



Securities Lending Report

SSTL - HITIF - FTSE 100 INDEX FUND

Report as at 04/09/2025

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)	2,105,367,544
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

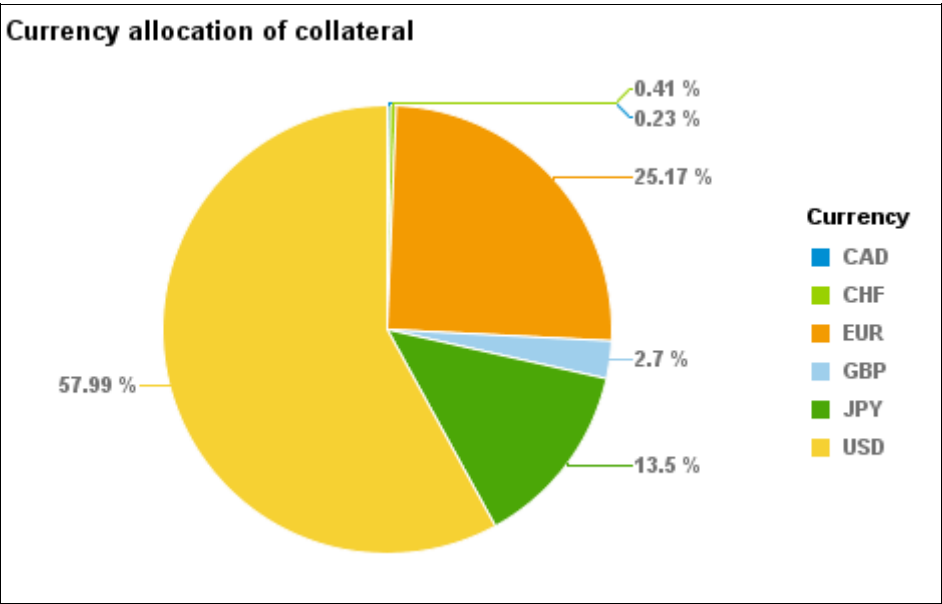
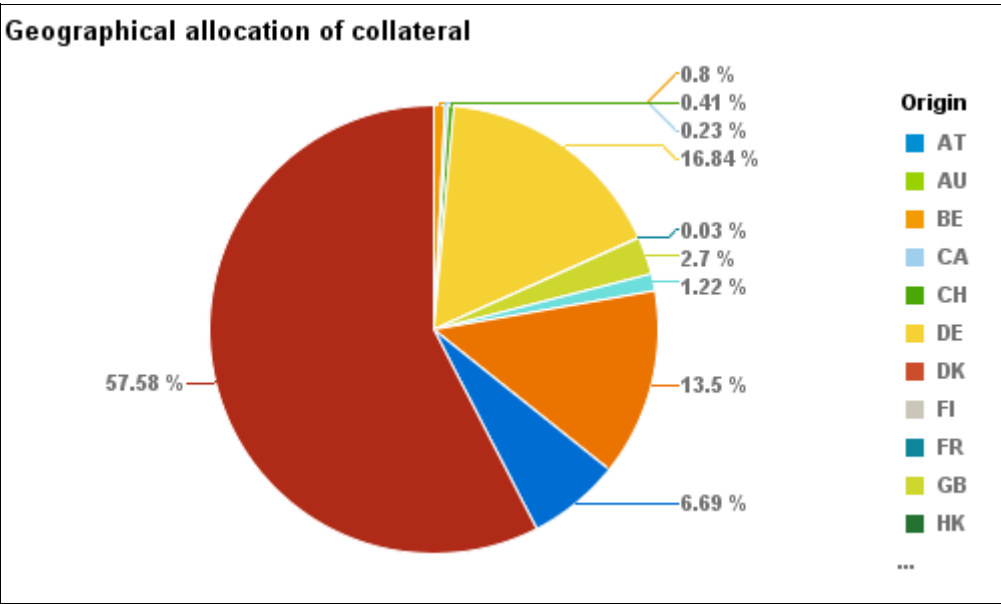
Securities lending data - as at 04/09/2025	
Currently on loan in GBP (base currency)	163,480,144.60
Current percentage on loan (in % of the fund AuM)	7.76%
Collateral value (cash and securities) in GBP (base currency)	172,912,368.38
Collateral value (cash and securities) in % of loan	106%

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 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	10.58	9.19	0.00%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	1,587,898.89	1,378,743.50	0.80%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	151,054.13	81,540.69	0.05%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	199,394.15	107,635.17	0.06%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	192,698.48	104,020.77	0.06%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	201,572.90	108,811.28	0.06%
CA92938W2022	WSP GLOBAL ODSH WSP GLOBAL	COM	CA	CAD	AAA	280.12	151.21	0.00%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		760,821.87	704,856.28	0.41%
CH0038863350	NESTLE ODSH NESTLE	COM	CH	CHF		672.38	622.92	0.00%
CH0198251305	COCA COLA ODSH COCA COLA	CST	GB	GBP	AA3	704,957.76	704,957.76	0.41%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	1,207,687.78	1,048,613.16	0.61%
DE0005140008	DEUTSCHE BANK ODSH DEUTSCHE BANK	COM	DE	EUR	AAA	7,279,931.53	6,321,031.11	3.66%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	4,853,770.79	4,214,440.21	2.44%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	811,650.45	704,741.21	0.41%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	7,279,931.99	6,321,031.51	3.66%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	7,279,783.49	6,320,902.57	3.66%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	4,830,722.93	4,194,428.18	2.43%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	55,065.44	47,812.31	0.03%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	515.47	515.47	0.00%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	1,054.90	1,054.90	0.00%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	85,488.48	85,488.48	0.05%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	17,237.10	17,237.10	0.01%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	664.47	664.47	0.00%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	105,867.41	105,867.41	0.06%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	10,245.57	10,245.57	0.01%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	299,936.55	299,936.55	0.17%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	527,471.54	527,471.54	0.31%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	527,997.35	527,997.35	0.31%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	528,459.21	528,459.21	0.31%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	704,980.00	704,980.00	0.41%
GB00BGDT3G23	RIGHTMOVE ODSH RIGHTMOVE	CST	GB	GBP	AA3	28.65	28.65	0.00%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	528,392.49	528,392.49	0.31%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	528,382.41	528,382.41	0.31%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	98,008.95	98,008.95	0.06%
IT0003132476	ENI ODSH ENI	COM	IT	EUR		811,803.42	704,874.03	0.41%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		811,895.43	704,953.92	0.41%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	1,534,167,054.98	7,706,919.07	4.46%
JP1201091939	JPGV 1.900 03/20/29 JAPAN	GOV	JP	JPY	A1	364,245,671.53	1,829,795.46	1.06%
JP1300821Q49	JPGV 1.800 03/20/54 JAPAN	GOV	JP	JPY	A1	1,912,150,923.70	9,605,728.64	5.56%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	834,943,248.72	4,194,354.21	2.43%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	7,279,916.40	6,321,017.97	3.66%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	4,830,754.78	4,194,455.83	2.43%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	USD		946,089.04	704,302.12	0.41%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	FR	USD	AA2	456.99	340.20	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	1,207,688.63	1,048,613.90	0.61%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	1,851,928.99	1,378,641.40	0.80%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,851,988.04	1,378,685.36	0.80%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	10,343,159.30	7,699,813.37	4.45%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	17,378,429.12	12,937,116.89	7.48%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	5,332,410.24	3,969,634.66	2.30%
US25179M1036	DEVON ENERGY ODSH DEVON ENERGY	COM	US	USD	AAA	4,975,817.35	3,704,174.31	2.14%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	11,317,835.51	8,425,396.79	4.87%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	17,390,870.04	12,946,378.35	7.49%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	18,111,070.16	13,482,520.78	7.80%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	8,978,627.84	6,684,007.92	3.87%
US4932671088	KEYCORP ODSH KEYCORP	COM	US	USD	AAA	4,142,962.70	3,084,167.87	1.78%
US5010441013	KROGER ODSH KROGER	COM	US	USD	AAA	9,939,740.79	7,399,494.37	4.28%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,854,129.14	1,380,279.27	0.80%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	2,374.39	1,767.58	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	10,342,984.38	7,699,683.15	4.45%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	1,235,678.50	919,882.75	0.53%
US6951561090	PACKAGING CORP ODSH PACKAGING CORP	COM	US	USD	AAA	937,104.93	697,614.03	0.40%
US8793601050	TELEDYNE TECH ODSH TELEDYNE TECH	COM	US	USD	AAA	10,892.79	8,108.98	0.00%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	5,634,357.17	4,194,414.63	2.43%
US91282CDX65	UST 0.125 01/15/32 US TREASURY	GOV	US	USD	AAA	1,408,638.89	1,048,640.58	0.61%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	708,604.73	527,510.41	0.31%
						Total:	172,912,368.38	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	81,424,777.69

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