH CROWDSTRIKE HLDG	COM	US	USD	AAA	4,672,748.77	3,460,910.84	0.49%
US23804L1035	DATADOG NV ODSH DATADOG NV	COM	US	USD	AAA	1,402,839.20	1,039,024.70	0.15%
US2810201077	EDISON INTL ODSH EDISON INTL	COM	US	USD	AAA	2,821,603.96	2,089,844.80	0.30%
US2855121099	ELECTRONIC ARTS ODSH ELECTRONIC ARTS	COM	US	USD	AAA	19,501,525.88	14,443,969.84	2.04%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	21,093,026.63	15,622,728.31	2.21%
US35671D8570	FREEPORT MCMORAN ODSH FREEPORT MCMORAN	COM	US	USD	AAA	889,556.49	658,857.53	0.09%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	2,708,145.21	2,005,810.62	0.28%
US3696043013	GE ODSH GE	COM	US	USD	AAA	1,701,355.11	1,260,123.03	0.18%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	1,293,605.23	958,119.64	0.14%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	22,791.99	16,881.08	0.00%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	11,817,662.06	8,752,851.21	1.24%
US45841N1072	INTRACTIVE BRK ODSH INTRACTIVE BRK	COM	US	USD	AAA	894.84	662.77	0.00%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	962,334.26	712,761.00	0.10%
US4595061015	INTL FLAVORS ODSH INTL FLAVORS	COM	US	USD	AAA	75.27	55.75	0.00%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	1,716,037.69	1,270,997.81	0.18%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	2,044,473.72	1,514,256.73	0.21%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	41,665,113.93	30,859,618.51	4.37%
US48251W1045	KKR & CO ODSH KKR & CO	COM	US	USD	AAA	642,011.07	475,510.92	0.07%
US49338L1035	KEYSIGHT TECH ODSH KEYSIGHT TECH	COM	US	USD	AAA	1,039.67	770.04	0.00%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	10,464,344.49	7,750,505.12	1.10%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	182,115.00	134,885.01	0.02%
US55024U1097	LUMENTUM HLDG ODSH LUMENTUM HLDG	COM	US	USD	AAA	1,628,667.99	1,206,286.70	0.17%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	1,969,576.89	1,458,783.76	0.21%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	50,376,573.77	37,311,834.81	5.28%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	3,321,525.39	2,460,115.83	0.35%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	73,747,905.57	54,622,009.09	7.73%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	2,820,059.66	2,088,701.00	0.30%
US6951561090	PACKAGING CORP ODSH PACKAGING CORP	COM	US	USD	AAA	1,295.46	959.49	0.00%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	4,882,509.59	3,616,271.96	0.51%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	42,912.44	31,783.46	0.00%
US7443201022	PRUDENTIAL FINL ODSH PRUDENTIAL FINL	COM	US	USD	AAA	3,169,621.04	2,347,606.59	0.33%
US7707001027	ROBINHOOD ODSH ROBINHOOD	COM	US	USD	AAA	1,118,665.23	828,548.85	0.12%
US80004C2008	SANDISK ODSH SANDISK	COM	US	USD	AAA	6,750,219.84	4,999,607.33	0.71%

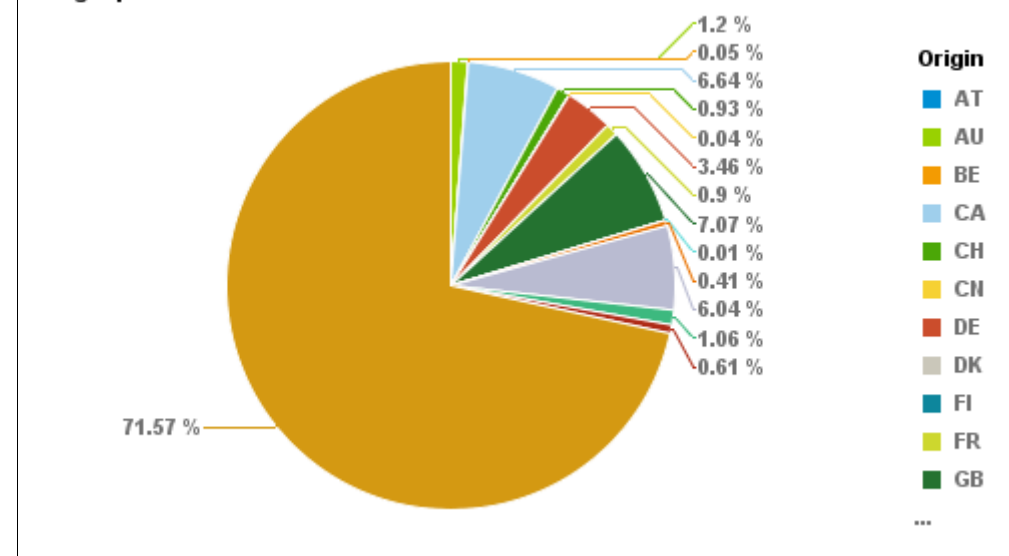
## Collateral data - as at 26/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US81762P1021	SERVICENOW ODSH SERVICENOW	COM	US	USD	AAA	1,553,193.04	1,150,385.54	0.16%
US8716071076	SYNOPSIS ODSH SYNOPSIS	COM	US	USD	AAA	1,969,873.95	1,459,003.78	0.21%
US8725901040	T-MOBILE US ODSH T-MOBILE US	COM	US	USD	AAA	32,166.96	23,824.73	0.00%
US8760301072	TAPESTRY ODSH TAPESTRY	COM	US	USD	AAA	10,521,639.25	7,792,940.97	1.10%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	973,432.85	720,981.26	0.10%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	27,397,861.25	20,292,457.32	2.87%
US88339J1051	TRADE DESK ODSH TRADE DESK	COM	US	USD	AAA	60.43	44.76	0.00%
US89832Q1094	TRUIST FINANCIAL ODSH TRUIST FINANCIAL	COM	US	USD	AAA	2,770,689.34	2,052,134.46	0.29%
US9024941034	TYSON FOODS ODSH TYSON FOODS	COM	US	USD	AAA	352,505.94	261,086.50	0.04%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	13,660,648.51	10,117,874.69	1.43%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	7,470,250.00	5,532,903.75	0.78%
US912810FF04	UST 5.250 11/15/28 US TREASURY	GOV	US	USD	AAA	6,100,021.96	4,518,032.78	0.64%
US912810FM54	UST 6.250 05/15/30 US TREASURY	GOV	US	USD	AAA	4,393,930.02	3,254,401.38	0.46%
US912810QD37	UST 4.375 11/15/39 US TREASURY	GOV	US	USD	AAA	1,302.38	964.62	0.00%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	5,963,077.43	4,416,603.66	0.62%
US912810SZ21	UST 2.000 08/15/51 US TREASURY	GOV	US	USD	AAA	3,747,197.45	2,775,393.44	0.39%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	97.51	72.22	0.00%
US9128284N73	UST 2.875 05/15/28 US TREASURY	GOV	US	USD	AAA	244,265.43	180,917.25	0.03%
US9128287B09	UST 1.875 06/30/26 US TREASURY	GOV	US	USD	AAA	2,812,251.14	2,082,917.56	0.29%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	3,757,818.89	2,783,260.30	0.39%
US91282CAU53	UST 0.500 10/31/27 US TREASURY	GOV	US	USD	AAA	3,747,176.93	2,775,378.24	0.39%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	3,747,188.22	2,775,386.60	0.39%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	109,343.90	80,986.48	0.01%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	5,866,078.89	4,344,760.87	0.61%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	986,467.34	730,635.37	0.10%
US91282CDQ15	UST 1.250 12/31/26 US TREASURY	GOV	US	USD	AAA	8,012,570.64	5,934,578.11	0.84%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	5,060,995.04	3,748,468.72	0.53%
US91282CFL00	UST 3.875 09/30/29 US TREASURY	GOV	US	USD	AAA	99,534.66	73,721.19	0.01%
US91282CJA09	UST 4.625 09/30/28 US TREASURY	GOV	US	USD	AAA	5,865,944.24	4,344,661.14	0.61%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	5,830,638.59	4,318,511.71	0.61%
US91282CJY84	UST 1.750 01/15/34 US TREASURY	GOV	US	USD	AAA	4,956,537.62	3,671,101.45	0.52%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	8,012,709.98	5,934,681.32	0.84%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	5,863,789.37	4,343,065.12	0.61%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	301,644.41	223,415.48	0.03%
US91282CLQ23	UST 3.875 10/15/27 US TREASURY	GOV	US	USD	AAA	3,806,698.06	2,819,463.07	0.40%
US91282CMK44	UST 4.375 01/31/32 US TREASURY	GOV	US	USD	AAA	406,597.94	301,150.20	0.04%
US91282CMV09	UST 3.875 03/31/27 US TREASURY	GOV	US	USD	AAA	8,012,735.73	5,934,700.39	0.84%
US91282CNA52	UST 4.000 04/30/32 US TREASURY	GOV	US	USD	AAA	3,747,195.99	2,775,392.36	0.39%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	10,261,633.43	7,600,365.46	1.08%

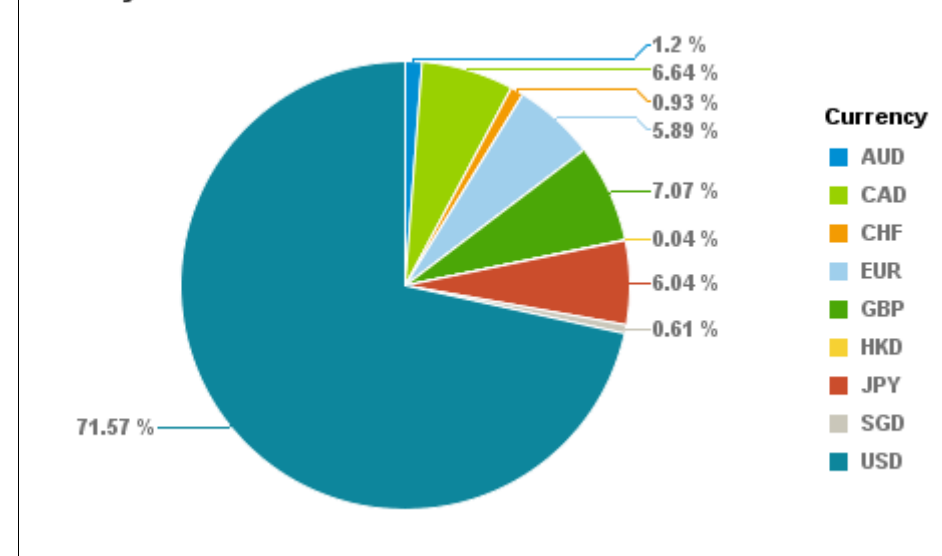
**Collateral data - as at 26/05/2026**

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CPE56	UST 3.500 10/31/27 US TREASURY	GOV	US	USD	AAA	99,443.64	73,653.77	0.01%
US91282CPJ44	UST 4.000 11/15/35 US TREASURY	GOV	US	USD	AAA	3,884,033.56	2,876,742.26	0.41%
US91282CPM72	UST 3.750 11/30/32 US TREASURY	GOV	US	USD	AAA	3,136,427.09	2,323,021.21	0.33%
US92343E1029	VERISIGN ODSH VERISIGN	COM	US	USD	AAA	1,978,397.44	1,465,316.77	0.21%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	1,893,803.19	1,402,661.33	0.20%
US9581021055	WESTERN DIGITAL ODSH WESTERN DIGITAL	COM	US	USD	AAA	108,962.99	80,704.36	0.01%
						<b>Total:</b>	<b>706,783,651.51</b>	<b>100.00%</b>

**Geographical allocation of collateral**



**Currency allocation of collateral**



**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	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	119,659,142.76
2	SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)	86,293,300.25
3	RBC DOMINION SECURITIES INC (PARENT)	80,383,293.44
4	BARCLAYS BANK PLC (PARENT)	61,301,579.88
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	45,882,503.01