

## Appendix H

### Annual Securites Lending Data for Five Fiscal Years

#### July 1, 2019 - June 30, 2020

Asset Class	Average Loan Amount	Average Availability	Average Loan %
US Treasuries	1,645,110,902.00	5,995,731,325.54	27%
US Agencies	43,338,972.37	676,486,082.11	6%
US Corp Bonds	135,806,330.22	2,166,569,455.43	6%
US Equities	171,479,026.34	1,817,514,003.03	9%
Global Sovereign	1,733,754.85	11,212,809.92	15%
Global Agencies	104,778.81	17,765,365.07	1%
Global Corp Bonds	16,182,312.06	273,580,169.12	6%
Global Equities	19,698,703.62	520,122,716.06	4%
<b>Totals</b>	<b>2,033,454,780.27</b>	<b>11,478,981,926.28</b>	<b>18%</b>

#### July 1, 2018 - June 30, 2019

Asset Class	Average Loan Amount	Average Availability	Average Loan %
US Treasuries	1,772,929,000.17	5,849,981,470.82	30%
US Agencies	41,351,756.55	724,747,468.82	6%
US Corp Bonds	114,990,965.03	1,292,549,281.96	9%
US Equities	166,201,403.78	1,509,257,146.65	11%
Global Sovereign	1,089,847.88	5,156,664.85	21%
Global Agencies	-	10,360,610.42	0%
Global Corp Bonds	18,303,897.12	240,870,576.74	8%
Global Equities	19,043,957.70	440,507,784.15	4%
<b>Totals</b>	<b>2,133,910,828.23</b>	<b>10,073,431,004.41</b>	<b>21%</b>

#### July 1, 2017 - June 30, 2018

Asset Class	Average Loan Amount	Average Availability	Average Loan %
US Treasuries	2,086,886,336.20	6,056,410,238.92	34%
US Agencies	22,551,093.08	878,283,783.40	3%
US Corp Bonds	124,979,669.20	1,132,347,713.54	11%
US Equities	147,123,935.24	1,370,602,154.63	11%
Global Sovereign	171,545.42	19,811,470.57	1%
Global Agencies	534.30	2,339,579.37	0%
Global Corp Bonds	24,728,661.47	183,329,105.14	13%
Global Equities	26,187,100.34	427,702,251.42	6%
<b>Totals</b>	<b>2,432,628,875.25</b>	<b>10,070,826,296.99</b>	<b>24%</b>

**July 1, 2016 - June 30, 2017**

<b>Asset Class</b>	<b>Average Loan Amount</b>	<b>Average Availability</b>	<b>Average Loan %</b>
US Treasuries	1,235,005,165.39	5,957,619,182.85	21%
US Agencies	55,430,113.29	845,548,720.25	7%
US Corp Bonds	102,224,561.77	1,161,426,702.51	9%
US Equities	160,518,899.99	1,280,966,090.18	13%
Global Sovereign	-	-	0%
Global Agencies	95,250.69	2,852,239.76	3%
Global Corp Bonds	22,428,704.68	175,698,826.53	13%
Global Equities	32,417,157.96	414,381,278.94	8%
<b>Totals</b>	<b>1,608,119,853.77</b>	<b>9,838,493,041.02</b>	<b>16%</b>

**July 1, 2015 - June 30, 2016**

<b>Asset Class</b>	<b>Average Loan Amount</b>	<b>Average Availability</b>	<b>Average Loan %</b>
US Treasuries	1,277,695,741.34	5,892,440,895.02	22%
US Agencies	34,731,346.62	846,589,719.53	4%
US Corp Bonds	95,831,413.65	1,118,710,365.48	9%
US Equities	166,895,239.62	1,062,975,718.55	16%
Global Sovereign	-	6,497,283.97	0%
Global Agencies	-	4,196,042.07	0%
Global Corp Bonds	20,114,743.93	178,157,612.75	11%
Global Equities	46,233,935.96	333,198,297.33	14%
<b>Totals</b>	<b>1,641,502,421.12</b>	<b>9,442,765,934.70</b>	<b>17%</b>