



Securities Lending Report

SSTL - HITIF - EUROPEAN INDEX FUND

Report as at 07/08/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - EUROPEAN INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00B80QGH28
Total net assets (AuM)	6,158,644,544
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 07/08/2025	
Currently on loan in GBP (base currency)	885,183,104.66
Current percentage on loan (in % of the fund AuM)	14.37%
Collateral value (cash and securities) in GBP (base currency)	936,000,896.30
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	938,143,749.68
12-month average on loan as a % of the fund AuM	18.50%
12-month maximum on loan in GBP	1,366,691,542.74
12-month maximum on loan as a % of the fund AuM	24.25%
Gross Return for the fund over the last 12 months in (base currency fund)	1,603,483.91
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0316%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	27,342,675.59	23,848,823.02	2.55%
BE0974259880	D IETEREN GROUP ODSH D IETEREN GROUP	COM	BE	EUR	AA3	673,171.19	587,153.24	0.06%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	10,645,711.96	9,285,400.75	0.99%
BMG491BT1088	INVESCO ODSH INVESCO	COM	US	USD	AAA	8,252,062.30	6,190,594.37	0.66%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	3,393,655.53	1,851,219.47	0.20%
CA13321L1085	CAMECO ODSH CAMECO	COM	CA	CAD	AAA	8,629.68	4,707.44	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	1,275,910.39	696,001.74	0.07%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	2,235,569.98	1,219,490.50	0.13%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	409,069.07	223,144.81	0.02%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		20,413.77	18,963.97	0.00%

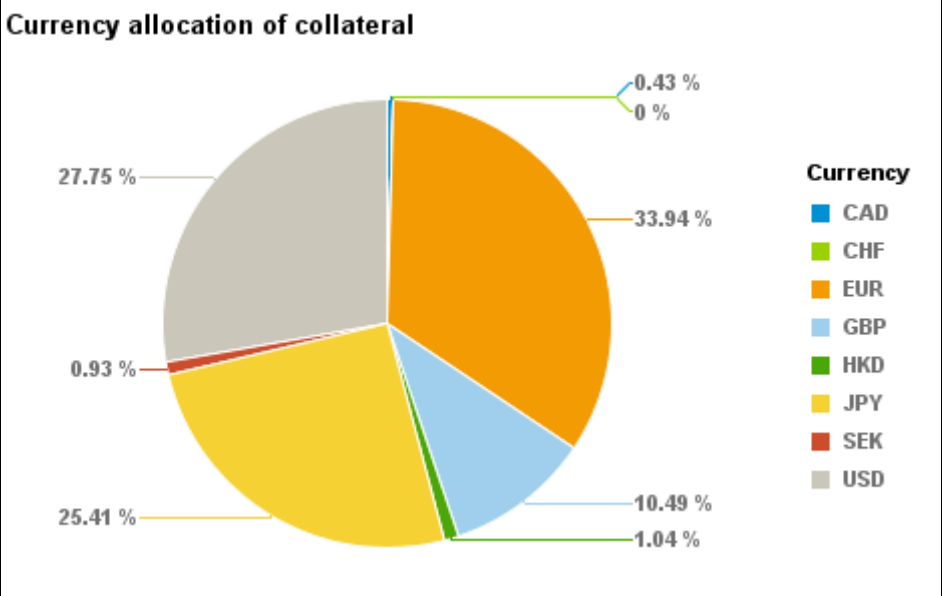
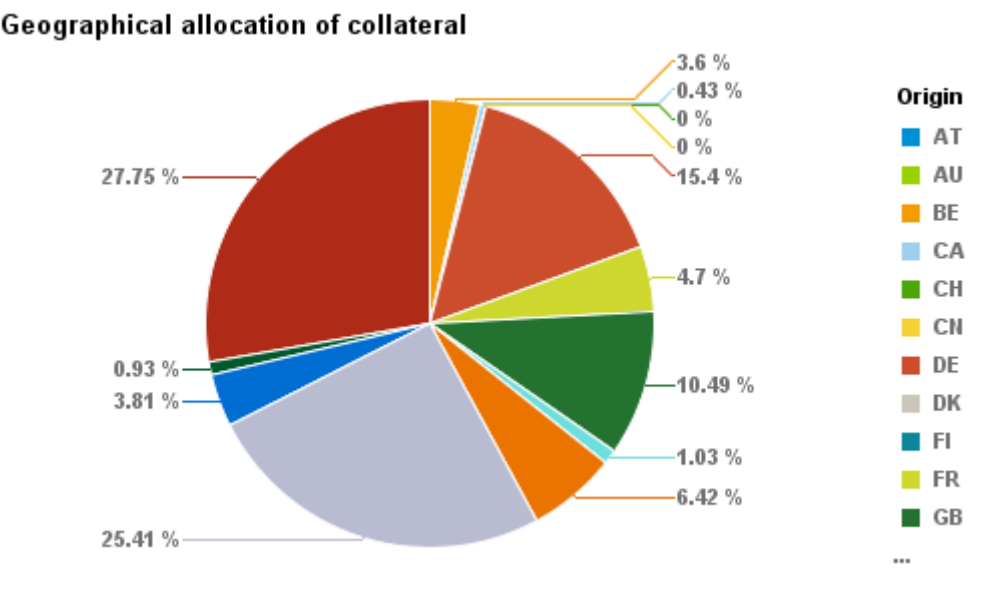
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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH1430134226	AMRIZE ODSH AMRIZE	COM	CH	CHF		27,165.09	25,235.81	0.00%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		1,175.00	112.29	0.00%
CNE1000002L3	CHINA LIFE INS ODSH CHINA LIFE INS	COM	CN	HKD		88,276.50	8,436.21	0.00%
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		179.77	17.18	0.00%
CNE100003F19	WUXI APPTec ODSH WUXI APPTec	COM	CN	HKD		368,668.28	35,232.06	0.00%
DE0001030583	DEGV 0.100 04/15/33 GERMANY	GOV	DE	EUR	AAA	3,314,777.75	2,891,214.78	0.31%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	12,941,770.17	11,288,068.18	1.21%
DE0001102564	DEGV 08/15/31 GERMANY	GOV	DE	EUR	AAA	1,828,382.14	1,594,751.10	0.17%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	4,755,253.20	4,147,625.99	0.44%
DE0001142073	DEGV PO STR 07/04/28 GERMANY	GOV	DE	EUR	AAA	36,931.54	32,212.42	0.00%
DE0005785604	FRESENIUS ODSH FRESENIUS	COM	DE	EUR	AAA	1,917,092.05	1,672,125.64	0.18%
DE0007100000	MERCEDES BENZ GR ODSH MERCEDES BENZ GR	COM	DE	EUR	AAA	29,858,129.82	26,042,852.00	2.78%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	40,864,903.20	35,643,177.67	3.81%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	12,442,045.50	10,852,198.43	1.16%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	40,865,087.99	35,643,338.85	3.81%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	16,488,869.54	14,381,918.48	1.54%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	27,391,103.68	23,891,062.96	2.55%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	20,476,640.35	17,860,131.14	1.91%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	1,288,568.49	1,123,914.95	0.12%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	162.23	141.50	0.00%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	4,069,614.90	4,069,614.90	0.43%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	1,949,494.50	1,949,494.50	0.21%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	1,065,937.22	1,065,937.22	0.11%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	1,262,197.00	1,262,197.00	0.13%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	23,071,045.48	23,071,045.48	2.46%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	730,164.33	730,164.33	0.08%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	1,949,489.28	1,949,489.28	0.21%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	18,509,537.60	18,509,537.60	1.98%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	15,601,384.32	15,601,384.32	1.67%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	1,187,985.34	1,187,985.34	0.13%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	1,949,466.16	1,949,466.16	0.21%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	3,588,815.86	3,588,815.86	0.38%
GB00BMBL1G81	UKT 0 1/8 01/31/28 UK TREASURY	GIL	GB	GBP	AA3	2,728,940.55	2,728,940.55	0.29%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	897,204.12	897,204.12	0.10%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	1,949,491.43	1,949,491.43	0.21%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	496,921.95	496,921.95	0.05%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	17,179,506.12	17,179,506.12	1.84%
HK0101000591	HANGLUNGPROPERTY ODSH HANGLUNGPROPERTY	COM	HK	HKD		8.16	0.78	0.00%
HK0291001490	CHINA RES BEER ODSH CHINA RES BEER	COM	HK	HKD		10,345,611.46	988,686.11	0.11%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		4,652,310.44	4,057,837.28	0.43%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		33.26	29.01	0.00%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		1,457,724.80	1,271,456.43	0.14%
IT0000066123	BPER BANCA ODSH BPER BANCA	COM	IT	EUR		111,852.51	97,559.97	0.01%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		4,652,284.04	4,057,814.25	0.43%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		18.45	16.09	0.00%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		4,652,272.55	4,057,804.23	0.43%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		2,953.68	2,576.26	0.00%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		16.99	14.82	0.00%
IT0003492391	DIASORIN ODSH DIASORIN	COM	IT	EUR		2,520,681.59	2,198,588.39	0.23%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		6,426,269.82	5,605,119.77	0.60%
IT0003828271	RECORDATI ODSH RECORDATI	COM	IT	EUR		3,464,335.49	3,021,662.01	0.32%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		21,221,705.07	18,509,991.34	1.98%
IT0004764699	BRUNELLO ODSH BRUNELLO	COM	IT	EUR		5,406,854.16	4,715,965.25	0.50%
IT0004776628	BANCA MEDIOLANUM ODSH BANCA MEDIOLANUM	COM	IT	EUR		416,336.00	363,136.50	0.04%
IT0005218380	BANCO BPM ODSH BANCO BPM	COM	IT	EUR		4,652,301.07	4,057,829.11	0.43%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		4,652,274.56	4,057,805.98	0.43%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		4,652,310.18	4,057,837.05	0.43%
JP1051581P56	JPGV 0.100 03/20/28 JAPAN	GOV	JP	JPY	A1	143,461,081.38	730,165.26	0.08%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	925,864,591.33	4,712,317.47	0.50%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	88,921,438.24	452,578.11	0.05%
JP1120271N56	JPGV 0.005 03/10/32 JAPAN	GOV	JP	JPY	A1	1,616,852,026.88	8,229,194.77	0.88%
JP1201111968	JPGV 2.200 06/20/29 JAPAN	GOV	JP	JPY	A1	3,259,447,532.61	16,589,414.58	1.77%
JP1201321BC7	JPGV 1.700 12/20/31 JAPAN	GOV	JP	JPY	A1	3,260,144,157.52	16,592,960.15	1.77%
JP1201581G90	JPGV 0.500 09/20/36 JAPAN	GOV	JP	JPY	A1	7,023,124,852.36	35,745,177.26	3.82%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	2,472,126,289.79	12,582,232.88	1.34%
JP1300321A34	JPGV 2.300 03/20/40 JAPAN	GOV	JP	JPY	A1	81,107,752.02	412,809.26	0.04%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	3,262,782,316.60	16,606,387.43	1.77%
JP1300381D38	JPGV 1.800 03/20/43 JAPAN	GOV	JP	JPY	A1	3,094,597,343.21	15,750,386.46	1.68%
JP1300681LA7	JPGV 0.600 09/20/50 JAPAN	GOV	JP	JPY	A1	3,604,411,348.47	18,345,156.22	1.96%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	4,539,701,215.44	23,105,444.95	2.47%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	2,516,157,842.02	12,806,337.63	1.37%
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	3,256,774,147.08	16,575,808.01	1.77%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	164,629,044.09	837,902.57	0.09%
JP1400071E55	JPGV 1.700 03/20/54 JAPAN	GOV	JP	JPY	A1	3,552,782,359.12	18,082,383.25	1.93%
JP3112000009	AGC INC ODSH AGC INC	COM	JP	JPY	A1	457,698.38	2,329.52	0.00%
JP3164720009	RENASAS ODSH RENASAS	COM	JP	JPY	A1	388,891,999.28	1,979,320.28	0.21%
JP3190000004	OBAYASHI ODSH OBAYASHI	COM	JP	JPY	A1	223,262,298.95	1,136,324.73	0.12%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	438,197,999.19	2,230,270.07	0.24%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	7,793,999.16	39,668.65	0.00%
JP3475350009	DAIICHI SANKYO ODSH DAIICHI SANKYO	COM	JP	JPY	A1	12,959,999.10	65,961.73	0.01%
JP3476480003	DAI-ICHILIFEHLDG ODSH DAI-ICHILIFEHLDG	COM	JP	JPY	A1	19,026,699.29	96,839.05	0.01%
JP3494600004	SCREEN HLDG ODSH SCREEN HLDG	COM	JP	JPY	A1	259,011,998.26	1,318,277.83	0.14%
JP3496400007	KDDI ODSH KDDI	COM	JP	JPY	A1	152,943,999.60	778,429.90	0.08%
JP3502200003	DAIWA SECS GRP ODSH DAIWA SECS GRP	COM	JP	JPY	A1	14,104,999.53	71,789.37	0.01%
JP3511800009	CHIBA BANK ODSH CHIBA BANK	COM	JP	JPY	A1	60,164,999.74	306,218.19	0.03%
JP3519400000	CHUGAI PHARM ODSH CHUGAI PHARM	COM	JP	JPY	A1	33,299,999.53	169,485.01	0.02%
JP3548600000	DISCO ODSH DISCO	COM	JP	JPY	A1	136,339,998.18	693,921.51	0.07%
JP3566800003	CENTRAL JPN RAIL ODSH CENTRAL JPN RAIL	COM	JP	JPY	A1	32,404,798.69	164,928.76	0.02%
JP3633400001	TOYOTA ODSH TOYOTA	COM	JP	JPY	A1	136,947,999.92	697,016.02	0.07%
JP3670800006	NISSAN CHEMICAL ODSH NISSAN CHEMICAL	COM	JP	JPY	A1	261,527,999.38	1,331,083.37	0.14%
JP3684000007	NITTO DENKO ODSH NITTO DENKO	COM	JP	JPY	A1	59,072,399.87	300,657.25	0.03%
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	2,297,999.46	11,695.99	0.00%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	11,534,049.53	58,704.16	0.01%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	973,853,999.11	4,956,566.28	0.53%
JP3783600004	EAST JAPAN RAIL ODSH EAST JAPAN RAIL	COM	JP	JPY	A1	3,814,798.29	19,415.95	0.00%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	50,904,698.44	259,086.59	0.03%
JP3792600003	HINO MOTORS ODSH HINO MOTORS	COM	JP	JPY	A1	364,998.31	1,857.71	0.00%
JP3820000002	FUJI ELECTRIC ODSH FUJI ELECTRIC	COM	JP	JPY	A1	4,564,998.69	23,234.20	0.00%
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	48,632,999.47	247,524.46	0.03%
JP3854600008	HONDA ODSH HONDA	COM	JP	JPY	A1	55,174,348.15	280,817.57	0.03%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	8,450,399.22	43,009.49	0.00%
JP3890350006	SMFG ODSH SMFG	COM	JP	JPY	A1	175,139,199.99	891,395.48	0.10%
JP3892100003	SMT GROUP ODSH SMT GROUP	COM	JP	JPY	A1	53,341,198.86	271,487.50	0.03%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	22,641,198.54	115,235.55	0.01%
JP3910660004	TOKIO MARINEHLDG ODSH TOKIO MARINEHLDG	COM	JP	JPY	A1	145,275,498.51	739,399.99	0.08%
JP3914400001	MURATA MFG ODSH MURATA MFG	COM	JP	JPY	A1	79,970,099.85	407,019.02	0.04%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		24,100,094.32	2,303,143.57	0.25%
KYG210961051	CHINA MENGNIU ODSH CHINA MENGNIU	COM	HK	HKD		1,197.29	114.42	0.00%
KYG3777B1032	GEELY AUTOMOBILE ODSH GEELY AUTOMOBILE	COM	HK	HKD		147,040.65	14,052.05	0.00%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		18,330.84	1,751.80	0.00%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		41,140,952.81	3,931,665.98	0.42%
KYG9066F1019	TRIP.COM GROUP ODSH TRIP.COM GROUP	COM	HK	HKD		22,212,248.39	2,122,730.16	0.23%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		3,093,578.32	295,640.13	0.03%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	1,295,467.79	1,129,932.66	0.12%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	40,865,002.80	35,643,264.54	3.81%
NL0015000LU4	IVECO GROUP ODSH IVECO GROUP	COM	IT	EUR		73.39	64.01	0.00%
SE0000106270	HENNES & MAURITZ ODSH HENNES & MAURITZ	COM	SE	SEK	AAA	112,324,441.16	8,742,256.16	0.93%

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US0010551028	AFLAC ODSH AFLAC	COM	US	USD	AAA	1,652,715.73	1,239,846.76	0.13%
US0028241000	ABBOTT ODSH ABBOTT	COM	US	USD	AAA	12,033,252.57	9,027,196.23	0.96%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	AAA	1,838,869.97	1,379,497.35	0.15%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,901,616.19	2,176,756.33	0.23%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	12,033,258.93	9,027,201.00	0.96%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	24,673,756.47	18,509,944.84	1.98%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	12,377,331.56	9,285,320.00	0.99%
US0258161092	AMERICAN EXPRESS ODSH AMERICAN EXPRESS	COM	US	USD	AAA	3,293,793.29	2,470,962.71	0.26%
US0268747849	AIG ODSH AIG	COM	US	USD	AAA	1,512,813.09	1,134,893.54	0.12%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	12,377,219.91	9,285,236.24	0.99%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	1,291,868.50	969,143.66	0.10%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	AAA	4,728,520.79	3,547,277.41	0.38%
US0536111091	AVERY DENNISON ODSH AVERY DENNISON	COM	US	USD	AAA	170,804.77	128,135.61	0.01%
US0584981064	BALL ODSH BALL	COM	US	USD	AAA	1,026,406.59	769,997.44	0.08%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	6,653,363.99	4,991,270.81	0.53%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	2,806,134.33	2,105,127.03	0.22%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	929,007.84	696,930.11	0.07%
US1667641005	CHEVRON ODSH CHEVRON	COM	US	USD	AAA	64,931.50	48,710.80	0.01%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	7,633.60	5,726.63	0.00%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	6,351,933.71	4,765,141.57	0.51%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	12,377,466.91	9,285,421.54	0.99%
US4364401012	HOLOGIC ODSH HOLOGIC	COM	US	USD	AAA	137,191.39	102,919.27	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	12,033,199.61	9,027,156.50	0.96%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	12,377,447.04	9,285,406.63	0.99%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	76,676,572.32	57,521,809.69	6.15%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	5,170,832.37	3,879,094.05	0.41%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	4,527,599.86	3,396,549.03	0.36%
US7234841010	PINNACLE WEST ODSH PINNACLE WEST	COM	US	USD	AAA	666,431.99	499,948.98	0.05%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	3,118,994.20	2,339,830.61	0.25%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	24,673,494.18	18,509,748.07	1.98%
US90353T1007	UBER ODSH UBER	COM	US	USD	AAA	6,720,964.21	5,041,983.65	0.54%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	4,565,772.82	3,425,185.91	0.37%
US91282CBF77	UST 0.125 01/15/31 US TREASURY	GOV	US	USD	AAA	18,241,952.41	13,684,885.53	1.46%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	AAA	973,550.18	730,345.22	0.08%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	1,414,065.02	1,060,813.97	0.11%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	41,318,375.16	30,996,530.50	3.31%
US91282CKU44	UST 4.625 05/31/31 US TREASURY	GOV	US	USD	AAA	972,404.26	729,485.57	0.08%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	973,348.27	730,193.75	0.08%
US91282CLG41	UST 3.750 08/15/27 US TREASURY	GOV	US	USD	AAA	973,206.49	730,087.39	0.08%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91913Y1001	VALERO ENERGY ODSH VALERO ENERGY	COM	US	USD	AAA	1,387,316.70	1,040,747.71	0.11%
						Total:	936,000,896.3	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	212,768,827.95
1	NATIXIS (PARENT)	224,171,246.38

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	163,976,689.64
2	NATIXIS (PARENT)	158,423,147.25
3	JP MORGAN SECS PLC (PARENT)	103,076,579.46
4	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	95,944,775.51
5	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	85,605,084.90