



Securities Lending Report

SSTL - HITIF - FTSE ALL-WORLD INDEX FUND

Report as at 02/10/2025

|                                               |                                          |
|-----------------------------------------------|------------------------------------------|
| Summary of policy                             |                                          |
| % 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)                        | 5,515,957,190                            |
| 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 02/10/2025                    |                |
| Currently on loan in GBP (base currency)                      | 615,295,400.97 |
| Current percentage on loan (in % of the fund AuM)             | 11.15%         |
| Collateral value (cash and securities) in GBP (base currency) | 704,176,240.84 |
| Collateral value (cash and securities) in % of loan           | 114%           |

|                                                                           |                |
|---------------------------------------------------------------------------|----------------|
| Securities lending statistics                                             |                |
| 12-month average on loan in GBP (base currency)                           | 577,007,696.65 |
| 12-month average on loan as a % of the fund AuM                           | 12.18%         |
| 12-month maximum on loan in GBP                                           | 702,174,363.66 |
| 12-month maximum on loan as a % of the fund AuM                           | 16.02%         |
| Gross Return for the fund over the last 12 months in (base currency fund) | 1,097,265.08   |
| Gross Return for the fund over the last 12 months in % of the fund AuM    | 0.0232%        |

| Collateral data - as at 02/10/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| BE0000344532                       | BEGV 1.450 06/22/37 BELGIUM            | GOV         | BE      | EUR      | AA3    | 1,109,077.99         | 964,499.51           | 0.14%  |
| BE0974293251                       | A B I ODSH A B I                       | COM         | BE      | EUR      | AA3    | 2,815,426.04         | 2,448,409.46         | 0.35%  |
| CA0636711016                       | BMO ODSH BMO                           | COM         | CA      | CAD      | AAA    | 32,675,599.46        | 17,351,564.91        | 2.46%  |
| CA0641491075                       | BANK NOVA ODSH BANK NOVA               | COM         | CA      | CAD      | AAA    | 23,038,915.21        | 12,234,243.27        | 1.74%  |
| CA11271J1075                       | BROOKFIELD CO ODSH BROOKFIELD CO       | COM         | CA      | CAD      | AAA    | 1,023,004.01         | 543,240.85           | 0.08%  |
| CA1360691010                       | CIBC ODSH CIBC                         | COM         | CA      | CAD      | AAA    | 23,038,826.57        | 12,234,196.20        | 1.74%  |
| CA29250N1050                       | ENBRIDGE INC ODSH ENBRIDGE INC         | COM         | CA      | CAD      | AAA    | 23,038,924.99        | 12,234,248.46        | 1.74%  |
| CA56501R1064                       | MANULIFE FINANCI ODSH MANULIFE FINANCI | COM         | CA      | CAD      | AAA    | 23,244,884.97        | 12,343,618.39        | 1.75%  |
| CA6330671034                       | NATL BK CANADA ODSH NATL BK CANADA     | COM         | CA      | CAD      | AAA    | 8,597,133.75         | 4,565,294.19         | 0.65%  |
| CA7800871021                       | RBC ODSH RBC                           | COM         | CA      | CAD      | AAA    | 1,759,813.49         | 934,505.21           | 0.13%  |

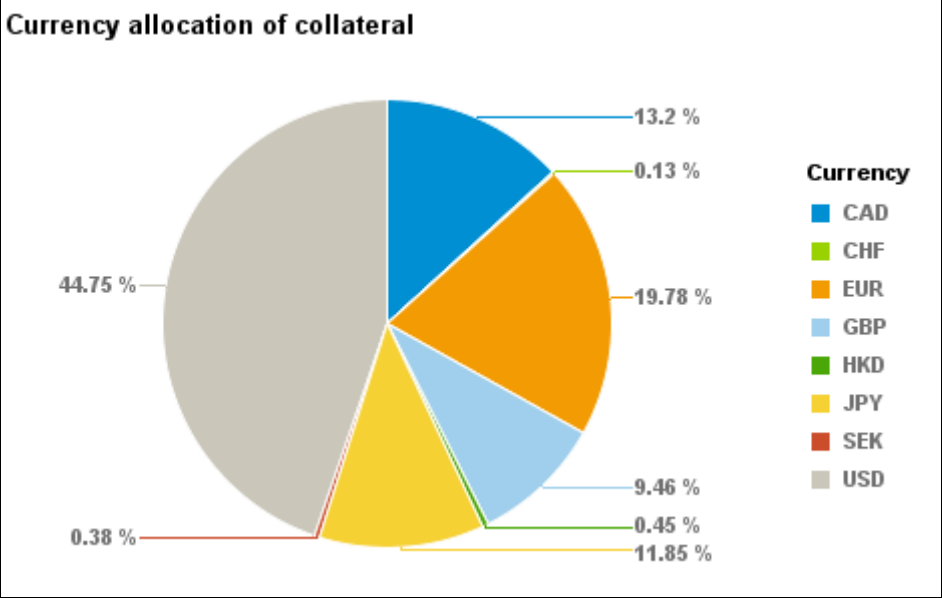
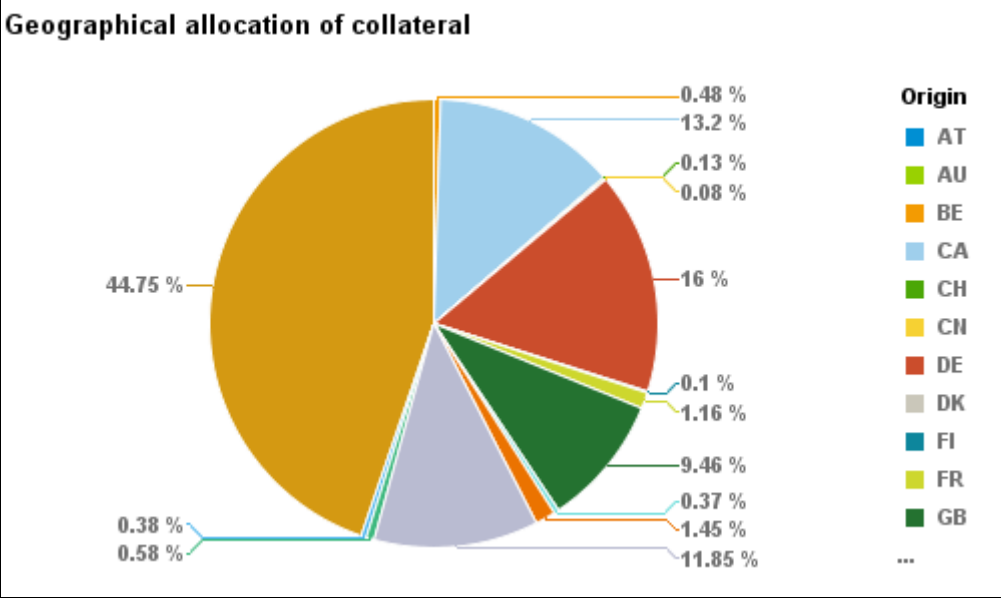
| Collateral data - as at 02/10/2025 |                                                             |             |         |          |        |                      |                      |        |
|------------------------------------|-------------------------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                                        | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| CA87971M1032                       | TELUS BC ODSH TELUS BC                                      | COM         | CA      | CAD      | AAA    | 23,038,934.55        | 12,234,253.54        | 1.74%  |
| CA8911605092                       | TD ODSH TD                                                  | COM         | CA      | CAD      | AAA    | 15,616,120.82        | 8,292,552.81         | 1.18%  |
| CH0012005267                       | NOVARTIS ODSH NOVARTIS                                      | COM         | CH      | CHF      |        | 1,006,185.45         | 934,595.44           | 0.13%  |
| CNE1000001Z5                       | BANK OF CHINA ODSH BANK OF CHINA                            | COM         | CN      | HKD      |        | 1,035,661.31         | 98,541.50            | 0.01%  |
| CNE1000003G1                       | ICBC ODSH ICBC                                              | COM         | CN      | HKD      |        | 971,813.67           | 92,466.50            | 0.01%  |
| CNE1000003W8                       | PETROCHINA ODSH PETROCHINA                                  | COM         | CN      | HKD      |        | 294,559.18           | 28,026.83            | 0.00%  |
| CNE100000502                       | ZIJIN MINING ODSH ZIJIN MINING                              | COM         | CN      | HKD      |        | 3,776,934.57         | 359,369.22           | 0.05%  |
| DE0001102580                       | DEGV 02/15/32 GERMANY                                       | GOV         | DE      | EUR      | AAA    | 21,669,311.74        | 18,844,518.43        | 2.68%  |
| DE0001102606                       | DEGV 1.700 08/15/32 GERMANY                                 | GOV         | DE      | EUR      | AAA    | 21,669,340.66        | 18,844,543.58        | 2.68%  |
| DE0001102622                       | DEGV 2.100 11/15/29 GERMANY                                 | GOV         | DE      | EUR      | AAA    | 21,669,319.07        | 18,844,524.80        | 2.68%  |
| DE0001108504                       | DEGV PO STR 07/04/39 GERMANY                                | GOV         | DE      | EUR      | AAA    | 9,189,607.72         | 7,991,658.16         | 1.13%  |
| DE0001108595                       | DEGV PO STR 07/04/42 GERMANY                                | GOV         | DE      | EUR      | AAA    | 2,297,431.07         | 1,997,939.88         | 0.28%  |
| DE0001135226                       | DEGV 4.750 07/04/34 GERMANY                                 | GOV         | DE      | EUR      | AAA    | 2,865,994.48         | 2,492,385.84         | 0.35%  |
| DE0001135275                       | DEGV 4.000 01/04/37 GERMANY                                 | GOV         | DE      | EUR      | AAA    | 716,516.52           | 623,112.03           | 0.09%  |
| DE0005200000                       | BEIERSDORF ODSH BEIERSDORF                                  | COM         | DE      | EUR      | AAA    | 71,719.06            | 62,369.82            | 0.01%  |
| DE0005557508                       | DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM                      | COM         | DE      | EUR      | AAA    | 12,769,987.63        | 11,105,302.75        | 1.58%  |
| DE0005810055                       | DEUTSCHE BOERSE ODSH DEUTSCHE BOERSE                        | COM         | DE      | EUR      | AAA    | 61,532.99            | 53,511.60            | 0.01%  |
| DE0007164600                       | SAP SE ODSH SAP SE                                          | COM         | DE      | EUR      | AAA    | 8,516,658.13         | 7,406,433.72         | 1.05%  |
| DE000A12DM80                       | SCOUT 24 ODSH SCOUT 24                                      | COM         | DE      | EUR      | AAA    | 5,724,571.82         | 4,978,321.44         | 0.71%  |
| DE000BU25026                       | DEGV 2.100 04/12/29 GERMANY                                 | GOV         | DE      | EUR      | AAA    | 21,669,345.33        | 18,844,547.64        | 2.68%  |
| DE000CBK1001                       | COMMERZBANK ODSH COMMERZBANK                                | COM         | DE      | EUR      | AAA    | 635,398.83           | 552,568.77           | 0.08%  |
| ES0177542018                       | ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES | CST         | GB      | GBP      | AA3    | 35,876.06            | 35,876.06            | 0.01%  |
| FI4000552500                       | SAMPO ODSH SAMPO                                            | COM         | FI      | EUR      | AA1    | 849,546.56           | 738,800.38           | 0.10%  |
| FR0000045072                       | CREDIT AGRICOLE ODSH CREDIT AGRICOLE                        | COM         | FR      | EUR      | AA2    | 61,612.39            | 53,580.65            | 0.01%  |
| FR0000131104                       | BNP ODSH BNP                                                | COM         | FR      | EUR      | AA2    | 61,575.24            | 53,548.34            | 0.01%  |
| FR0013515806                       | FRGV 0.500 05/25/40 FRANCE                                  | GOV         | FR      | EUR      | AA2    | 2,866,065.51         | 2,492,447.61         | 0.35%  |
| FR001400AIN5                       | FRGV 0.750 02/25/28 FRANCE                                  | GOV         | FR      | EUR      | AA2    | 1,109,245.60         | 964,645.27           | 0.14%  |
| FR001400BKZ3                       | FRGV 2.000 11/25/32 FRANCE                                  | GOV         | FR      | EUR      | AA2    | 716,516.60           | 623,112.10           | 0.09%  |
| FR001400NBC6                       | FRGV 2.500 09/24/27 FRANCE                                  | GOV         | FR      | EUR      | AA2    | 2,068,659.62         | 1,798,990.89         | 0.26%  |
| GB0002374006                       | ORD 28 101/108P DIAGEO                                      | CST         | GB      | GBP      | AA3    | 11,107,576.50        | 11,107,576.50        | 1.58%  |
| GB0002875804                       | ORD 25P BRITISH AMERICAN TOBACCO                            | CST         | GB      | GBP      | AA3    | 41,637.96            | 41,637.96            | 0.01%  |
| GB0007980591                       | ORD USD0.25 BP PLC                                          | CST         | GB      | GBP      | AA3    | 3,382,942.14         | 3,382,942.14         | 0.48%  |
| GB0008706128                       | ORD GBP0.25 LLOYDS BANKING GROUP                            | CST         | GB      | GBP      | AA3    | 545,693.59           | 545,693.59           | 0.08%  |
| GB00B1L6W962                       | UKTI 1 1/8 11/22/37 UK TREASURY                             | GIL         | GB      | GBP      | AA3    | 7,165,971.68         | 7,165,971.68         | 1.02%  |
| GB00B2B0DG97                       | RELX PLC GBP0.1444 RELX PLC                                 | CST         | GB      | GBP      | AA3    | 53,554.38            | 53,554.38            | 0.01%  |
| GB00B3LZBF68                       | UKTI 0 5/8 03/22/40 UK TREASURY                             | GIL         | GB      | GBP      | AA3    | 7,166,851.32         | 7,166,851.32         | 1.02%  |
| GB00B46CGH68                       | UKTI 0 3/4 03/22/34 UK TREASURY                             | GIL         | GB      | GBP      | AA3    | 7,166,850.39         | 7,166,850.39         | 1.02%  |
| GB00B6460505                       | UKT 4 1/4 12/07/40 UK TREASURY                              | GIL         | GB      | GBP      | AA3    | 38,062.69            | 38,062.69            | 0.01%  |
| GB00B84Z9V04                       | UKT 3 1/4 01/22/44 UK TREASURY                              | GIL         | GB      | GBP      | AA3    | 648,796.34           | 648,796.34           | 0.09%  |

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|------------------------------------|--------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                 | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB00BD0XH204                       | UKT 1T 07/22/57 UK TREASURY          | GIL         | GB      | GBP      | AA3    | 4,494,310.40         | 4,494,310.40         | 0.64%  |
| GB00BDCHBW80                       | UKT 1 1/2 07/22/47 UK TREASURY       | GIL         | GB      | GBP      | AA3    | 1,123,773.33         | 1,123,773.33         | 0.16%  |
| GB00BDR05C01                       | NATIONAL GRID ODSH NATIONAL GRID     | CST         | GB      | GBP      | AA3    | 1,096,672.00         | 1,096,672.00         | 0.16%  |
| GB00BGDYHF49                       | GBGV 0.125 08/10/41 UNITED KINGDOM   | GIL         | GB      | GBP      | AA3    | 4,033,830.97         | 4,033,830.97         | 0.57%  |
| GB00BL6K5J42                       | ENDEAVOUR MING ODSH ENDEAVOUR MING   | CST         | GB      | GBP      | AA3    | 41,614.72            | 41,614.72            | 0.01%  |
| GB00BN7SWP63                       | GSK ODSH GSK                         | CST         | GB      | GBP      | AA3    | 11,108,989.58        | 11,108,989.58        | 1.58%  |
| GB00BNNGP551                       | UKTI 0 1/8 08/10/31 UK Treasury      | GIL         | GB      | GBP      | AA3    | 7,166,873.45         | 7,166,873.45         | 1.02%  |
| GB00BYQ0JC66                       | BEAZLEY ODSH BEAZLEY                 | CST         | GB      | GBP      | AA3    | 109,568.64           | 109,568.64           | 0.02%  |
| HK0291001490                       | CHINA RES BEER ODSH CHINA RES BEER   | COM         | HK      | HKD      |        | 1,566,949.89         | 149,092.75           | 0.02%  |
| IE0002424939                       | DCC ODSH DCC                         | CST         | GB      | GBP      | AA3    | 41,080.48            | 41,080.48            | 0.01%  |
| IE00BLP1HW54                       | AON ODSH AON                         | COM         | US      | USD      | AAA    | 3,142,946.02         | 2,327,160.06         | 0.33%  |
| IT0000062072                       | GENERALI ODSH GENERALI               | COM         | IT      | EUR      |        | 6,223,404.88         | 5,412,127.04         | 0.77%  |
| IT0001347308                       | BUZZI ODSH BUZZI                     | COM         | IT      | EUR      |        | 5,403,978.81         | 4,699,520.66         | 0.67%  |
| IT0003261697                       | AZIMUT ODSH AZIMUT                   | COM         | IT      | EUR      |        | 61,611.00            | 53,579.44            | 0.01%  |
| IT0003492391                       | DIASORIN ODSH DIASORIN               | COM         | IT      | EUR      |        | 232.97               | 202.60               | 0.00%  |
| JE00B4T3BW64                       | ORD USD0.01 GLENCORE INTERNATIONAL   | CST         | GB      | GBP      | AA3    | 39,947.52            | 39,947.52            | 0.01%  |
| JP1024601Q58                       | JPGV 0.300 05/01/26 JAPAN            | GOV         | JP      | JPY      | A1     | 31,239,434.47        | 157,497.67           | 0.02%  |
| JP1051671Q49                       | JPGV 0.400 03/20/29 JAPAN            | GOV         | JP      | JPY      | A1     | 407,623,324.26       | 2,055,085.98         | 0.29%  |
| JP1051771R39                       | JPGV 1.100 12/20/29 JAPAN            | GOV         | JP      | JPY      | A1     | 888,862,300.61       | 4,481,314.84         | 0.64%  |
| JP1103741Q44                       | JPGV 0.800 03/20/34 JAPAN            | GOV         | JP      | JPY      | A1     | 423,573,556.63       | 2,135,501.15         | 0.30%  |
| JP1103761QA5                       | JPGV 0.900 09/20/34 JAPAN            | GOV         | JP      | JPY      | A1     | 123,661,456.73       | 623,455.31           | 0.09%  |
| JP1120221H48                       | JPGV 0.100 03/10/27 JAPAN            | GOV         | JP      | JPY      | A1     | 806,482,778.50       | 4,065,987.77         | 0.58%  |
| JP1120281P52                       | JPGV 0.005 03/10/33 JAPAN            | GOV         | JP      | JPY      | A1     | 632,738,195.87       | 3,190,031.87         | 0.45%  |
| JP1201701KA5                       | JPGV 0.300 09/20/39 JAPAN            | GOV         | JP      | JPY      | A1     | 8,631,063.76         | 43,514.63            | 0.01%  |
| JP1201881Q46                       | JPGV 1.600 03/20/44 JAPAN            | GOV         | JP      | JPY      | A1     | 407,508,426.89       | 2,054,506.71         | 0.29%  |
| JP1300561H93                       | JPGV 0.800 09/20/47 JAPAN            | GOV         | JP      | JPY      | A1     | 1,585,135,972.11     | 7,991,669.07         | 1.13%  |
| JP1300581J30                       | JPGV 0.800 03/20/48 JAPAN            | GOV         | JP      | JPY      | A1     | 607,097,875.17       | 3,060,762.86         | 0.43%  |
| JP1300671L78                       | JPGV 0.600 06/20/50 JAPAN            | GOV         | JP      | JPY      | A1     | 1,585,153,760.01     | 7,991,758.75         | 1.13%  |
| JP1300781P48                       | JPGV 1.400 03/20/53 JAPAN            | GOV         | JP      | JPY      | A1     | 1,039,431,719.65     | 5,240,430.14         | 0.74%  |
| JP1300811Q17                       | JPGV 1.600 12/20/53 JAPAN            | GOV         | JP      | JPY      | A1     | 437,282,561.45       | 2,204,616.88         | 0.31%  |
| JP1400061D58                       | JPGV 1.900 03/20/53 JAPAN            | GOV         | JP      | JPY      | A1     | 2,079,498,975.81     | 10,484,064.42        | 1.49%  |
| JP1400131L54                       | JPGV 0.500 03/20/60 JAPAN            | GOV         | JP      | JPY      | A1     | 1,523,820,395.60     | 7,682,538.62         | 1.09%  |
| JP1743281R91                       | JPGV 12/01/25 JAPAN                  | GOV         | JP      | JPY      | A1     | 891,456,794.85       | 4,494,395.32         | 0.64%  |
| JP3105250009                       | AIN HOLDINGS ODSH AIN HOLDINGS       | COM         | JP      | JPY      | A1     | 609,698,498.39       | 3,073,874.24         | 0.44%  |
| JP3131400008                       | AEON FINANCIAL ODSH AEON FINANCIAL   | COM         | JP      | JPY      | A1     | 607,123,599.00       | 3,060,892.55         | 0.43%  |
| JP3164720009                       | RENESAS ODSH RENESAS                 | COM         | JP      | JPY      | A1     | 179,371,798.43       | 904,326.24           | 0.13%  |
| JP3188220002                       | OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS | COM         | JP      | JPY      | A1     | 5,829,537.27         | 29,390.37            | 0.00%  |
| JP3205100005                       | CURVES HLDG ODSH CURVES HLDG         | COM         | JP      | JPY      | A1     | 95,003,998.72        | 478,975.01           | 0.07%  |
| JP3205800000                       | KAO ODSH KAO                         | COM         | JP      | JPY      | A1     | 5,827,353.46         | 29,379.36            | 0.00%  |

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|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| JP3266400005                       | KUBOTA ODSH KUBOTA                     | COM         | JP      | JPY      | A1     | 5,823,862.52         | 29,361.76            | 0.00%  |
| JP3294460005                       | INPEX ODSH INPEX                       | COM         | JP      | JPY      | A1     | 29,320,499.52        | 147,823.11           | 0.02%  |
| JP3322930003                       | SUMCO ODSH SUMCO                       | COM         | JP      | JPY      | A1     | 5,819,080.34         | 29,337.65            | 0.00%  |
| JP3401400001                       | SUMITOMO CHEM ODSH SUMITOMO CHEM       | COM         | JP      | JPY      | A1     | 445,839.94           | 2,247.76             | 0.00%  |
| JP3420600003                       | SEKISUIHOUSE ODSH SEKISUIHOUSE         | COM         | JP      | JPY      | A1     | 5,774,547.12         | 29,113.13            | 0.00%  |
| JP3434200006                       | SODICK ODSH SODICK                     | COM         | JP      | JPY      | A1     | 21,062,999.47        | 106,191.85           | 0.02%  |
| JP3551500006                       | DENSO ODSH DENSO                       | COM         | JP      | JPY      | A1     | 100,275,898.88       | 505,553.98           | 0.07%  |
| JP3625000009                       | TOKUYAMA ODSH TOKUYAMA                 | COM         | JP      | JPY      | A1     | 5,824,620.21         | 29,365.58            | 0.00%  |
| JP3676800000                       | NISSHIN SEIFUN ODSH NISSHIN SEIFUN     | COM         | JP      | JPY      | A1     | 58,744,798.81        | 296,169.54           | 0.04%  |
| JP3684000007                       | NITTO DENKO ODSH NITTO DENKO           | COM         | JP      | JPY      | A1     | 4,683.01             | 23.61                | 0.00%  |
| JP3726800000                       | JAPAN TOBACCO ODSH JAPAN TOBACCO       | COM         | JP      | JPY      | A1     | 29,017,698.65        | 146,296.50           | 0.02%  |
| JP3733000008                       | NEC ODSH NEC                           | COM         | JP      | JPY      | A1     | 97,881,998.49        | 493,484.82           | 0.07%  |
| JP3734800000                       | NIDEC ODSH NIDEC                       | COM         | JP      | JPY      | A1     | 100,271,699.84       | 505,532.81           | 0.07%  |
| JP3735400008                       | NTT ODSH NTT                           | COM         | JP      | JPY      | A1     | 8,226,018.17         | 41,472.54            | 0.01%  |
| JP3756600007                       | NINTENDO ODSH NINTENDO                 | COM         | JP      | JPY      | A1     | 98,444,499.11        | 496,320.74           | 0.07%  |
| JP3758190007                       | NEXON ODSH NEXON                       | COM         | JP      | JPY      | A1     | 5,815,426.76         | 29,319.23            | 0.00%  |
| JP3800330007                       | VISION ODSH VISION                     | COM         | JP      | JPY      | A1     | 63,401,399.95        | 319,646.40           | 0.05%  |
| JP3816800001                       | FUJITA KANKO ODSH FUJITA KANKO         | COM         | JP      | JPY      | A1     | 608,684,998.78       | 3,068,764.55         | 0.44%  |
| JP3837800006                       | HOYA ODSH HOYA                         | COM         | JP      | JPY      | A1     | 17,031,999.57        | 85,869.04            | 0.01%  |
| JP3895200008                       | MITSUBA ODSH MITSUBA                   | COM         | JP      | JPY      | A1     | 77,189,998.09        | 389,163.41           | 0.06%  |
| JP3898400001                       | MITSUBISHI ODSH MITSUBISHI             | COM         | JP      | JPY      | A1     | 100,254,098.39       | 505,444.07           | 0.07%  |
| JP3910660004                       | TOKIO MARINEHLDG ODSH TOKIO MARINEHLDG | COM         | JP      | JPY      | A1     | 100,083,599.96       | 504,584.48           | 0.07%  |
| JP3942800008                       | YAMAHA MOTOR ODSH YAMAHA MOTOR         | COM         | JP      | JPY      | A1     | 29,401,699.45        | 148,232.49           | 0.02%  |
| JP3955800002                       | YOKOHAMA RUBBER ODSH YOKOHAMA RUBBER   | COM         | JP      | JPY      | A1     | 44,267.43            | 223.18               | 0.00%  |
| KYG070341048                       | BAIDU ODSH BAIDU                       | COM         | HK      | HKD      |        | 305,961.58           | 29,111.75            | 0.00%  |
| KYG596691041                       | MEITUAN ODSH MEITUAN                   | COM         | HK      | HKD      |        | 1,560,338.33         | 148,463.67           | 0.02%  |
| KYG6427A1022                       | NETEASE ODSH NETEASE                   | COM         | HK      | HKD      |        | 697,881.11           | 66,402.26            | 0.01%  |
| KYG7170M1033                       | POP MART INTL ODSH POP MART INTL       | COM         | HK      | HKD      |        | 6,146,799.93         | 584,858.08           | 0.08%  |
| KYG8167W1380                       | SINO BIOPHARM ODSH SINO BIOPHARM       | COM         | HK      | HKD      |        | 7,275,471.86         | 692,249.39           | 0.10%  |
| KYG875721634                       | TENCENT HOLDINGS ODSH TENCENT HOLDINGS | COM         | HK      | HKD      |        | 9,594,799.43         | 912,929.66           | 0.13%  |
| NL0000226223                       | STMICROELECTRON ODSH STMICROELECTRON   | COM         | FR      | EUR      | AA2    | 1,262,413.03         | 1,097,845.93         | 0.16%  |
| NL0000235190                       | AIRBUS NL ODSH AIRBUS NL               | COM         | FR      | EUR      | AA2    | 1,262,366.95         | 1,097,805.85         | 0.16%  |
| NL0009446418                       | NLGV 3.750 01/15/42 NETHERLANDS        | GOV         | NL      | EUR      | AAA    | 2,866,065.04         | 2,492,447.20         | 0.35%  |
| NL0010773842                       | NN GROUP ODSH NN GROUP                 | COM         | NL      | EUR      | AAA    | 1,138.47             | 990.06               | 0.00%  |
| NL0013552060                       | NLGV 0.500 01/15/40 NETHERLANDS        | GOV         | NL      | EUR      | AAA    | 716,517.36           | 623,112.76           | 0.09%  |
| NL0015000LU4                       | IVECO GROUP ODSH IVECO GROUP           | COM         | IT      | EUR      |        | 48,050.62            | 41,786.78            | 0.01%  |
| NL0015000QL2                       | NLGV 01/15/26 NETHERLANDS              | GOV         | NL      | EUR      | AAA    | 1,109,245.40         | 964,645.10           | 0.14%  |
| SE0000113250                       | SKANSKA AB ODSH SKANSKA AB             | COM         | SE      | SEK      | AAA    | 13,882,082.45        | 1,097,840.43         | 0.16%  |
| SE0000115446                       | VOLVO ODSH VOLVO                       | COM         | SE      | SEK      | AAA    | 8,908,297.40         | 704,497.26           | 0.10%  |

| Collateral data - as at 02/10/2025 |                                      |             |         |          |        |                      |                      |        |
|------------------------------------|--------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                 | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| SE0000667891                       | SANDVIK ODSH SANDVIK                 | COM         | SE      | SEK      | AAA    | 10,459,903.13        | 827,203.31           | 0.12%  |
| SE0012673267                       | EVOLUTION AB ODSH EVOLUTION AB       | COM         | SE      | SEK      | AAA    | 526,595.09           | 41,644.86            | 0.01%  |
| US00846U1016                       | AGILENT ODSH AGILENT                 | COM         | US      | USD      | AAA    | 1,186,106.21         | 878,239.39           | 0.12%  |
| US02079K1079                       | ALPHABET ODSH ALPHABET               | COM         | US      | USD      | AAA    | 7,443,054.01         | 5,511,128.07         | 0.78%  |
| US0231351067                       | AMAZON.COM ODSH AMAZON.COM           | COM         | US      | USD      | AAA    | 3,306,581.80         | 2,448,322.39         | 0.35%  |
| US03076C1062                       | AMERIPRISE FIN ODSH AMERIPRISE FIN   | COM         | US      | USD      | AAA    | 3,306,446.99         | 2,448,222.57         | 0.35%  |
| US0311001004                       | AMETEK ODSH AMETEK                   | COM         | US      | USD      | AAA    | 612,553.92           | 453,558.86           | 0.06%  |
| US0378331005                       | APPLE ODSH APPLE                     | COM         | US      | USD      | AAA    | 6,710,926.94         | 4,969,032.57         | 0.71%  |
| US0378331005                       | APPLE ODSH APPLE                     | COM         | US      | USD      | AAA    | 4,937,611.34         | 3,656,000.40         | 0.52%  |
| US0536111091                       | AVERY DENNISON ODSH AVERY DENNISON   | COM         | US      | USD      | AAA    | 653,697.26           | 484,023.00           | 0.07%  |
| US0584981064                       | BALL ODSH BALL                       | COM         | US      | USD      | AAA    | 345,517.61           | 255,834.74           | 0.04%  |
| US0605051046                       | BOFAML ODSH BOFAML                   | COM         | US      | USD      | AAA    | 6,165,728.80         | 4,565,346.56         | 0.65%  |
| US0846707026                       | BERKSHIRE ODSH BERKSHIRE             | COM         | US      | USD      | AAA    | 7,666,301.58         | 5,676,429.29         | 0.81%  |
| US1011371077                       | BOSTON ODSH BOSTON                   | COM         | US      | USD      | AAA    | 4,936,713.49         | 3,655,335.60         | 0.52%  |
| US11135F1012                       | BROADCOM ODSH BROADCOM               | COM         | US      | USD      | AAA    | 8,512,446.87         | 6,302,948.33         | 0.90%  |
| US14040H1059                       | CAPITAL ONE FIN ODSH CAPITAL ONE FIN | COM         | US      | USD      | AAA    | 6,891,347.86         | 5,102,623.27         | 0.72%  |
| US1912161007                       | COCA-COLA ODSH COCA-COLA             | COM         | US      | USD      | AAA    | 58,966.73            | 43,661.27            | 0.01%  |
| US22160N1090                       | COSTAR GRP ODSH COSTAR GRP           | COM         | US      | USD      | AAA    | 4,938,634.41         | 3,656,757.92         | 0.52%  |
| US25809K1051                       | DOORDASH ODSH DOORDASH               | COM         | US      | USD      | AAA    | 94,744.55            | 70,152.57            | 0.01%  |
| US30303M1027                       | META PLATFORMS ODSH META PLATFORMS   | COM         | US      | USD      | AAA    | 28,175,680.50        | 20,862,374.96        | 2.96%  |
| US30303M1027                       | META PLATFORMS ODSH META PLATFORMS   | COM         | US      | USD      | AAA    | 4,933,147.61         | 3,652,695.28         | 0.52%  |
| US37940X1028                       | GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS | COM         | US      | USD      | AAA    | 4,576,817.27         | 3,388,854.37         | 0.48%  |
| US45841N1072                       | INTERACTIVE BRK ODSH INTERACTIVE BRK | COM         | US      | USD      | AAA    | 2,205,361.92         | 1,632,936.15         | 0.23%  |
| US46120E6023                       | INTUITIVE ODSH INTUITIVE             | COM         | US      | USD      | AAA    | 3,323,409.47         | 2,460,782.25         | 0.35%  |
| US46625H1005                       | JP MORGAN ODSH JP MORGAN             | COM         | US      | USD      | AAA    | 932.12               | 690.18               | 0.00%  |
| US49177J1025                       | KENVUE ODSH KENVUE                   | COM         | US      | USD      | AAA    | 10,489.05            | 7,766.50             | 0.00%  |
| US5324571083                       | LILLY ODSH LILLY                     | COM         | US      | USD      | AAA    | 15,006,961.01        | 11,111,740.41        | 1.58%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT             | COM         | US      | USD      | AAA    | 10,847,387.10        | 8,031,829.33         | 1.14%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT             | COM         | US      | USD      | AAA    | 6,412,300.59         | 4,747,917.95         | 0.67%  |
| US6153691059                       | MOODY S ODSH MOODY S                 | COM         | US      | USD      | AAA    | 68,614.25            | 50,804.67            | 0.01%  |
| US6311031081                       | NASDAQ ODSH NASDAQ                   | COM         | US      | USD      | AAA    | 3,306,664.77         | 2,448,383.82         | 0.35%  |
| US64110L1061                       | NETFLIX ODSH NETFLIX                 | COM         | US      | USD      | AAA    | 3,290,228.99         | 2,436,214.13         | 0.35%  |
| US65249B1098                       | NEWS CORP ODSH NEWS CORP             | COM         | US      | USD      | AAA    | 17,667,953.39        | 13,082,043.16        | 1.86%  |
| US65339F1012                       | NEXTERA ENERGY ODSH NEXTERA ENERGY   | COM         | US      | USD      | AAA    | 4,938,396.28         | 3,656,581.60         | 0.52%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                   | COM         | US      | USD      | AAA    | 40,391,787.27        | 29,907,657.82        | 4.25%  |
| US6795801009                       | OLD DOMINION ODSH OLD DOMINION       | COM         | US      | USD      | AAA    | 350,327.84           | 259,396.42           | 0.04%  |
| US69370C1009                       | PTC ODSH PTC                         | COM         | US      | USD      | AAA    | 13,223,086.49        | 9,790,890.00         | 1.39%  |
| US7134481081                       | PEPSICO ODSH PEPSICO                 | COM         | US      | USD      | AAA    | 7,774,792.23         | 5,756,760.01         | 0.82%  |
| US7427181091                       | PROCTER GAMBLE ODSH PROCTER GAMBLE   | COM         | US      | USD      | AAA    | 10,157,518.98        | 7,521,024.01         | 1.07%  |

| Collateral data - as at 02/10/2025 |                                        |             |         |          |        |                      |                      |         |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
| US7547301090                       | RAYMOND JAMES FI ODSH RAYMOND JAMES FI | COM         | US      | USD      | AAA    | 3,305,391.59         | 2,447,441.11         | 0.35%   |
| US7739031091                       | ROCKWELL AUTOMAT ODSH ROCKWELL AUTOMAT | COM         | US      | USD      | AAA    | 4,847,862.96         | 3,589,547.19         | 0.51%   |
| US8725901040                       | T-MOBILE US ODSH T-MOBILE US           | COM         | US      | USD      | AAA    | 20,733,081.84        | 15,351,584.05        | 2.18%   |
| US88160R1014                       | TESLA ODSH TESLA                       | COM         | US      | USD      | AAA    | 20,732,673.03        | 15,351,281.35        | 2.18%   |
| US8825081040                       | TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT | COM         | US      | USD      | AAA    | 2,716,853.79         | 2,011,664.72         | 0.29%   |
| US89832Q1094                       | TRUIST FINANCIAL ODSH TRUIST FINANCIAL | COM         | US      | USD      | AAA    | 2,132,519.13         | 1,579,000.50         | 0.22%   |
| US9029733048                       | US BANCORP ODSH US BANCORP             | COM         | US      | USD      | AAA    | 805,437.35           | 596,377.29           | 0.08%   |
| US9078181081                       | UNION PACIFIC ODSH UNION PACIFIC       | COM         | US      | USD      | AAA    | 2,668,054.84         | 1,975,532.07         | 0.28%   |
| US912810UE63                       | UST 4.500 11/15/54 US TREASURY         | GOV         | US      | USD      | AAA    | 13,854.43            | 10,258.36            | 0.00%   |
| US912810UK24                       | UST 4.750 05/15/55 US TREASURY         | GOV         | US      | USD      | AAA    | 102.26               | 75.72                | 0.00%   |
| US91282CBC47                       | UST 0.375 12/31/25 US TREASURY         | GOV         | US      | USD      | AAA    | 3,365,902.61         | 2,492,245.83         | 0.35%   |
| US91282CCM10                       | UST 0.125 07/15/31 US TREASURY         | GOV         | US      | USD      | AAA    | 841,506.06           | 623,083.97           | 0.09%   |
| US91282CEP23                       | UST 2.875 05/15/32 US TREASURY         | GOV         | US      | USD      | AAA    | 24,353,564.46        | 18,032,330.87        | 2.56%   |
| US91282CHF14                       | UST 3.750 05/31/30 US TREASURY         | GOV         | US      | USD      | AAA    | 1,422,306.69         | 1,053,131.46         | 0.15%   |
| US91282CJL63                       | UST 4.875 11/30/25 US TREASURY         | GOV         | US      | USD      | AAA    | 1,017,422.90         | 753,339.68           | 0.11%   |
| US91282CJN20                       | UST 4.375 11/30/28 US TREASURY         | GOV         | US      | USD      | AAA    | 9,677,402.41         | 7,165,526.94         | 1.02%   |
| US91282CKL45                       | UST 2.125 04/15/29 US TREASURY         | GOV         | US      | USD      | AAA    | 6,059,708.84         | 4,486,845.24         | 0.64%   |
| US91282CKQ32                       | UST 4.375 05/15/34 US TREASURY         | GOV         | US      | USD      | AAA    | 1,564,906.85         | 1,158,718.19         | 0.16%   |
| US91282CMK44                       | UST 4.375 01/31/32 US TREASURY         | GOV         | US      | USD      | AAA    | 9,679,047.77         | 7,166,745.23         | 1.02%   |
| US91282CMP31                       | UST 4.125 02/28/27 US TREASURY         | GOV         | US      | USD      | AAA    | 24,723,329.22        | 18,306,119.15        | 2.60%   |
| US91282CMR96                       | UST 4.125 02/29/32 US TREASURY         | GOV         | US      | USD      | AAA    | 1,513,801.77         | 1,120,877.99         | 0.16%   |
| US91282CMT52                       | UST 4.125 03/31/32 US TREASURY         | GOV         | US      | USD      | AAA    | 711,739.28           | 526,999.58           | 0.07%   |
| US92343V1044                       | VERIZON ODSH VERIZON                   | COM         | US      | USD      | AAA    | 6,919,924.23         | 5,123,782.33         | 0.73%   |
| US92532F1003                       | VERTEX PHARMS ODSH VERTEX PHARMS       | COM         | US      | USD      | AAA    | 3,456,399.71         | 2,559,253.42         | 0.36%   |
| US9311421039                       | WALMART ODSH WALMART                   | COM         | US      | USD      | AAA    | 3,136,799.40         | 2,322,608.86         | 0.33%   |
| US94106L1098                       | WASTE MGMT ODSH WASTE MGMT             | COM         | US      | USD      | AAA    | 3,378,522.42         | 2,501,590.03         | 0.36%   |
| US9418481035                       | WATERS ODSH WATERS                     | COM         | US      | USD      | AAA    | 646,655.82           | 478,809.24           | 0.07%   |
| US9497461015                       | WELLS FARGO ODSH WELLS FARGO           | COM         | US      | USD      | AAA    | 6,165,690.54         | 4,565,318.23         | 0.65%   |
| US98978V1035                       | ZOETIS ODSH ZOETIS                     | COM         | US      | USD      | AAA    | 11,427,272.85        | 8,461,199.40         | 1.20%   |
|                                    |                                        |             |         |          |        | Total:               | 704,176,240.84       | 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                             | BARCLAYS CAPITAL SECURITIES LIMITED (PARENT) | 142,656,480.51 |
| 2                             | BARCLAYS BANK PLC (PARENT)                   | 100,687,450.80 |
| 3                             | RBC DOMINION SECURITIES INC (PARENT)         | 81,413,030.39  |
| 4                             | HSBC BANK PLC (PARENT)                       | 64,595,706.70  |
| 5                             | SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)    | 44,081,747.15  |