



Securities Lending Report

SSTL - HITIF - FTSE 100 INDEX FUND

Report as at 10/09/2025

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)	2,103,487,660
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

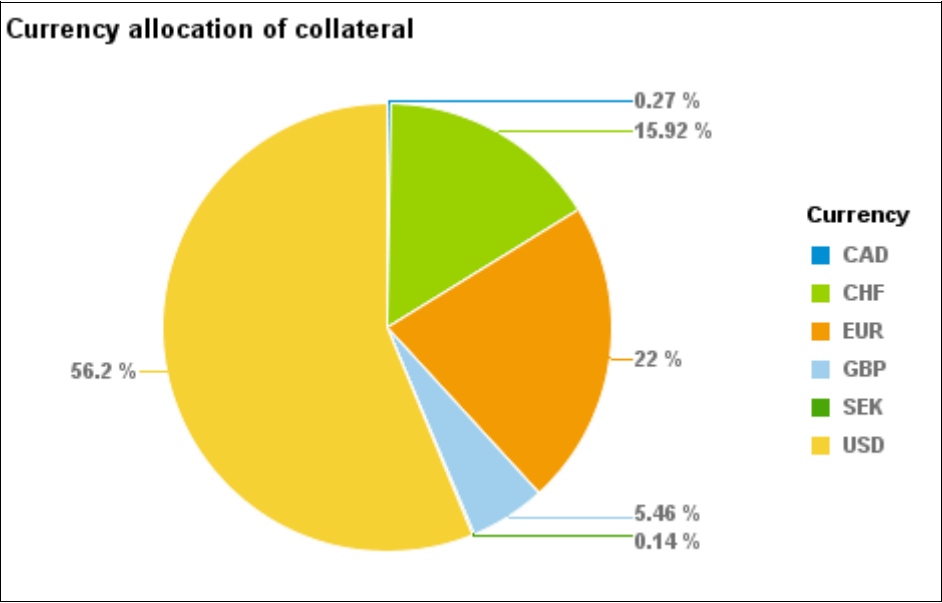
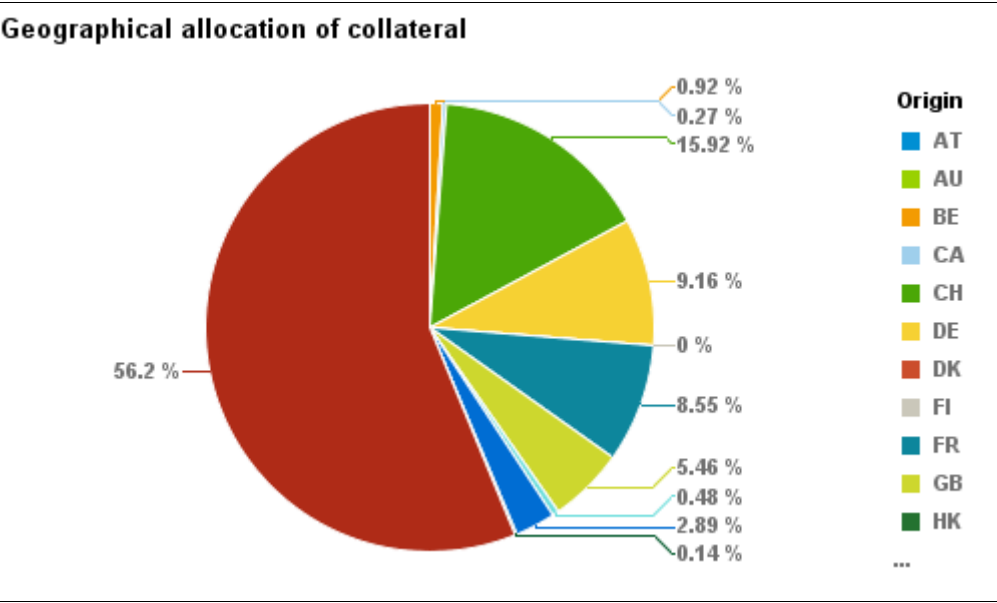
Securities lending data - as at 10/09/2025	
Currently on loan in GBP (base currency)	143,008,266.36
Current percentage on loan (in % of the fund AuM)	6.80%
Collateral value (cash and securities) in GBP (base currency)	151,567,121.23
Collateral value (cash and securities) in % of loan	106%

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 10/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	0.62	0.54	0.00%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	10.68	9.25	0.00%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	1,616,784.41	1,400,844.27	0.92%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	50.77	43.99	0.00%
BMG0112X1056	AEGON BM ODSH AEGON BM	COM	NL	EUR	AAA	812,213.10	703,732.70	0.46%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	169,164.50	90,401.87	0.06%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	209,061.72	111,723.03	0.07%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	196,444.20	104,980.20	0.07%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	195,306.59	104,372.26	0.07%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		6,976,832.99	6,479,228.26	4.27%

Collateral data - as at 10/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		4,507,200.00	4,185,735.51	2.76%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		775,240.12	719,948.11	0.48%
CH0012032048	ROCHE HLDG PART ROCHE HLDG	COM	CH	CHF		13,729,078.49	12,749,887.16	8.41%
CH0044328745	CHUBB LTD CH ODSH CHUBB LTD CH	COM	US	USD	AAA	1,896,550.53	1,400,753.74	0.92%
CH1216478797	DSM-FIRMENICH ODSH DSM-FIRMENICH	COM	NL	EUR	AAA	830,830.02	719,863.12	0.47%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	214,547.46	185,892.18	0.12%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	4.72	4.09	0.00%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	7,478,181.00	6,479,383.96	4.27%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	7,478,164.90	6,479,370.01	4.27%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	858,187.36	743,566.57	0.49%
FI0009013296	NESTE ODSH NESTE	COM	FI	EUR	AA1	83.98	72.76	0.00%
FI4000552500	SAMPO ODSH SAMPO	COM	FI	EUR	AA1	68.39	59.26	0.00%
FR0000120404	ACCOR ODSH ACCOR	COM	FR	EUR	AA2	7,478,173.13	6,479,377.14	4.27%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	AA2	5.22	4.52	0.00%
FR0013515806	FRGV 0.500 05/25/40 FRANCE	GOV	FR	EUR	AA2	25.10	21.75	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	4,768.05	4,768.05	0.00%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	1,057.70	1,057.70	0.00%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	4,973,216.40	4,973,216.40	3.28%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	719,995.95	719,995.95	0.48%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	542.08	542.08	0.00%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	111,755.55	111,755.55	0.07%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	9,804.28	9,804.28	0.01%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	538,339.73	538,339.73	0.36%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	719,959.19	719,959.19	0.48%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	538,351.90	538,351.90	0.36%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	100,423.53	100,423.53	0.07%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		33.84	29.32	0.00%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		830,956.30	719,972.53	0.48%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	562,215.27	562,215.27	0.37%
NL00000009538	PHILIPS ODSH PHILIPS	COM	NL	EUR	AAA	154,968.00	134,270.24	0.09%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	7,478,202.48	6,479,402.57	4.27%
NL0010801007	IMCD ODSH IMCD	COM	NL	EUR	AAA	812,125.60	703,656.89	0.46%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	541,577.49	469,243.59	0.31%
NL0013654783	PROSUS ODSH PROSUS	COM	NL	EUR	AAA	830,875.04	719,902.13	0.47%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	858,188.20	743,567.30	0.49%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	214,547.63	185,892.33	0.12%
SE0015811963	INVESTR ODSH INVESTR	COM	SE	SEK	AAA	2,613,573.51	205,897.76	0.14%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	138,056.51	101,965.74	0.07%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,896,390.39	1,400,635.47	0.92%

Collateral data - as at 10/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	1,896,398.95	1,400,641.79	0.92%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	10,669,252.43	7,880,093.38	5.20%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	17,252,034.79	12,742,002.87	8.41%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	17,252,054.89	12,742,017.72	8.41%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	14,031,615.78	10,363,466.73	6.84%
US37959E1029	GLOBE LIFE ODSH GLOBE LIFE	COM	US	USD	AAA	1,266,387.36	935,328.01	0.62%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	1,896,442.43	1,400,673.90	0.92%
US4592001014	IBM ODSH IBM	COM	US	USD	AAA	2,591.09	1,913.73	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	17,252,067.69	12,742,027.17	8.41%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,993.64	1,472.46	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	17,252,053.55	12,742,016.73	8.41%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	7,993,014.96	5,903,478.68	3.89%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	56,641.28	41,834.10	0.03%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	AAA	251,773.39	185,954.72	0.12%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	AAA	728,431.46	538,004.70	0.35%
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	AAA	728,930.71	538,373.43	0.36%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	AAA	728,867.38	538,326.66	0.36%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	AAA	1,006,659.62	743,498.37	0.49%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	AAA	411,569.98	303,977.24	0.20%
US91282CNA52	UST 4.000 04/30/32 US TREASURY	GOV	US	USD	AAA	728,258.69	537,877.09	0.35%
						Total:	151,567,121.23	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	80,188,149.31

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