



Securities Lending Report

SSTL - HITIF - EUROPEAN INDEX FUND

Report as at 15/07/2025

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)	6,255,040,127
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 15/07/2025	
Currently on loan in GBP (base currency)	870,660,660.24
Current percentage on loan (in % of the fund AuM)	13.92%
Collateral value (cash and securities) in GBP (base currency)	920,746,595.82
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	912,866,986.76
12-month average on loan as a % of the fund AuM	18.59%
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)	1,554,214.17
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0317%

Collateral data - as at 15/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A0VRQ6	ATGV 3.150 06/20/44 AUSTRIA	GOV	AT	EUR	AA1	5,787,354.35	5,028,546.66	0.55%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	602.63	523.62	0.00%
AT0000A33SK7	ATGV 3.150 10/20/53 AUSTRIA	GOV	AT	EUR	AA1	9,387,998.39	8,157,093.05	0.89%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	99.45	86.41	0.00%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	12,140,908.54	10,549,055.99	1.15%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	844,119.73	733,443.16	0.08%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	AA3	39,338,556.29	34,180,690.15	3.71%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	2,191,107.39	1,903,820.83	0.21%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	5,995,537.86	5,209,434.23	0.57%
BE0974464977	SYENSQ ODSH SYENSQ	COM	BE	EUR	AA3	67.94	59.03	0.00%

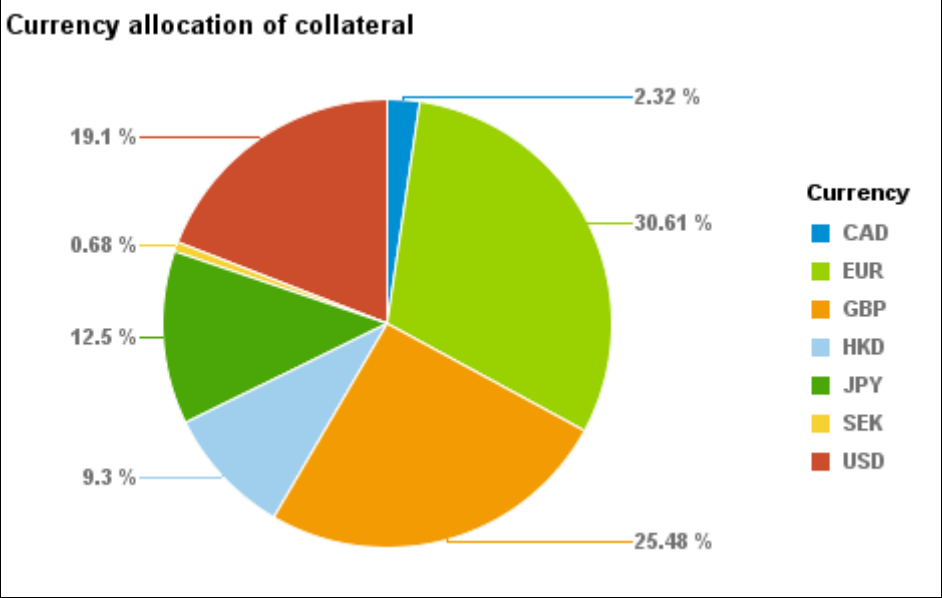
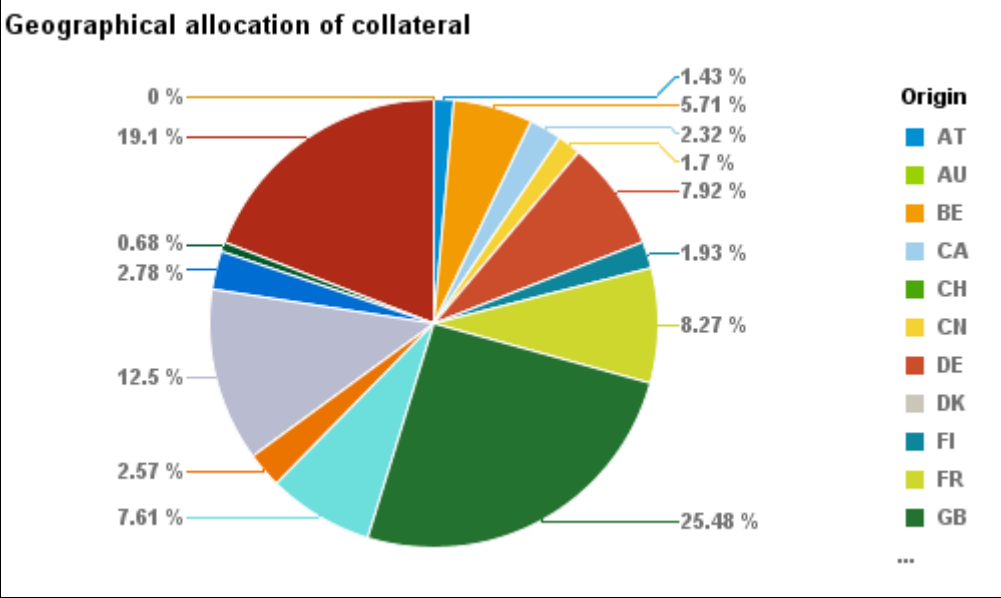
Collateral data - as at 15/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BMG0171K1018	ALI HEALTH ODSH ALI HEALTH	COM	HK	HKD		1,788,017.04	169,391.98	0.02%
CA01626P1484	ALIM COUCHE-TARD ODSH ALIM COUCHE-TARD	COM	CA	CAD	AAA	3,466,496.80	1,883,965.65	0.20%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	2,340,553.05	1,272,039.70	0.14%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	7,880,952.70	4,283,126.47	0.47%
CA135087R895	CAGV 3.500 09/01/29 CANADA	GOV	CA	CAD	AAA	16,381,519.04	8,902,999.48	0.97%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	1,085,612.62	590,006.86	0.06%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	1,085,654.65	590,029.70	0.06%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	128,969.81	70,092.29	0.01%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	1,085,669.46	590,037.75	0.06%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	5,913,587.19	3,213,906.08	0.35%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		88,289,090.51	8,364,273.65	0.91%
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		11,763,018.80	1,114,397.12	0.12%
CNE100003F19	WUXI APPTec ODSH WUXI APPTec	COM	CN	HKD		64,972,519.95	6,155,323.76	0.67%
DE0001030724	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	731.02	635.17	0.00%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	0.98	0.85	0.00%
DE0001102523	DEGV 11/15/27 GERMANY	GOV	DE	EUR	AAA	14,598.65	12,684.55	0.00%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	2,039.82	1,772.37	0.00%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	89,354.52	77,638.82	0.01%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	20,745.42	18,025.39	0.00%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	277,627.01	241,226.01	0.03%
DE0001108546	DEGV PO STR 07/04/40 GERMANY	GOV	DE	EUR	AAA	3,661.35	3,181.29	0.00%
DE0001108595	DEGV PO STR 07/04/42 GERMANY	GOV	DE	EUR	AAA	4,773.50	4,147.62	0.00%
DE0001108744	DEGV PO STR 08/15/46 GERMANY	GOV	DE	EUR	AAA	1,874.46	1,628.69	0.00%
DE0001108785	DEGV PO STR 08/15/25 GERMANY	GOV	DE	EUR	AAA	4,638.75	4,030.54	0.00%
DE0001108793	DEGV PO STR 02/15/26 GERMANY	GOV	DE	EUR	AAA	109.35	95.01	0.00%
DE0001142073	DEGV PO STR 07/04/28 GERMANY	GOV	DE	EUR	AAA	38,215.13	33,204.56	0.00%
DE0001142263	DEGV PO STR 01/04/37 GERMANY	GOV	DE	EUR	AAA	9,548.22	8,296.31	0.00%
DE0001143329	DEGV IO STR 07/04/29 GERMANY	GOV	DE	EUR	AAA	653.69	567.98	0.00%
DE0003811444	DEGV IO STR 08/15/26 GERMANY	GOV	DE	EUR	AAA	761.79	661.91	0.00%
DE0003811451	DEGV IO STR 08/15/27 GERMANY	GOV	DE	EUR	AAA	0.01	0.01	0.00%
DE0005785604	FRESENIUS ODSH FRESENIUS	COM	DE	EUR	AAA	26,551,745.22	23,070,418.99	2.51%
DE0006599905	MERCK ODSH MERCK	COM	DE	EUR	AAA	9,313,899.00	8,092,709.18	0.88%
DE0007037129	RWE ODSH RWE	COM	DE	EUR	AAA	9,043,653.36	7,857,896.74	0.85%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	26,551,553.99	23,070,252.84	2.51%
DE000BU22023	DEGV 3.100 09/18/25 GERMANY	GOV	DE	EUR	AAA	8,952.57	7,778.76	0.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	8,981.21	7,803.64	0.00%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	7,321.28	6,361.35	0.00%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	5,910.37	5,135.43	0.00%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	206,119.93	179,094.56	0.02%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	11,199,760.16	9,731,306.07	1.06%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	13,367.05	11,614.43	0.00%
DE000ENAG999	E.ON ODSH E.ON	COM	DE	EUR	AAA	506,009.73	439,664.38	0.05%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	34,262.42	34,262.42	0.00%
FI4000046545	FIGV 2.625 07/04/42 FINLAND	GOV	FI	EUR	AA1	12,140,890.50	10,549,040.32	1.15%
FI4000074984	VALMET ODSH VALMET	COM	FI	EUR	AA1	5,316,599.63	4,619,514.84	0.50%
FI4000306758	FIGV 1.125 04/15/34 FINLAND	GOV	FI	EUR	AA1	3,034,513.73	2,636,644.13	0.29%
FI4000415153	FIGV 0.125 04/15/36 FINLAND	GOV	FI	EUR	AA1	721.41	626.82	0.00%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	4,449,089.78	3,865,748.35	0.42%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	11,592,003.15	10,072,120.21	1.09%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	14,328,606.51	12,449,914.42	1.35%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	26,551,729.44	23,070,405.28	2.51%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	7,608,836.87	6,611,205.90	0.72%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	315.17	273.85	0.00%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	23,081,939.08	20,055,555.72	2.18%
GB0000536739	ORD GBP0.10 ASHTead GROUP	CST	GB	GBP	AA3	71,171.04	71,171.04	0.01%
GB0000811801	ORD GBP0.10 BARRATT DEVEL	CST	GB	GBP	AA3	920,556.63	920,556.63	0.10%
GB0001826634	ORD GBP0.05 DIPLOMA	CST	GB	GBP	AA3	288,257.12	288,257.12	0.03%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	226,837.80	226,837.80	0.02%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	11,004.48	11,004.48	0.00%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	81,042.50	81,042.50	0.01%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	1,948,092.00	1,948,092.00	0.21%
GB0004082847	USD0.50 STANDARD CHARTERED PLC	CST	GB	GBP	AA3	58,229.10	58,229.10	0.01%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	2,488,228.00	2,488,228.00	0.27%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	1,645,960.45	1,645,960.45	0.18%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	878,018.34	878,018.34	0.10%
GB0006776081	ORD GBP0.25 PEARSON	CST	GB	GBP	AA3	59,062.08	59,062.08	0.01%
GB0006776081	ORD GBP0.25 PEARSON	CST	GB	GBP	AA3	1,901,433.60	1,901,433.60	0.21%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	17,615,922.60	17,615,922.60	1.91%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	18,884,556.23	18,884,556.23	2.05%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	16,302,149.23	16,302,149.23	1.77%
GB0008782301	ORD GBP0.25 TAYLOR WIMPEY	CST	GB	GBP	AA3	10,563,139.12	10,563,139.12	1.15%
GB0009465807	ORD GBP0.125 WEIR GROUP	CST	GB	GBP	AA3	9,509,704.68	9,509,704.68	1.03%
GB0009697037	ORD GBP0.60 BABCOCK INTL	CST	GB	GBP	AA3	3,793,727.28	3,793,727.28	0.41%
GB0030913577	ORD GBP0.05 BT GROUP PLC	CST	GB	GBP	AA3	6,976.70	6,976.70	0.00%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	8,476,128.17	8,476,128.17	0.92%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	23,070,370.05	23,070,370.05	2.51%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	590,023.60	590,023.60	0.06%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	12,449,845.80	12,449,845.80	1.35%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	5,216,350.74	5,216,350.74	0.57%
GB00B1KJJ408	ORD 76 122/153P WHITBREAD PLC	CST	GB	GBP	AA3	11,005,420.00	11,005,420.00	1.20%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	201.76	201.76	0.00%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	8,476,212.15	8,476,212.15	0.92%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	8,476,262.82	8,476,262.82	0.92%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	5,512,751.99	5,512,751.99	0.60%
GB00B8C3BL03	SAGE GROUP ODSH SAGE GROUP	CST	GB	GBP	AA3	37.06	37.06	0.00%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	0.72	0.72	0.00%
GB00BGLP8L22	IMI ODSH IMI	CST	GB	GBP	AA3	323,479.40	323,479.40	0.04%
GB00BJFFLV09	CRODA ODSH CRODA	CST	GB	GBP	AA3	5,320,065.74	5,320,065.74	0.58%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	259,785.88	259,785.88	0.03%
GB00BL6K5J42	ENDEAVOUR MING ODSH ENDEAVOUR MING	CST	GB	GBP	AA3	9,435,875.28	9,435,875.28	1.02%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	AA3	10,549,055.12	10,549,055.12	1.15%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	2,637,264.00	2,637,264.00	0.29%
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	1,883,970.90	1,883,970.90	0.20%
GB00BYZW3G56	UKT 1 H 07/22/26 UK TREASURY	GIL	GB	GBP	AA3	28,182,303.39	28,182,303.39	3.06%
HK0027032686	GALAXY ENT ODSH GALAXY ENT	COM	HK	HKD		13,780,977.70	1,305,573.18	0.14%
IE0002424939	DCC ODSH DCC	CST	GB	GBP	AA3	216,870.24	216,870.24	0.02%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	9.48	9.48	0.00%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		6,298,841.48	5,472,970.27	0.59%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		7,608,851.75	6,611,218.83	0.72%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	5,216,804.01	5,216,804.01	0.57%
JE00BJ1F3079	AMCR ODSH AMCR	COM	US	USD	AAA	9.61	7.15	0.00%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	312,231,682.82	1,574,417.37	0.17%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	97,658.58	492.44	0.00%
JP1120221H48	JPGV 0.100 03/10/27 JAPAN	GOV	JP	JPY	A1	5,350,630,421.41	26,980,367.27	2.93%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	6,779,662,876.47	34,186,213.58	3.71%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	2,711,558,256.64	13,672,937.93	1.48%
JP1201111968	JPGV 2.200 06/20/29 JAPAN	GOV	JP	JPY	A1	173,509,973.63	874,917.99	0.10%
JP1201371C64	JPGV 1.700 06/20/32 JAPAN	GOV	JP	JPY	A1	391,826,125.31	1,975,769.57	0.21%
JP1201571G68	JPGV 0.200 06/20/36 JAPAN	GOV	JP	JPY	A1	920,104,881.16	4,639,596.77	0.50%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	18,130,745.15	91,423.65	0.01%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	356,752,240.66	1,798,910.73	0.20%
JP1300171525	JPGV 2.400 12/20/34 JAPAN	GOV	JP	JPY	A1	25,530,937.14	128,738.86	0.01%
JP1300211610	JPGV 2.300 12/20/35 JAPAN	GOV	JP	JPY	A1	2,823,622.90	14,238.02	0.00%
JP1300301940	JPGV 2.300 03/20/39 JAPAN	GOV	JP	JPY	A1	11,965,114.00	60,333.67	0.01%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	19,948,052.71	100,587.36	0.01%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	14,079,912.96	70,997.47	0.01%
JP1300771P16	JPGV 1.600 12/20/52 JAPAN	GOV	JP	JPY	A1	612,337,020.98	3,087,688.07	0.34%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1400121K57	JPGV 0.500 03/20/59 JAPAN	GOV	JP	JPY	A1	417,229,650.56	2,103,865.96	0.23%
JP1400131L54	JPGV 0.500 03/20/60 JAPAN	GOV	JP	JPY	A1	211,941,598.91	1,068,708.12	0.12%
JP1400151N57	JPGV 1.000 03/20/62 JAPAN	GOV	JP	JPY	A1	2,312,967,812.85	11,663,059.52	1.27%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	13,258,889.93	66,857.49	0.01%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	373,510,399.21	1,883,413.16	0.20%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	419,390,198.97	2,114,760.45	0.23%
JP3407400005	SUMITOMO EI ODSH SUMITOMO EI	COM	JP	JPY	A1	7,523,298.45	37,935.97	0.00%
JP3475350009	DAIICHI SANKYO ODSH DAIICHI SANKYO	COM	JP	JPY	A1	749,517,999.64	3,779,418.37	0.41%
JP3519400000	CHUGAI PHARM ODSH CHUGAI PHARM	COM	JP	JPY	A1	239,714,998.76	1,208,754.52	0.13%
JP3544000007	TEIJIN ODSH TEIJIN	COM	JP	JPY	A1	197,592,498.17	996,353.28	0.11%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	179,264,998.07	903,937.50	0.10%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		209,314,429.86	19,829,892.46	2.15%
KYG211501005	CHINA HONGQIAO ODSH CHINA HONGQIAO	COM	HK	HKD		853,896.36	80,895.87	0.01%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		69,784,687.74	6,611,215.74	0.72%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		46,523,608.92	4,407,522.99	0.48%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		82,266,624.87	7,793,721.27	0.85%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		226,954,282.40	21,501,045.18	2.34%
KYG9066F1019	TRIP.COM GROUP ODSH TRIP.COM GROUP	COM	HK	HKD		18,201,195.93	1,724,332.90	0.19%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		69,784,644.99	6,611,211.69	0.72%
LU2598331598	TENARIS ODSH TENARIS	COM	IT	EUR		13,320,223.10	11,573,744.98	1.26%
NL0000009538	PHILIPS ODSH PHILIPS	COM	NL	EUR	AAA	41.26	35.85	0.00%
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	AAA	4,004,473.49	3,479,427.83	0.38%
NL0013267909	AKZO NOBEL ODSH AKZO NOBEL	COM	NL	EUR	AAA	59.78	51.94	0.00%
NL0013654783	PROSUS ODSH PROSUS	COM	NL	EUR	AAA	1,158,476.59	1,006,583.19	0.11%
NL0013654783	PROSUS ODSH PROSUS	COM	NL	EUR	AAA	14,328,649.03	12,449,951.37	1.35%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	9,963,866.78	8,657,456.58	0.94%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	415.15	360.72	0.00%
SE0000108656	ERICSSON ODSH ERICSSON	COM	SE	SEK	AAA	3,073,517.17	237,794.46	0.03%
SE0000242455	SWEDBANK AB ODSH SWEDBANK AB	COM	SE	SEK	AAA	78,243,520.69	6,053,610.47	0.66%
SE0015811963	INVESTR ODSH INVESTR	COM	SE	SEK	AAA	287.58	22.25	0.00%
SE0020050417	BOLIDEN ODSH BOLIDEN	COM	SE	SEK	AAA	908.38	70.28	0.00%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	18,194.39	13,530.95	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	6,804,188.19	5,060,192.76	0.55%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	4,590,926.15	3,414,216.45	0.37%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	15,048.14	11,191.12	0.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	793,381.85	590,028.52	0.06%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	13,912,338.68	10,346,438.61	1.12%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	11,395,233.20	8,474,497.60	0.92%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	816,287.49	607,063.17	0.07%

Collateral data - as at 15/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	7,234.92	5,380.52	0.00%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	11,395,231.46	8,474,496.31	0.92%
US2333311072	DTE ENERGY ODSH DTE ENERGY	COM	US	USD	AAA	155,345.69	115,528.72	0.01%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	8,167,075.00	6,073,755.25	0.66%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	7,187,162.75	5,345,006.32	0.58%
US2600031080	DOVER ODSH DOVER	COM	US	USD	AAA	376,855.50	280,262.89	0.03%
US2774321002	EASTMAN CHEMICAL ODSH EASTMAN CHEMICAL	COM	US	USD	AAA	132,619.20	98,627.30	0.01%
US29364G1031	ENTERGY ODSH ENTERGY	COM	US	USD	AAA	3,645,243.69	2,710,923.80	0.29%
US2944291051	EQUIFAX ODSH EQUIFAX	COM	US	USD	AAA	4,613,067.36	3,430,682.60	0.37%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	949,409.27	706,064.23	0.08%
US3167731005	FIFTH THIRD ODSH FIFTH THIRD	COM	US	USD	AAA	39,724.99	29,543.00	0.00%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	426,517.99	317,196.29	0.03%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	AAA	3,053,745.71	2,271,033.88	0.25%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	31,021,535.25	23,070,341.91	2.51%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	1,241,612.00	923,371.88	0.10%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	9,190,334.88	6,834,741.29	0.74%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	8,619,894.52	6,410,511.67	0.70%
US912810QQ40	UST 4.375 05/15/41 US TREASURY	GOV	US	USD	AAA	386,087.10	287,128.32	0.03%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	20,987,937.67	15,608,476.31	1.70%
US912810SM18	UST 0.250 02/15/50 US TREASURY	GOV	US	USD	AAA	2,972,543.40	2,210,644.70	0.24%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	11,397,663.95	8,476,305.32	0.92%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	865,727.14	643,830.84	0.07%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	6,089,085.37	4,528,379.41	0.49%
US912828N712	UST 0.625 01/15/26 US TREASURY	GOV	US	USD	AAA	36,359,834.69	27,040,370.87	2.94%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	11,397,646.74	8,476,292.52	0.92%
US91282CFZ95	UST 3.875 11/30/27 US TREASURY	GOV	US	USD	AAA	6,039,805.73	4,491,730.73	0.49%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	AAA	11,397,675.79	8,476,314.13	0.92%
	Unknown Company Description	UNK		EUR		35,029.34	30,436.48	0.00%
						Total:	920,746,595.82	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	MORGAN STANLEY & CO INTERNATIO	203,490,679.81

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	JP MORGAN SECS PLC (PARENT)	212,007,979.07
2	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	168,485,145.91
3	MERRILL LYNCH INTERNATIONAL (PARENT)	153,298,803.43
4	NATIXIS (PARENT)	149,518,714.55
5	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	126,992,322.81