

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - 250 INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00B80QG052
Total net assets (AuM)	1,378,835,275
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 15/07/2025	
Currently on loan in GBP (base currency)	299,719,657.71
Current percentage on loan (in % of the fund AuM)	21.74%
Collateral value (cash and securities) in GBP (base currency)	316,418,779.05
Collateral value (cash and securities) in % of loan	106%

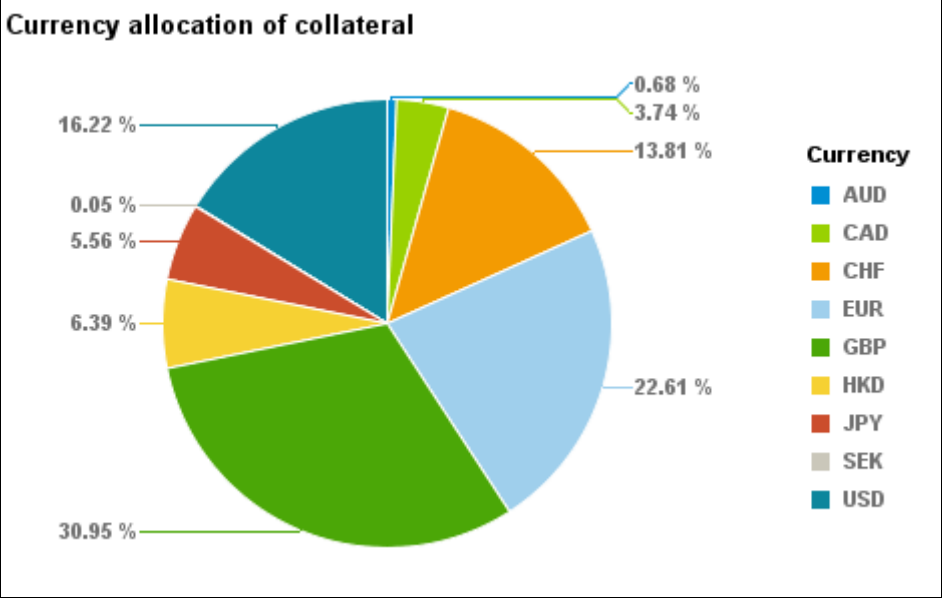
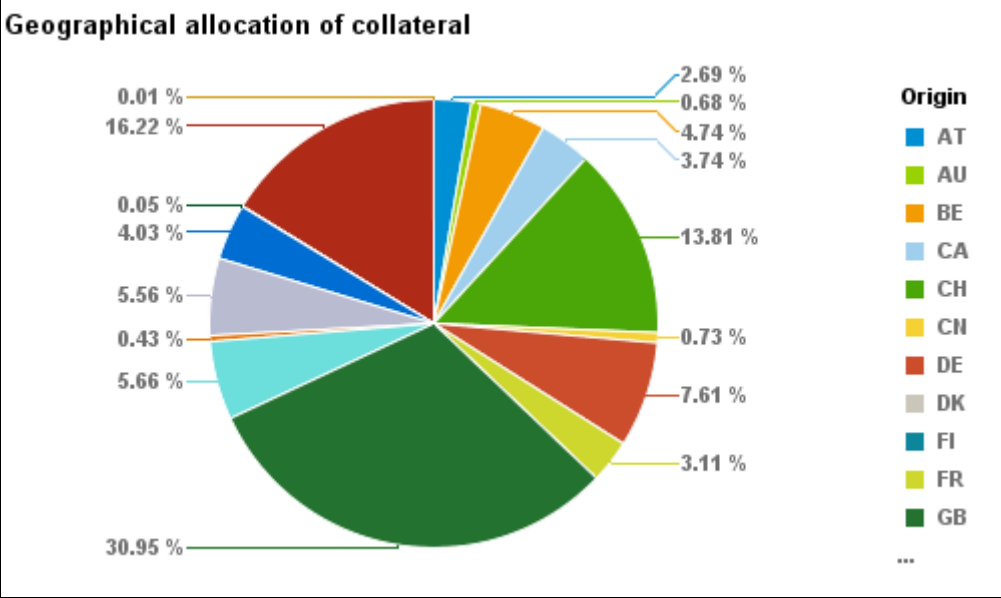
Securities lending statistics	
12-month average on loan in GBP (base currency)	253,719,595.61
12-month average on loan as a % of the fund AuM	19.34%
12-month maximum on loan in GBP	307,131,949.90
12-month maximum on loan as a % of the fund AuM	25.47%
Gross Return for the fund over the last 12 months in (base currency fund)	507,128.19
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0386%

Collateral data - as at 15/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	5,166,746.50	4,489,309.67	1.42%
AT0000A33SK7	ATGV 3.150 10/20/53 AUSTRIA	GOV	AT	EUR	AA1	4,624,435.19	4,018,103.39	1.27%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	99.45	86.41	0.00%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	250.65	122.19	0.00%
AU000000PME8	PRO MEDICUS ODSH PRO MEDICUS	COM	AU	AUD	AAA	2,198,489.78	1,071,754.39	0.34%
AU000000PRU3	PERSEUS MINING ODSH PERSEUS MINING	COM	AU	AUD	AAA	2,198,610.34	1,071,813.16	0.34%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	7,833,043.80	6,806,015.99	2.15%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	750,195.04	651,833.38	0.21%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	1,208,065.89	1,049,670.60	0.33%
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	7,471,587.55	6,491,951.99	2.05%

Collateral data - as at 15/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	12,522,577.24	6,805,748.50	2.15%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	2,518,645.07	1,368,828.84	0.43%
CA33767E2024	FIRSTSERVICE ODSH FIRSTSERVICE	REI	CA	CAD	AAA	1,380,584.44	750,317.63	0.24%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	1,679,578.22	912,814.25	0.29%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	2,518,612.13	1,368,810.94	0.43%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	1,148,371.07	624,114.71	0.20%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		8,323,548.31	7,768,127.21	2.46%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		8,094,968.58	7,554,800.35	2.39%
CH0013841017	LONZA GROUP ODSH LONZA GROUP	COM	CH	CHF		4,298,299.79	4,011,479.04	1.27%
CH0025751329	LOGITECH INTL ODSH LOGITECH INTL	COM	CH	CHF		8,581,013.09	8,008,411.66	2.53%
CH0044328745	CHUBB LTD CH ODSH CHUBB LTD CH	COM	US	USD	AAA	1,441,068.60	1,071,705.35	0.34%
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		8,359,267.50	7,801,462.90	2.47%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		8,287,730.79	7,734,699.76	2.44%
CH0432492467	ALCON ODSH ALCON	COM	CH	CHF		868,711.20	810,743.07	0.26%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		591,019.65	55,991.63	0.02%
CNE100003F19	WUXI APPTec ODSH WUXI APPTec	COM	CN	HKD		23,752,323.56	2,250,231.97	0.71%
DE0001102390	DEGV 0.500 02/15/26 GERMANY	GOV	DE	EUR	AAA	8,602.23	7,474.35	0.00%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	1,027,835.94	893,071.46	0.28%
DE0001102523	DEGV 11/15/27 GERMANY	GOV	DE	EUR	AAA	595,889.42	517,759.51	0.16%
DE0001108793	DEGV PO STR 02/15/26 GERMANY	GOV	DE	EUR	AAA	1,085,882.33	943,507.11	0.30%
DE0005439004	CONTINENT ODSH CONTINENT	COM	DE	EUR	AAA	1,291,920.63	1,122,530.74	0.35%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	7,471,422.00	6,491,808.15	2.05%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	7,471,309.59	6,491,710.48	2.05%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	7,471,188.00	6,491,604.83	2.05%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	1,294,385.40	1,124,672.34	0.36%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	1,650,267.19	1,650,267.19	0.52%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	1,522,129.68	1,322,555.98	0.42%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	AA2	1,958,260.77	1,701,503.84	0.54%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	7,833,043.68	6,806,015.88	2.15%
GB0004052071	ORD GBP0.10 HALMA	CST	GB	GBP	AA3	49,238.48	49,238.48	0.02%
GB0004893086	UKT 4 1/4 06/07/32 UK TREASURY	GIL	GB	GBP	AA3	3,543,490.74	3,543,490.74	1.12%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	4,629,905.82	4,629,905.82	1.46%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	5,974,940.57	5,974,940.57	1.89%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	4,326,851.47	4,326,851.47	1.37%
GB0009223206	ORD USD0.20 SMITH & NEPHEW	CST	GB	GBP	AA3	2,193.24	2,193.24	0.00%
GB0009465807	ORD GBP0.125 WEIR GROUP	CST	GB	GBP	AA3	4,640,809.74	4,640,809.74	1.47%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	1,123,988.04	1,123,988.04	0.36%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	1,071,818.00	1,071,818.00	0.34%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	10,275,453.96	10,275,453.96	3.25%

Collateral data - as at 15/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	6,462,401.40	6,462,401.40	2.04%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	1,368,750.40	1,368,750.40	0.43%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	10,274,498.46	10,274,498.46	3.25%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	10,275,400.72	10,275,400.72	3.25%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	1,119,040.23	1,119,040.23	0.35%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	10,275,464.61	10,275,464.61	3.25%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	869,938.36	869,938.36	0.27%
GB00BKDRYJ47	AIRTEL AFRICA ODSH AIRTEL AFRICA	CST	GB	GBP	AA3	52,301.60	52,301.60	0.02%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	16,100.67	16,100.67	0.01%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	6,806,015.41	6,806,015.41	2.15%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	1,701,503.99	1,701,503.99	0.54%
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	22,662.90	22,662.90	0.01%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	1,124,284.80	1,124,284.80	0.36%
GB00BYVP4K94	UKTI 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	AA3	0.00	0.00	0.00%
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	AA3	10,275,293.87	10,275,293.87	3.25%
HK0000069689	AIA GROUP ODSH AIA GROUP	COM	HK	HKD		11,313,453.83	1,071,806.53	0.34%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		182.50	158.57	0.00%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		1,522,134.87	1,322,560.49	0.42%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		34,203.08	29,718.55	0.01%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	31,542,522.60	159,052.07	0.05%
JP1120211G41	JPGV 0.100 03/10/26 JAPAN	GOV	JP	JPY	A1	285,268,965.83	1,438,458.81	0.45%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	1,146,597,037.84	5,781,675.57	1.83%
JP1201111968	JPGV 2.200 06/20/29 JAPAN	GOV	JP	JPY	A1	121,446,484.10	612,389.66	0.19%
JP1201301B94	JPGV 1.800 09/20/31 JAPAN	GOV	JP	JPY	A1	242,044,254.34	1,220,499.71	0.39%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	127,450,485.96	642,664.63	0.20%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	60,403,168.44	304,580.87	0.10%
JP1300711M79	JPGV 0.700 06/20/51 JAPAN	GOV	JP	JPY	A1	29,638.28	149.45	0.00%
JP1300821Q49	JPGV 1.800 03/20/54 JAPAN	GOV	JP	JPY	A1	7,671,557.28	38,683.56	0.01%
JP1400151N57	JPGV 1.000 03/20/62 JAPAN	GOV	JP	JPY	A1	702,732,622.97	3,543,504.74	1.12%
JP3111200006	ASAHI KASEI ODSH ASAHI KASEI	COM	JP	JPY	A1	56,717,098.32	285,993.99	0.09%
JP3116000005	ASAHI GROUP ODSH ASAHI GROUP	COM	JP	JPY	A1	76,113,898.83	383,801.68	0.12%
JP3126400005	ALPS ALPINE ODSH ALPS ALPINE	COM	JP	JPY	A1	19,556,399.03	98,612.46	0.03%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	160,798.34	810.82	0.00%
JP3311400000	CYBERAGENT ODSH CYBERAGENT	COM	JP	JPY	A1	11,221,398.39	56,583.51	0.02%
JP3496400007	KDDI ODSH KDDI	COM	JP	JPY	A1	449,038,798.70	2,264,262.48	0.72%
JP3502200003	DAIWA SECS GRP ODSH DAIWA SECS GRP	COM	JP	JPY	A1	96,491,999.14	486,557.54	0.15%
JP3566800003	CENTRAL JPN RAIL ODSH CENTRAL JPN RAIL	COM	JP	JPY	A1	1,964,999.21	9,908.44	0.00%
JP3726800000	JAPAN TOBACCO ODSH JAPAN TOBACCO	COM	JP	JPY	A1	430,698.07	2,171.78	0.00%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	143,298.96	722.58	0.00%

Collateral data - as at 15/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3942400007	ASTELLAS PHARMA ODSH ASTELLAS PHARMA	COM	JP	JPY	A1	50,181,598.48	253,038.96	0.08%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		65,212,900.35	6,178,096.76	1.95%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		24,287,568.48	2,300,939.65	0.73%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		9,307,187.99	881,738.24	0.28%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		13,960,249.99	1,322,556.96	0.42%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		50,935,972.48	4,825,538.58	1.53%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		13,960,252.42	1,322,557.19	0.42%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	154,954.14	134,637.36	0.04%
NL0000102317	NLGV 5.500 01/15/28 NETHERLANDS	GOV	NL	EUR	AAA	1,958,593.40	1,701,792.86	0.54%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	367.60	319.40	0.00%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	5,016,140.99	4,358,450.77	1.38%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	2,162,677.60	1,879,118.60	0.59%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	896,926.49	779,326.17	0.25%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	4,074,850.29	3,540,577.19	1.12%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	85,182.32	74,013.66	0.02%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	315,319.54	273,976.49	0.09%
SE0009922164	ESSITY ODSH ESSITY	COM	SE	SEK	AAA	1,998,679.17	154,635.49	0.05%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	2,074,736.15	1,542,956.27	0.49%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,614,811.94	1,200,916.18	0.38%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	1,840,445.64	1,368,717.24	0.43%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	1,017,653.39	756,816.56	0.24%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	12,414,770.36	9,232,715.10	2.92%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,840,550.17	1,368,794.98	0.43%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	1,698,257.98	1,262,973.99	0.40%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	19,405,379.24	14,431,546.68	4.56%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	1,509,443.24	1,122,554.75	0.35%
US7445731067	PSEG ODSH PSEG	COM	US	USD	AAA	1,220,680.99	907,805.74	0.29%
US912810QQ40	UST 4.375 05/15/41 US TREASURY	GOV	US	USD	AAA	633,175.21	470,884.77	0.15%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	AAA	1,187,522.13	883,145.90	0.28%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	13,279.52	9,875.82	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	2,529,475.92	1,881,140.76	0.59%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	AAA	13,816,700.38	10,275,313.56	3.25%
US91282CMZ13	UST 3.875 04/30/30 US TREASURY	GOV	US	USD	AAA	4,759,742.49	3,539,763.13	1.12%
	Unknown Company Description	UNK		EUR		35,029.34	30,436.48	0.01%
						Total:	316,418,779.05	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	71,790,507.31
2	GOLDMAN SACHS INTERNATIONAL (PA	64,221,243.76

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	MERRILL LYNCH INTERNATIONAL (PARENT)	51,162,050.33
2	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	49,498,811.86
3	GOLDMAN SACHS INTERNATIONAL (PARENT)	46,064,247.80
4	NATIXIS (PARENT)	31,106,616.56
5	JP MORGAN SECS PLC (PARENT)	29,181,133.80