



Securities Lending Report

SSTL - HITIF - FTSE 100 INDEX FUND

Report as at 07/04/2026

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)	2,487,367,367
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 07/04/2026	
Currently on loan in GBP (base currency)	136,594,038.58
Current percentage on loan (in % of the fund AuM)	5.49%
Collateral value (cash and securities) in GBP (base currency)	144,788,721.27
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	166,878,810.28
12-month average on loan as a % of the fund AuM	7.87%
12-month maximum on loan in GBP	305,147,322.93
12-month maximum on loan as a % of the fund AuM	15.91%
Gross Return for the fund over the last 12 months in (base currency fund)	180,361.57
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0085%

Collateral data - as at 07/04/2026								
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	514,140.00	448,345.32	0.31%
CH1499059983	ROCHE HLDG PART ROCHE HLDG	COM	CH	CHF		14,627.99	13,849.64	0.01%
FI4000552500	SAMPO ODSH SAMPO	COM	FI	EUR	AA1	168,651.55	147,069.15	0.10%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	11,141,745.64	9,715,932.54	6.71%
FR0000121485	KERING ODSH KERING	COM	FR	EUR	AA2	8,325,136.50	7,259,765.86	5.01%
FR0000121667	ESSILORLUXOTTICA ODSH ESSILORLUXOTTICA	COM	FR	EUR	AA2	11,141,651.24	9,715,850.22	6.71%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	11,141,785.59	9,715,967.38	6.71%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	11,141,791.50	9,715,972.53	6.71%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	9,515,594.40	9,515,594.40	6.57%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	7,259,854.75	7,259,854.75	5.01%

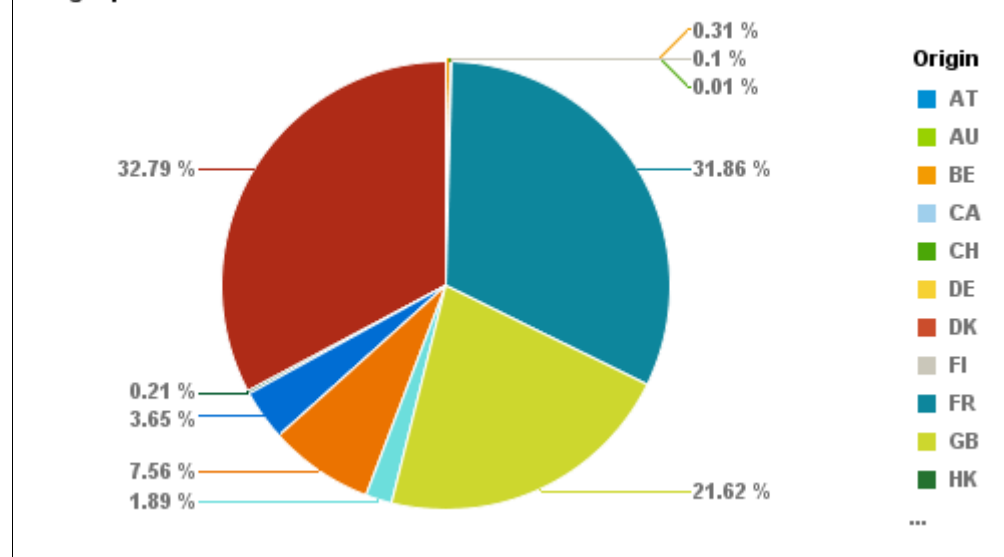
Collateral data - as at 07/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	6,373.00	6,373.00	0.00%
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	7,260,530.72	7,260,530.72	5.01%
GB00BVZK7T90	UNILEV ODSH UNILEV	CST	GB	GBP	AA3	7,260,525.52	7,260,525.52	5.01%
IE0001827041	CRH ODSH CRH	COM	US	USD	AAA	4,554,858.20	3,441,134.89	2.38%
IE00B8KQN827	EATON CORP ODSH EATON CORP	COM	US	USD	AAA	4,475,483.10	3,381,168.06	2.34%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	4,016,378.74	3,034,320.81	2.10%
IT0000066123	BPER BANCA ODSH BPER BANCA	COM	IT	EUR		204,364.96	178,212.30	0.12%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		514,317.21	448,499.86	0.31%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		514,304.94	448,489.16	0.31%
IT0003856405	LEONARDO ODSH LEONARDO	COM	IT	EUR		349,522.27	304,793.78	0.21%
IT0005211237	ITALGAS ODSH ITALGAS	COM	IT	EUR		349,463.62	304,742.64	0.21%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		514,313.27	448,496.42	0.31%
IT0005508921	MONTE DEI PASCHI ODSH MONTE DEI PASCHI	COM	IT	EUR		349,526.69	304,797.64	0.21%
IT0005541336	LOTTOMATICA GROU ODSH LOTTOMATICA GROU	COM	IT	EUR		349,446.63	304,727.82	0.21%
JP1051531N75	JPGV 0.005 06/20/27 JAPAN	GOV	JP	JPY	A1	93,951,257.67	444,368.20	0.31%
JP3137200006	ISUZU MOTORS ODSH ISUZU MOTORS	COM	JP	JPY	A1	24,883,198.26	117,691.90	0.08%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	24,533,999.75	116,040.27	0.08%
JP3667600005	JGC HOLDINGS ODSH JGC HOLDINGS	COM	JP	JPY	A1	19,865,998.53	93,961.68	0.06%
JP3726800000	JAPAN TOBACCO ODSH JAPAN TOBACCO	COM	JP	JPY	A1	2,054,024,999.03	9,715,073.69	6.71%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	24,772,799.75	117,169.74	0.08%
JP3814000000	FUJIFILM ODSH FUJIFILM	COM	JP	JPY	A1	24,884,999.62	117,700.42	0.08%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	24,752,999.65	117,076.09	0.08%
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	22,403,999.38	105,965.85	0.07%
LU2290522684	INPOST ODSH INPOST	COM	NL	EUR	AAA	732,291.99	638,580.33	0.44%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	4,817,937.87	4,201,384.67	2.90%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	514,322.99	448,504.90	0.31%
SE0007100581	ASSA ABLOY ODSH ASSA ABLOY	COM	SE	SEK	AAA	3,798,826.88	304,780.26	0.21%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	620,379.31	468,688.33	0.32%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	131,057.07	99,011.88	0.07%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	620,370.39	468,681.59	0.32%
US1255231003	CIGNA GROUP ODSH CIGNA GROUP	COM	US	USD	AAA	4,475,551.46	3,381,219.70	2.34%
US12572Q1058	CME GRP ODSH CME GRP	COM	US	USD	AAA	396,203.88	299,326.77	0.21%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	620,599.67	468,854.81	0.32%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	919,381.32	694,580.38	0.48%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	14,351.73	10,842.54	0.01%
US24703L2025	DELL TECH ODSH DELL TECH	COM	US	USD	AAA	1,089,475.37	823,084.18	0.57%
US25179M1036	DEVON ENERGY ODSH DEVON ENERGY	COM	US	USD	AAA	593,863.65	448,656.10	0.31%
US26614N1028	DUPONT DE ODSH DUPONT DE	COM	US	USD	AAA	371,167.65	280,412.23	0.19%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	10,230,699.06	7,729,157.30	5.34%

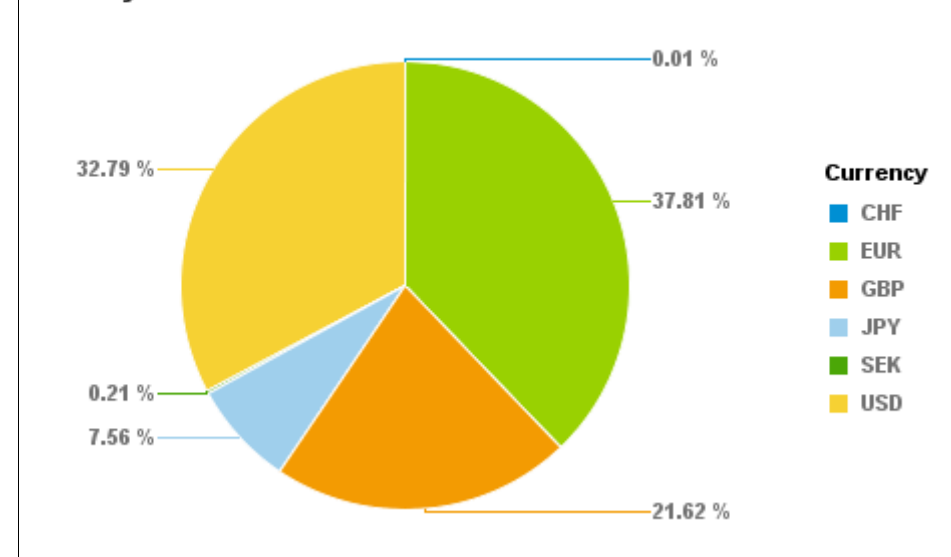
Collateral data - as at 07/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US35137L2043	FOX ODSH FOX	COM	US	USD	AAA	250,393.35	189,168.85	0.13%
US3724601055	GENUINE PARTS ODSH GENUINE PARTS	COM	US	USD	AAA	620,595.29	468,851.50	0.32%
US4448591028	HUMANA DE ODSH HUMANA DE	COM	US	USD	AAA	295,893.00	223,543.23	0.15%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	4,475,476.59	3,381,163.14	2.34%
US5178341070	LVSC ODSH LVSC	COM	US	USD	AAA	4,285,850.93	3,237,903.47	2.24%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	9,610,609.12	7,260,687.58	5.01%
US6687711084	GEN DIGITAL ODSH GEN DIGITAL	COM	US	USD	AAA	18,633.93	14,077.69	0.01%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	4,475,639.80	3,381,286.44	2.34%
US6826801036	ONEOK ODSH ONEOK	COM	US	USD	AAA	794,376.00	600,140.52	0.41%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	4,475,622.14	3,381,273.10	2.34%
US86800U3023	SUPER MICRO COMP ODSH SUPER MICRO COMP	COM	US	USD	AAA	403,445.25	304,797.53	0.21%
						Total:	144,788,721.27	100.00%

Geographical allocation of collateral



Currency allocation of collateral



Counterparts

Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	NATIXIS (PARENT)	72,653,895.28
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	47,350,246.78
3	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	44,979,890.51
4	HSBC BANK PLC (PARENT)	17,676,503.11
5	BNP PARIBAS FINANCIAL MARKETS (PARENT)	5,165,326.70