



Securities Lending Report

SSTL - HITIF - FTSE 100 INDEX FUND

Report as at 03/09/2025

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)	2,103,614,300
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 03/09/2025	
Currently on loan in GBP (base currency)	147,145,711.01
Current percentage on loan (in % of the fund AuM)	6.99%
Collateral value (cash and securities) in GBP (base currency)	155,882,623.50
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%

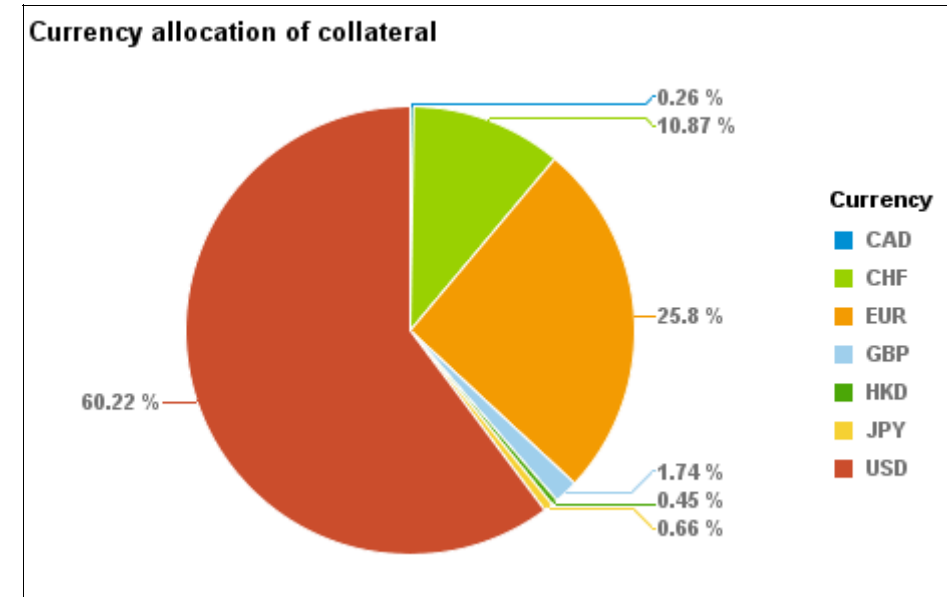
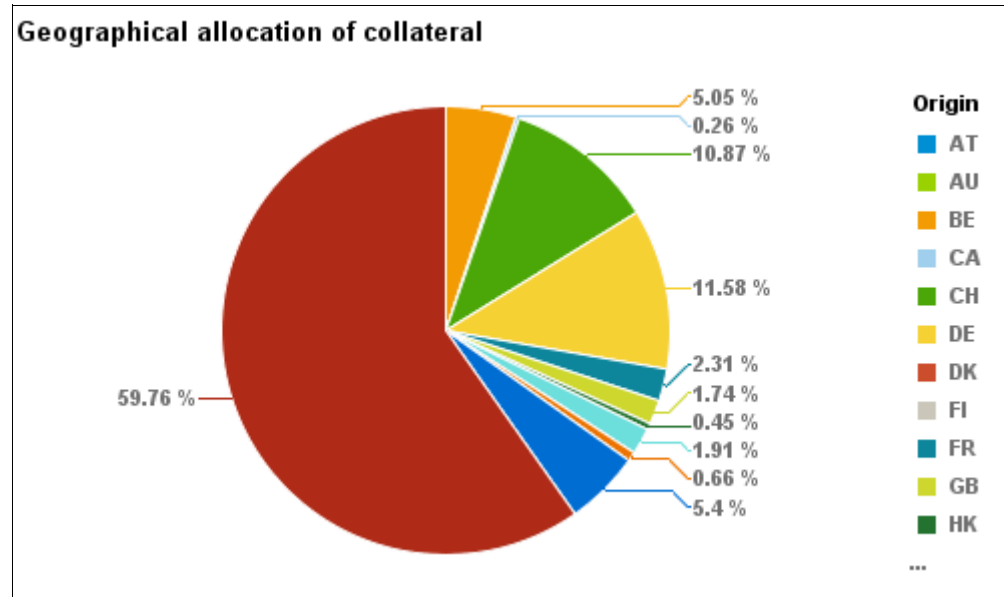
Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	6,626,602.50	5,768,282.12	3.70%
BE0003764785	ACKERMANS ODSH ACKERMANS	COM	BE	EUR	AA3	809,691.45	704,814.98	0.45%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	1,611,611.96	1,402,865.56	0.90%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	148,617.63	80,409.92	0.05%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	198,885.95	107,607.71	0.07%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	192,911.76	104,375.36	0.07%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	198,931.40	107,632.30	0.07%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		3,398.00	3,159.46	0.00%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		11,043,520.79	10,268,266.66	6.59%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		1,078,097.84	1,002,415.47	0.64%

Collateral data - as at 03/09/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0014852781	SWISS LIFE ODSH SWISS LIFE	COM	CH	CHF		5,919.20	5,503.67	0.00%
CH0038863350	NESTLE ODSH NESTLE	COM	CH	CHF		674.36	627.02	0.00%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		6,095,244.59	5,667,358.99	3.64%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	473,714.24	412,355.71	0.26%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	809,865.85	704,966.79	0.45%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	7,253,567.99	6,314,038.99	4.05%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	7,255,182.70	6,315,444.55	4.05%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	809,595.05	704,731.07	0.45%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	1,974,711.09	1,718,933.75	1.10%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	260,396.80	226,668.52	0.15%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	1,894,854.20	1,649,420.44	1.06%
FR0000120172	CARREFOUR ODSH CARREFOUR	COM	FR	EUR	AA2	79,827.71	69,487.91	0.04%
FR0000120271	TOTALENERGIES ODSH TOTALENERGIES	COM	FR	EUR	AA2	809,798.88	704,908.50	0.45%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	3,152,476.52	2,744,147.39	1.76%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	AA2	26.81	23.34	0.00%
GB0000536739	ORD GBP0.10 ASHTEAD GROUP	CST	GB	GBP	AA3	2,042.88	2,042.88	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	512.57	512.57	0.00%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	1,056.30	1,056.30	0.00%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	87,225.60	87,225.60	0.06%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	659.07	659.07	0.00%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	107,599.10	107,599.10	0.07%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	10,221.48	10,221.48	0.01%
GB0009465807	ORD GBP0.125 WEIR GROUP	CST	GB	GBP	AA3	172.48	172.48	0.00%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	527,458.27	527,458.27	0.34%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	527,076.88	527,076.88	0.34%
GB00B39J2M42	ORD GBP5 UNITED UTILITIES	CST	GB	GBP	AA3	338.36	338.36	0.00%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	527,505.82	527,505.82	0.34%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	298,525.03	298,525.03	0.19%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	527,424.88	527,424.88	0.34%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	97,664.01	97,664.01	0.06%
IT0003132476	ENI ODSH ENI	COM	IT	EUR		809,769.14	704,882.61	0.45%
IT0005495657	SAIPEM ODSH SAIPEM	COM	IT	EUR		38.46	33.48	0.00%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	204,570,430.91	1,031,040.16	0.66%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		7,371,307.77	704,956.56	0.45%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	99,554.67	86,659.71	0.06%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	7,255,142.45	6,315,409.51	4.05%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	USD		943,806.65	704,412.17	0.45%
NL0011794037	AHOLD DELHAIZE ODSH AHOLD DELHAIZE	COM	NL	EUR	AAA	54,866.17	47,759.55	0.03%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	AAA	473,714.62	412,356.04	0.26%

Collateral data - as at 03/09/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	AAA	1,894,858.19	1,649,423.91	1.06%
NL0015435975	DAVIDE CAMP MIL ODSH DAVIDE CAMP MIL	COM	IT	EUR		1,793,223.94	1,560,953.99	1.00%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	1,879,535.94	1,402,795.79	0.90%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,879,786.26	1,402,982.62	0.90%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	10,341,534.94	7,718,427.39	4.95%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	17,049,069.22	12,724,610.38	8.16%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	2,091,578.36	1,561,054.12	1.00%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	604,601.62	451,245.75	0.29%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	1,254,263.52	936,122.34	0.60%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	17,048,537.94	12,724,213.86	8.16%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	5,417,331.23	4,043,237.10	2.59%
US45337C1027	INCYTE ODSH INCYTE	COM	US	USD	AAA	2,597,369.81	1,938,552.68	1.24%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	14,953,040.18	11,160,234.49	7.16%
US4606901001	INTERPUBLIC GRP ODSH INTERPUBLIC GRP	COM	US	USD	AAA	2,855,312.09	2,131,068.47	1.37%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	12,333,535.69	9,205,161.54	5.91%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	17,050,532.39	12,725,702.42	8.16%
US4663131039	JABIL ODSH JABIL	COM	US	USD	AAA	682,626.23	509,479.59	0.33%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	1,879,423.30	1,402,711.72	0.90%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	2,020.47	1,507.98	0.00%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	2,488.07	1,856.98	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	10,724,471.64	8,004,233.04	5.13%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	2,209,896.18	1,649,360.88	1.06%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	706,236.44	527,101.12	0.34%
US91282CDX65	UST 0.125 01/15/32 US TREASURY	GOV	US	USD	AAA	552,537.91	412,387.89	0.26%
US91282CMA61	UST 4.125 11/30/29 US TREASURY	GOV	US	USD	AAA	705,777.71	526,758.75	0.34%
						Total:	155,882,623.5	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	80,118,025.40

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