



Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - JAPAN INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00B80QGN87
Total net assets (AuM)	2,673,061,701
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 16/05/2025	
Currently on loan in GBP (base currency)	426,859,288.08
Current percentage on loan (in % of the fund AuM)	15.97%
Collateral value (cash and securities) in GBP (base currency)	472,181,111.70
Collateral value (cash and securities) in % of loan	111%

Securities lending statistics	
12-month average on loan in GBP (base currency)	319,026,096.96
12-month average on loan as a % of the fund AuM	12.90%
12-month maximum on loan in GBP	673,242,120.58
12-month maximum on loan as a % of the fund AuM	24.48%
Gross Return for the fund over the last 12 months in (base currency fund)	763,807.12
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0309%

Collateral data - as at 16/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	246,125.64	207,114.73	0.04%
AU000000CAR3	CAR GROUP ODSH CAR GROUP	COM	AU	AUD	AAA	12,795.94	6,169.84	0.00%
AU000000DOW2	DOWNER EDI ODSH DOWNER EDI	COM	AU	AUD	AAA	226.81	109.36	0.00%
AU000000EVN4	EVOLUTION MINING ODSH EVOLUTION MINING	COM	AU	AUD	AAA	1,736,177.09	837,135.46	0.18%
AU000000QAN2	QANTAS ODSH QANTAS	COM	AU	AUD	AAA	972,625.02	468,972.26	0.10%
BE0003565737	KBC GROEP ODSH KBC GROEP	COM	BE	EUR	AA3	621,638.51	523,108.82	0.11%
BMG0171K1018	ALI HEALTH ODSH ALI HEALTH	COM	HK	HKD		9,392,328.72	905,948.33	0.19%
BMG677491539	OOIL ODSH OOIL	COM	HK	HKD		149,685.14	14,438.06	0.00%
CNE100000296	BYD ODSH BYD	COM	CN	HKD		9,085,634.90	876,365.81	0.19%
CNE1000002L3	CHINA LIFE INS ODSH CHINA LIFE INS	COM	CN	HKD		1,161,234.75	112,008.29	0.02%

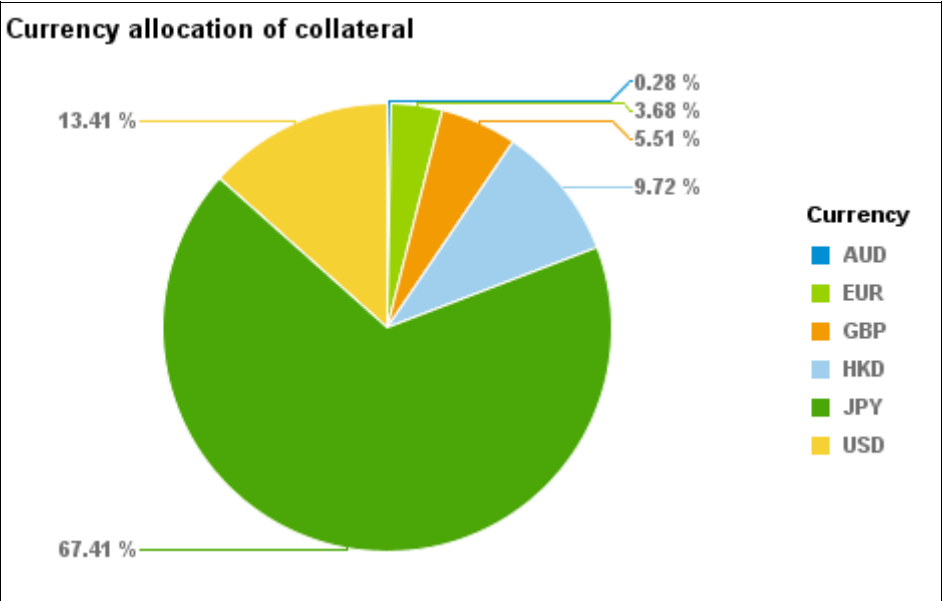
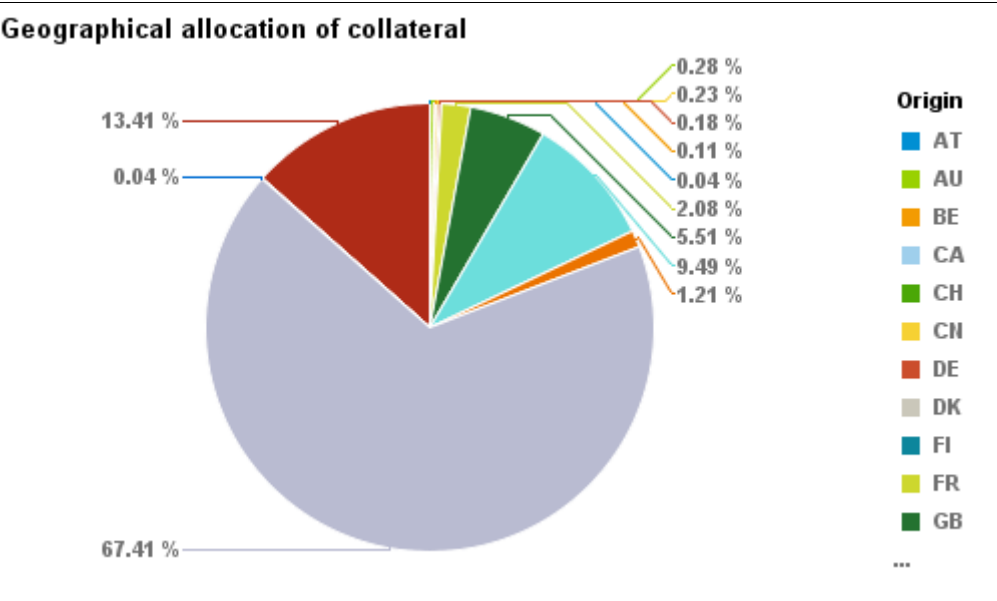
Collateral data - as at 16/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		2,168.86	209.20	0.00%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		768,482.28	74,124.88	0.02%
DE0005785604	FRESENIUS ODSH FRESENIUS	COM	DE	EUR	AAA	461,620.95	388,454.04	0.08%
DE0008402215	HANNOVER RUECK ODSH HANNOVER RUECK	COM	DE	EUR	AAA	574,924.94	483,799.35	0.10%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	11,677,376.95	9,826,512.95	2.08%
GB0000536739	ORD GBP0.10 ASHTEAD GROUP	CST	GB	GBP	AA3	2,886,752.52	2,886,752.52	0.61%
GB0001826634	ORD GBP0.05 DIPLOMA	CST	GB	GBP	AA3	460,133.36	460,133.36	0.10%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	17,447,213.64	17,447,213.64	3.70%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	523,109.01	523,109.01	0.11%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	523,076.40	523,076.40	0.11%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	736,724.94	736,724.94	0.16%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	207,231.27	207,231.27	0.04%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	8.16	8.16	0.00%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	460,130.13	460,130.13	0.10%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	1,138,795.61	1,138,795.61	0.24%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	2,977.28	2,977.28	0.00%
GB00BP6MXD84	SHELL ODSH SHELL	CST	GB	GBP	AA3	1,154,000.72	1,154,000.72	0.24%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	460,139.43	460,139.43	0.10%
HK0066009694	MTR CORP ODSH MTR CORP	COM	HK	HKD		83.15	8.02	0.00%
HK0267001375	CITIC ODSH CITIC	COM	HK	HKD		2,743,122.81	264,591.20	0.06%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		1,083,367.90	104,497.55	0.02%
HK0669013440	TTI ODSH TTI	COM	HK	HKD		49,262,167.88	4,751,641.48	1.01%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	405,191.20	304,056.00	0.06%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		6,800,409.49	5,722,544.73	1.21%
JE00BJ1F3079	AMCR ODSH AMCR	COM	US	USD	AAA	6,311,425.53	4,736,101.90	1.00%
JP1024511P82	JPGV 0.005 08/01/25 JAPAN	GOV	JP	JPY	A1	2,997,793.33	15,477.85	0.00%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	28,934,893.28	149,393.20	0.03%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	2,915,365,393.22	15,052,267.90	3.19%
JP1051681Q54	JPGV 0.600 03/20/29 JAPAN	GOV	JP	JPY	A1	237,299,049.01	1,225,194.23	0.26%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	2,915,358,232.77	15,052,230.93	3.19%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	2,915,388,753.30	15,052,388.51	3.19%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	2,915,395,415.99	15,052,422.91	3.19%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	389,940,806.51	2,013,296.00	0.43%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	2,915,387,693.86	15,052,383.04	3.19%
JP1200901690	JPGV 2.200 09/20/26 JAPAN	GOV	JP	JPY	A1	56,349,473.42	290,936.90	0.06%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	121,742,457.73	628,566.18	0.13%
JP1201161A37	JPGV 2.200 03/20/30 JAPAN	GOV	JP	JPY	A1	40,228,149.98	207,701.20	0.04%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	543,665,233.43	2,806,987.68	0.59%
JP1201301B94	JPGV 1.800 09/20/31 JAPAN	GOV	JP	JPY	A1	11,108,217.97	57,352.63	0.01%

Collateral data - as at 16/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201461D98	JPGV 1.700 09/20/33 JAPAN	GOV	JP	JPY	A1	1,386,713,745.24	7,159,715.50	1.52%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	234,600,832.62	1,211,263.12	0.26%
JP1201601H38	JPGV 0.700 03/20/37 JAPAN	GOV	JP	JPY	A1	1,383,757,002.99	7,144,449.60	1.51%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	40,828.33	210.80	0.00%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	102,402,484.47	528,712.33	0.11%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	2,915,374,662.88	15,052,315.76	3.19%
JP1300461F39	JPGV 1.500 03/20/45 JAPAN	GOV	JP	JPY	A1	113,722,153.69	587,156.70	0.12%
JP1300561H93	JPGV 0.800 09/20/47 JAPAN	GOV	JP	JPY	A1	1,383,750,057.52	7,144,413.74	1.51%
JP1300591J79	JPGV 0.700 06/20/48 JAPAN	GOV	JP	JPY	A1	40,225,759.93	207,688.86	0.04%
JP1300601JA9	JPGV 0.900 09/20/48 JAPAN	GOV	JP	JPY	A1	346,081,741.25	1,786,848.09	0.38%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	71,164,557.44	367,428.38	0.08%
JP1300801PA2	JPGV 1.800 09/20/53 JAPAN	GOV	JP	JPY	A1	339,064,227.97	1,750,616.10	0.37%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	2,216,465,045.77	11,443,788.74	2.42%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	3,828,522.10	19,766.97	0.00%
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	1,383,743,476.18	7,144,379.76	1.51%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	1,383,737,948.47	7,144,351.22	1.51%
JP1400101H56	JPGV 0.900 03/20/57 JAPAN	GOV	JP	JPY	A1	1,383,702,702.08	7,144,169.24	1.51%
JP3102320003	ISTYLE ODSH ISTYLE	COM	JP	JPY	A1	141,422,398.53	730,175.31	0.15%
JP3110000001	ASANUMA ODSH ASANUMA	COM	JP	JPY	A1	221,699.02	1,144.65	0.00%
JP3116000005	ASAHI GROUP ODSH ASAHI GROUP	COM	JP	JPY	A1	38,446,798.91	198,503.94	0.04%
JP3116700000	ARE HLDG ODSH ARE HLDG	COM	JP	JPY	A1	197,984,899.79	1,022,212.09	0.22%
JP3157200001	UCHIDA YOKO ODSH UCHIDA YOKO	COM	JP	JPY	A1	112,750,999.08	582,142.55	0.12%
JP3197800000	OMRON ODSH OMRON	COM	JP	JPY	A1	845,733,534.54	4,366,590.81	0.92%
JP3207000005	KAKEN PHARM ODSH KAKEN PHARM	COM	JP	JPY	A1	104,672,499.18	540,432.60	0.11%
JP3210200006	KAJIMA ODSH KAJIMA	COM	JP	JPY	A1	214,468,572.75	1,107,318.63	0.23%
JP3220200004	KYB ODSH KYB	COM	JP	JPY	A1	151,045,499.40	779,860.16	0.17%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	121,504,998.74	627,340.16	0.13%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	24,810,499.40	128,098.62	0.03%
JP3243200007	CANON ELEC ODSH CANON ELEC	COM	JP	JPY	A1	138,084,899.13	712,943.53	0.15%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	3,951,198.85	20,400.36	0.00%
JP3269940007	CREATE SD HLDGS ODSH CREATE SD HLDGS	COM	JP	JPY	A1	179,974,998.61	929,225.51	0.20%
JP3274280001	WELCIA HOLDINGS ODSH WELCIA HOLDINGS	COM	JP	JPY	A1	3,841,599.56	19,834.49	0.00%
JP3310500008	SAIZERIYA ODSH SAIZERIYA	COM	JP	JPY	A1	23,207,998.90	119,824.78	0.03%
JP3312800000	SAKAI CHEM IND ODSH SAKAI CHEM IND	COM	JP	JPY	A1	9,542,298.34	49,267.66	0.01%
JP3358800005	SHIMIZU ODSH SHIMIZU	COM	JP	JPY	A1	361,183,991.01	1,864,822.23	0.39%
JP3362700001	mitsui OSK ODSH MITSUI OSK	COM	JP	JPY	A1	3,304,520,699.77	17,061,508.30	3.61%
JP3371200001	SHIN-ETSU CHEM ODSH SHIN-ETSU CHEM	COM	JP	JPY	A1	1,107,072,899.42	5,715,907.14	1.21%
JP3386190007	JP-HOLDINGS ODSH JP-HOLDINGS	COM	JP	JPY	A1	41,207,398.60	212,757.14	0.05%
JP3388200002	AEON CO LTD ODSH AEON CO LTD	COM	JP	JPY	A1	918,806,398.24	4,743,871.93	1.00%

Collateral data - as at 16/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3389900006	JAFCO GRP ODSH JAFCO GRP	COM	JP	JPY	A1	28,803,948.21	148,717.12	0.03%
JP3397200001	SUZUKI MOTOR ODSH SUZUKI MOTOR	COM	JP	JPY	A1	1,108,060,898.62	5,721,008.26	1.21%
JP3399310006	ZOZO ODSH ZOZO	COM	JP	JPY	A1	278,579,318.82	1,438,327.61	0.30%
JP3401400001	SUMITOMO CHEM ODSH SUMITOMO CHEM	COM	JP	JPY	A1	171,914,398.87	887,607.98	0.19%
JP3404600003	SUMITOMO CORP ODSH SUMITOMO CORP	COM	JP	JPY	A1	1,108,031,999.21	5,720,859.05	1.21%
JP3423800006	SENKO GROUP HLDG ODSH SENKO GROUP HLDG	COM	JP	JPY	A1	195,533,998.90	1,009,557.89	0.21%
JP3424950008	TOKYO CENTURY ODSH TOKYO CENTURY	COM	JP	JPY	A1	49,231,998.51	254,188.80	0.05%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	2,273,492,997.78	11,738,228.68	2.49%
JP3463000004	TAKEDA PHARMA ODSH TAKEDA PHARMA	COM	JP	JPY	A1	1,107,992,598.32	5,720,655.62	1.21%
JP3531800005	TSUGAMI ODSH TSUGAMI	COM	JP	JPY	A1	35,743,599.06	184,547.10	0.04%
JP3548610009	DENA ODSH DENA	COM	JP	JPY	A1	300,498.86	1,551.50	0.00%
JP3569200003	TOKYU FUDOSAN ODSH TOKYU FUDOSAN	COM	JP	JPY	A1	1,002,400,954.17	5,175,477.40	1.10%
JP3571400005	TOKYO ELECTRON ODSH TOKYO ELECTRON	COM	JP	JPY	A1	762,612,498.19	3,937,430.16	0.83%
JP3574200006	TOKYU ODSH TOKYU	COM	JP	JPY	A1	757,206,276.68	3,909,517.40	0.83%
JP3586600003	TOKYOTOKEIBA ODSH TOKYOTOKEIBA	COM	JP	JPY	A1	39,927,999.74	206,151.50	0.04%
JP3588600001	TBS HLDG ODSH TBS HLDG	COM	JP	JPY	A1	588,624,999.98	3,039,118.60	0.64%
JP3630400004	TOPCON ODSH TOPCON	COM	JP	JPY	A1	2,924,999.58	15,102.01	0.00%
JP3630550006	TOMY ODSH TOMY	COM	JP	JPY	A1	29,241,599.67	150,976.75	0.03%
JP3651080008	EIZO ODSH EIZO	COM	JP	JPY	A1	201,598.62	1,040.87	0.00%
JP3662200009	NICHIHA ODSH NICHIHA	COM	JP	JPY	A1	30,951,499.22	159,805.10	0.03%
JP3694400007	NIPPON KAYAKU ODSH NIPPON KAYAKU	COM	JP	JPY	A1	125,649.78	648.74	0.00%
JP3705600009	JAPAN AVIATION ODSH JAPAN AVIATION	COM	JP	JPY	A1	39,199,998.39	202,392.77	0.04%
JP3726800000	JAPAN TOBACCO ODSH JAPAN TOBACCO	COM	JP	JPY	A1	3,103,098.66	16,021.55	0.00%
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	1,179,659,648.35	6,090,678.41	1.29%
JP3735000006	JEOL ODSH JEOL	COM	JP	JPY	A1	92,333,798.89	476,726.89	0.10%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	969,975,918.14	5,008,064.31	1.06%
JP3743000006	NH FOODS ODSH NH FOODS	COM	JP	JPY	A1	129,967,809.87	671,034.34	0.14%
JP3753800006	LOGISNEXT ODSH LOGISNEXT	COM	JP	JPY	A1	858,398.30	4,431.98	0.00%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	153,647,999.69	793,297.08	0.17%
JP3761600000	NOJIMA ODSH NOJIMA	COM	JP	JPY	A1	9,395,099.41	48,507.66	0.01%
JP3778630008	BANDAI NAMCO HD ODSH BANDAI NAMCO HD	COM	JP	JPY	A1	696,867,047.98	3,597,981.07	0.76%
JP3801600002	PIGEON ODSH PIGEON	COM	JP	JPY	A1	27,140,348.54	140,127.82	0.03%
JP3814000000	FUJIFILM ODSH FUJIFILM	COM	JP	JPY	A1	51,519,357.52	265,998.62	0.06%
JP3816800001	FUJITA KANKO ODSH FUJITA KANKO	COM	JP	JPY	A1	1,813,998.24	9,365.82	0.00%
JP3818800009	FUJITEC ODSH FUJITEC	COM	JP	JPY	A1	549,782,999.06	2,838,574.20	0.60%
JP3830800003	BRIDGESTONE ODSH BRIDGESTONE	COM	JP	JPY	A1	27,081,999.66	139,826.56	0.03%
JP3863030007	MACROMILL INC ODSH MACROMILL INC	COM	JP	JPY	A1	37,240,298.39	192,274.68	0.04%
JP3885400006	MISUMI GROUP ODSH MISUMI GROUP	COM	JP	JPY	A1	443,318,199.93	2,288,887.81	0.48%
JP3888300005	MITSUI CHEMICALS ODSH MITSUI CHEMICALS	COM	JP	JPY	A1	628,654,799.40	3,245,795.70	0.69%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3893200000	MITSUI FUDOSAN ODSH MITSUI FUDOSAN	COM	JP	JPY	A1	138,248.85	713.79	0.00%
JP3899600005	MITSUBISHI EST ODSH MITSUBISHI EST	COM	JP	JPY	A1	1,718,129,890.73	8,870,843.93	1.88%
JP3900000005	MHI ODSH MHI	COM	JP	JPY	A1	1,718,128,695.70	8,870,837.76	1.88%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	6,814,498.84	35,183.81	0.01%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	1,718,121,550.74	8,870,800.87	1.88%
JP3933800009	LY ODSH LY	COM	JP	JPY	A1	23,388,408.62	120,756.25	0.03%
JP3942400007	ASTELLAS PHARMA ODSH ASTELLAS PHARMA	COM	JP	JPY	A1	1,779.94	9.19	0.00%
JP3942800008	YAMAHA MOTOR ODSH YAMAHA MOTOR	COM	JP	JPY	A1	7,078,498.18	36,546.86	0.01%
JP3944370000	EUGLENA ODSH EUGLENA	COM	JP	JPY	A1	138,299.20	714.05	0.00%
JP3959400007	YODOGAWA STEEL W ODSH YODOGAWA STEEL W	COM	JP	JPY	A1	131,271,998.18	677,767.97	0.14%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	1,679,175,222.59	8,669,717.82	1.84%
JP3973400009	RICOH ODSH RICOH	COM	JP	JPY	A1	154,498.83	797.69	0.00%
JP3976000004	MITSUBISHI SHOKU ODSH MITSUBISHI SHOKU	COM	JP	JPY	A1	910,079,998.38	4,698,816.82	1.00%
JP3977400005	RINNAI ODSH RINNAI	COM	JP	JPY	A1	222,675,999.55	1,149,694.24	0.24%
JP3983600002	ROYAL HOLDINGS ODSH ROYAL HOLDINGS	COM	JP	JPY	A1	66,974,998.98	345,797.35	0.07%
JP3993400005	WACOM ODSH WACOM	COM	JP	JPY	A1	87,904,199.66	453,856.51	0.10%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		101,877,065.52	9,826,674.53	2.08%
KYG2108Y1052	CHINA RSRCS LND ODSH CHINA RSRCS LND	COM	HK	HKD		1,011.96	97.61	0.00%
KYG217651051	CKH HOLDINGS ODSH CKH HOLDINGS	COM	HK	HKD		21,897,922.96	2,112,190.42	0.45%
KYG2177B1014	CK ASSET HLDG ODSH CK ASSET HLDG	COM	HK	HKD		74,619,999.92	7,197,561.58	1.52%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		101,877,049.97	9,826,673.03	2.08%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		101,878,632.14	9,826,825.64	2.08%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	246,729.89	207,623.21	0.04%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	612,927.38	459,941.50	0.10%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	613,151.17	460,109.43	0.10%
US2810201077	EDISON INTL ODSH EDISON INTL	COM	US	USD	AAA	6,358,613.63	4,771,511.91	1.01%
US3696043013	GE ODSH GE	COM	US	USD	AAA	613,171.22	460,124.48	0.10%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	3,492,817.93	2,621,015.10	0.56%
US6293775085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	AAA	6,264,138.62	4,700,617.74	1.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	697,034.67	523,055.72	0.11%
US69331C1080	PG&E US ODSH PG&E US	COM	US	USD	AAA	6,311,453.05	4,736,122.55	1.00%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	696,985.68	523,018.96	0.11%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	2,746,772.52	2,061,181.66	0.44%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	5,078,086.81	3,810,602.92	0.81%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	AAA	61,623.04	46,242.01	0.01%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	10,345,280.71	7,763,112.05	1.64%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	13,836,433.49	10,382,877.62	2.20%
US912828Z781	UST 1.500 01/31/27 US TREASURY	GOV	US	USD	AAA	668,529.76	501,665.60	0.11%
US91282CAH43	UST 0.500 08/31/27 US TREASURY	GOV	US	USD	AAA	12,808,688.66	9,611,656.57	2.04%

Collateral data - as at 16/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	29,870.58	22,414.92	0.00%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	1,128,533.17	846,852.75	0.18%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	1,385,525.18	1,039,699.89	0.22%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	AAA	276,120.62	207,201.27	0.04%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	3,498,505.69	2,625,283.20	0.56%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	195.47	146.68	0.00%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	AAA	77,657.01	58,273.92	0.01%
US91282CMJ70	UST 4.445 01/31/27 FRN US TREASURY	GOV	US	USD	AAA	81,443.78	61,115.52	0.01%
						Total:	472,181,111.7	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	MERRILL LYNCH INTERNATIONAL (PAF	88,384,744.40
1	NOMURA INTERNATIONAL PLC (PAREN	109,730,380.28

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	148,549,885.87
2	MERRILL LYNCH INTERNATIONAL (PARENT)	86,585,162.66
3	UBS AG	56,934,524.32
4	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	56,140,450.55
5	JP MORGAN SECS PLC (PARENT)	49,669,733.12