



Securities Lending Report

SSTL - HITIF - FTSE 100 INDEX FUND

Report as at 08/09/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - FTSE 100 INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00B80QFR50
Total net assets (AuM)	2,112,385,101
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

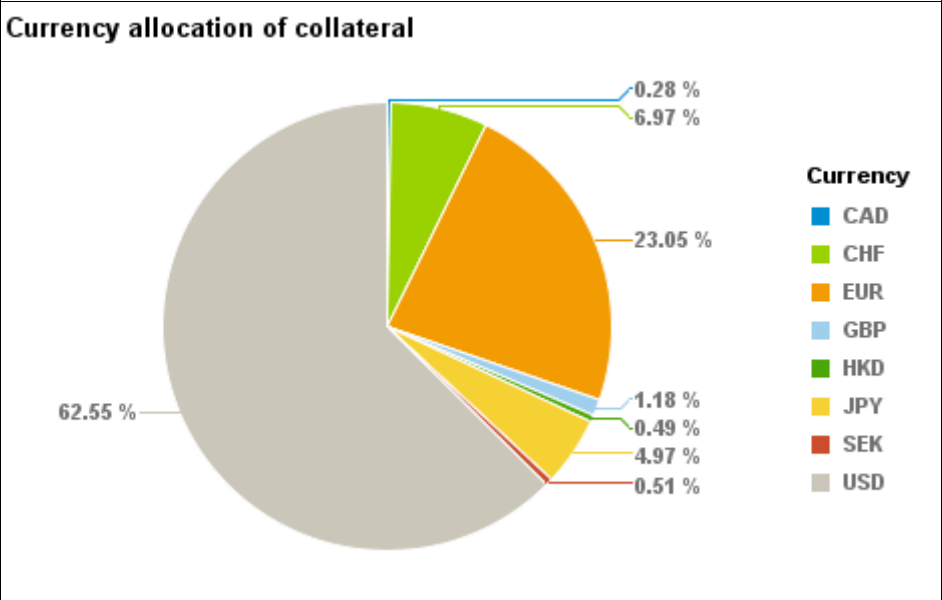
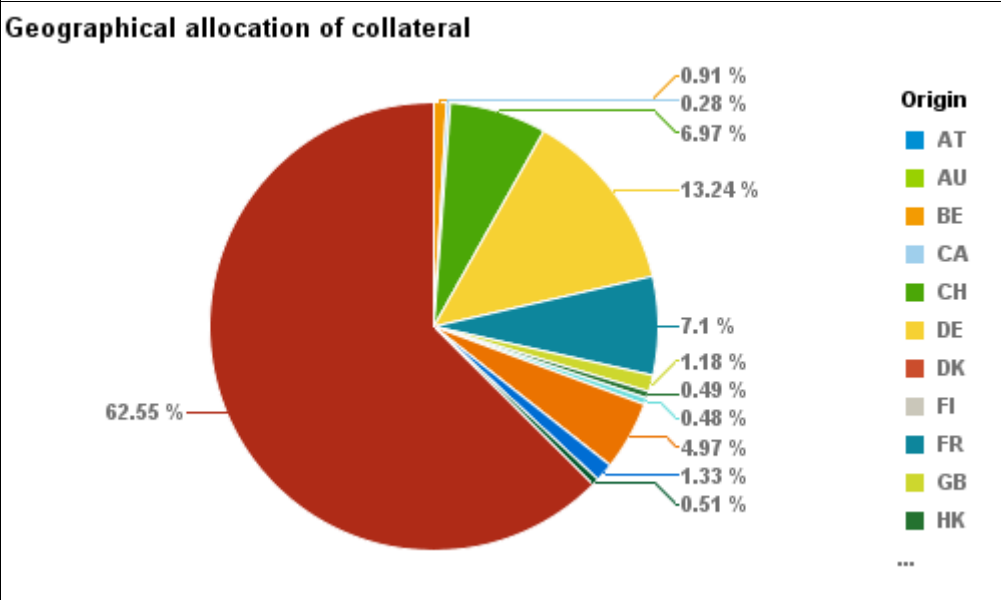
Securities lending data - as at 08/09/2025	
Currently on loan in GBP (base currency)	141,912,488.92
Current percentage on loan (in % of the fund AuM)	6.72%
Collateral value (cash and securities) in GBP (base currency)	150,389,288.07
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	187,252,693.19
12-month average on loan as a % of the fund AuM	9.80%
12-month maximum on loan in GBP	317,047,895.47
12-month maximum on loan as a % of the fund AuM	17.75%
Gross Return for the fund over the last 12 months in (base currency fund)	192,466.67
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0101%

Collateral data - as at 08/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	1,575,472.67	1,367,538.45	0.91%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	51.31	44.54	0.00%
BMG0112X1056	AEGON BM ODSH AEGON BM	COM	NL	EUR	AAA	442,550.41	384,141.67	0.26%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	168,255.34	89,976.12	0.06%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	206,431.67	110,391.27	0.07%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	194,498.03	104,009.64	0.07%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	206,426.81	110,388.67	0.07%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		776,535.65	719,881.01	0.48%
CH0012549785	SONOVA HLDG ODSH SONOVA HLDG	COM	CH	CHF		10,538,479.00	9,769,610.64	6.50%
CH0044328745	CHUBB LTD CH ODSH CHUBB LTD CH	COM	US	USD	AAA	1,230,180.30	909,795.73	0.60%

Collateral data - as at 08/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH1216478797	DSM-FIRMENICH ODSH DSM-FIRMENICH	COM	NL	EUR	AAA	829,357.13	719,896.82	0.48%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	116,901.62	101,472.70	0.07%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	7,370,984.74	6,398,146.56	4.25%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	7,370,843.30	6,398,023.78	4.25%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	7,370,947.50	6,398,114.23	4.25%
DE000BASF111	BASF ODSH BASF	COM	DE	EUR	AAA	233,791.35	202,935.07	0.13%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	467,602.33	405,887.18	0.27%
FR0000120404	ACCOR ODSH ACCOR	COM	FR	EUR	AA2	4,914,681.94	4,266,031.80	2.84%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	7,370,801.25	6,397,987.28	4.25%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	131.70	114.32	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	1.01	0.88	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	AA2	91.07	79.05	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	515.33	515.33	0.00%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	1,073.80	1,073.80	0.00%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	719,750.56	719,750.56	0.48%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	546.07	546.07	0.00%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	110,471.45	110,471.45	0.07%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	9,551.76	9,551.76	0.01%
GB00BKDRYJ47	AIRTEL AFRICA ODSH AIRTEL AFRICA	CST	GB	GBP	AA3	17.69	17.69	0.00%
GB00BMBL1G81	UKT 0 1/8 01/31/28 UK TREASURY	GIL	GB	GBP	AA3	303,121.07	303,121.07	0.20%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	535,158.34	535,158.34	0.36%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	300,159.90	221,987.13	0.15%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	99,388.71	99,388.71	0.07%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		829,462.38	719,988.18	0.48%
JP1300711M79	JPGV 0.700 06/20/51 JAPAN	GOV	JP	JPY	A1	1,434,982,591.07	7,215,774.08	4.80%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	50,465,172.87	253,762.86	0.17%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		7,588,989.01	719,894.99	0.48%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		147,989.16	14,038.32	0.01%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	17,132.46	14,871.28	0.01%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	467,593.43	405,879.46	0.27%
NL0010801007	IMCD ODSH IMCD	COM	NL	EUR	AAA	442,472.94	384,074.42	0.26%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	116,900.58	101,471.79	0.07%
SE0000113250	SKANSKA AB ODSH SKANSKA AB	COM	SE	SEK	AAA	7,081,988.54	559,155.86	0.37%
SE0015811963	INVESTRO ODSH INVESTRO	COM	SE	SEK	AAA	2,647,476.56	209,030.56	0.14%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	133,758.90	98,923.12	0.07%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,849,114.46	1,367,536.49	0.91%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	1,851,924.79	1,369,614.90	0.91%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	10,500,099.81	7,765,484.46	5.16%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	15,864,486.12	11,732,785.65	7.80%

Collateral data - as at 08/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US3802371076	GODADDY ODSH GODADDY	COM	US	USD	AAA	290.47	214.82	0.00%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	17,603,022.15	13,018,542.43	8.66%
US4606901001	INTERPUBLIC GRP ODSH INTERPUBLIC GRP	COM	US	USD	AAA	5,618,828.24	4,155,477.01	2.76%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	3,086,898.16	2,282,955.41	1.52%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	17,603,040.85	13,018,556.26	8.66%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	1,849,070.09	1,367,503.67	0.91%
US5486611073	LOWE S ODSH LOWE S	COM	US	USD	AAA	9,110,677.58	6,737,919.30	4.48%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,979.99	1,464.33	0.00%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	7,210,899.29	5,332,913.72	3.55%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	28,103,286.25	20,784,148.39	13.82%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	973,452.01	719,929.01	0.48%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	721,758.17	533,785.58	0.35%
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	AAA	723,660.42	535,192.41	0.36%
US91282CEN74	UST 2.750 04/30/27 US TREASURY	GOV	US	USD	AAA	723,202.23	534,853.55	0.36%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	137,287.39	101,532.66	0.07%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	548,735.96	405,824.77	0.27%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	723,468.61	535,050.56	0.36%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	AAA	723,519.85	535,088.45	0.36%
						Total:	150,389,288.07	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMIT	81,878,515.70

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	81,636,974.59
2	NATIXIS (PARENT)	42,174,990.44

3	MERRILL LYNCH INTERNATIONAL (PARENT)	25,299,900.04
4	BNP PARIBAS FINANCIAL MARKETS (PARENT)	8,992,529.74
5	BANK OF NOVA SCOTIA (PARENT)	4,932,419.94