

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)	1,329,673,614
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 08/09/2025	
Currently on loan in GBP (base currency)	303,371,891.08
Current percentage on loan (in % of the fund AuM)	22.82%
Collateral value (cash and securities) in GBP (base currency)	321,510,274.54
Collateral value (cash and securities) in % of loan	106%

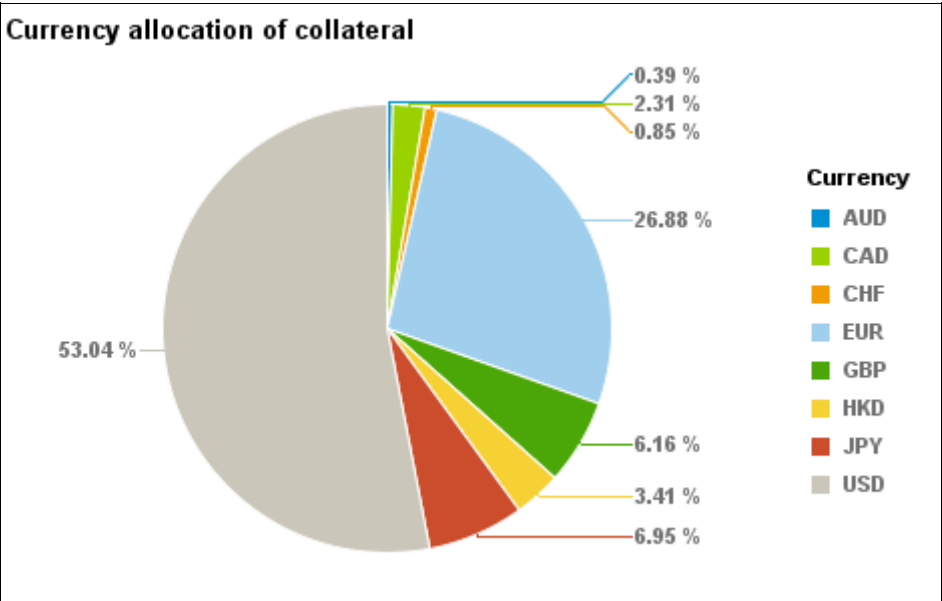
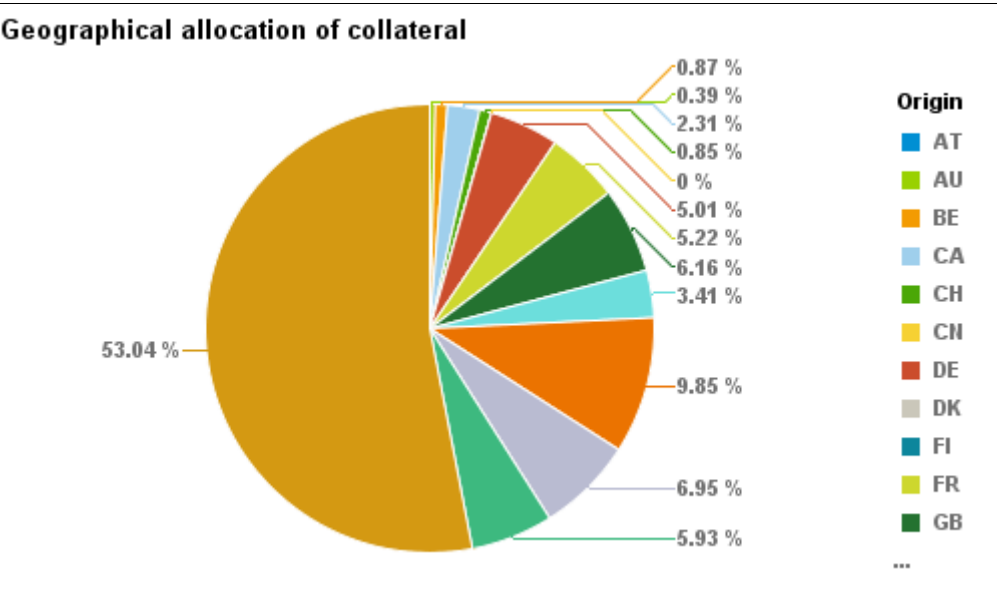
Securities lending statistics	
12-month average on loan in GBP (base currency)	264,219,753.15
12-month average on loan as a % of the fund AuM	20.10%
12-month maximum on loan in GBP	324,702,997.70
12-month maximum on loan as a % of the fund AuM	25.47%
Gross Return for the fund over the last 12 months in (base currency fund)	591,137.63
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0450%

Collateral data - as at 08/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000NST8	NORTHERN STAR ODSH NORTHERN STAR	COM	AU	AUD	AAA	2,598,105.90	1,259,901.51	0.39%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	2,825,730.51	2,452,784.61	0.76%
BE0974320526	UM ODSH UM	COM	BE	EUR	AA3	299,262.04	259,764.80	0.08%
BE0974400328	AZELIS GROUP ODSH AZELIS GROUP	COM	BE	EUR	AA3	95,078.79	82,530.09	0.03%
BMG491BT1088	INVESCO ODSH INVESCO	COM	US	USD	AAA	2,287,487.76	1,691,741.12	0.53%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	151,482.23	81,006.54	0.03%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	4,657,723.18	2,490,761.06	0.77%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	23,363.99	12,494.11	0.00%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	4,067,678.98	2,175,229.40	0.68%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	201,932.62	107,985.36	0.03%

Collateral data - as at 08/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	4,764,034.66	2,547,612.12	0.79%
CA9628791027	WHEATON PRECIOUS ODSH WHEATON PRECIOUS	COM	CA	CAD	AAA	27,732.47	14,830.20	0.00%
CH0024608827	PARTNERS GROUP ODSH PARTNERS GROUP	COM	CH	CHF		954,792.00	885,132.10	0.28%
CH0044328745	CHUBB LTD CH ODSH CHUBB LTD CH	COM	US	USD	AAA	2,212,105.49	1,635,991.19	0.51%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		168,343.19	156,061.18	0.05%
CH1430134226	AMRIZE ODSH AMRIZE	COM	CH	CHF		1,836,539.83	1,702,549.21	0.53%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		156,945.16	14,887.89	0.00%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	5,562,663.49	4,828,491.38	1.50%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	17,435.00	15,133.89	0.00%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	5,562,644.89	4,828,475.23	1.50%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	5,562,517.79	4,828,364.91	1.50%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	17,203.90	14,933.29	0.00%
DE000BASF111	BASF ODSH BASF	COM	DE	EUR	AAA	1,138,063.68	987,859.62	0.31%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	682,629.42	592,534.54	0.18%
FR0000120404	ACCOR ODSH ACCOR	COM	FR	EUR	AA2	3,709,146.06	3,219,605.10	1.00%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	5,562,466.24	4,828,320.16	1.50%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	3,389,762.39	2,942,374.37	0.92%
FR0014003TT8	DASSAULT SYSTEM ODSH DASSAULT SYSTEM	COM	FR	EUR	AA2	3,385,831.60	2,938,962.37	0.91%
FR0014009O62	FRGV 1.250 05/25/38 FRANCE	GOV	FR	EUR	AA2	3,304,589.23	2,868,442.54	0.89%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	34,882.51	34,882.51	0.01%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	4,369,944.89	4,369,944.89	1.36%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	674,039.60	674,039.60	0.21%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	2,245,630.29	2,245,630.29	0.70%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	2,423,763.21	2,423,763.21	0.75%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	115,424.35	115,424.35	0.04%
GB00B3Y1JG82	UKTI 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	AA3	3,108,870.18	3,108,870.18	0.97%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	2,943,406.89	2,943,406.89	0.92%
GB00BH4HKS39	VODAFONE GROUP ODSH VODAFONE GROUP	CST	GB	GBP	AA3	6.15	6.15	0.00%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	725.58	725.58	0.00%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	777,400.29	777,400.29	0.24%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	533,994.52	533,994.52	0.17%
GB00BSQNR93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	673,431.46	673,431.46	0.21%
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	201,514.50	201,514.50	0.06%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	54,465.48	54,465.48	0.02%
HK0101000591	HANGLUNGPROPERTY ODSH HANGLUNGPROPERTY	COM	HK	HKD		108,952.98	10,335.33	0.00%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		25,735.70	2,441.30	0.00%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	1,639,948.32	1,639,948.32	0.51%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		10,977,532.28	9,528,694.31	2.96%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		6,366,489.92	5,526,227.09	1.72%

Collateral data - as at 08/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	3,543,518,220.01	17,818,492.77	5.54%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	145,922.97	733.77	0.00%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	133,867,045.26	673,147.09	0.21%
JP1120301R56	JPGV 0.005 03/10/35 JAPAN	GOV	JP	JPY	A1	133,912,848.41	673,377.41	0.21%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	132,831,355.52	667,939.15	0.21%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	132,430,092.71	665,921.41	0.21%
JP3111200006	ASAHI KASEI ODSH ASAHI KASEI	COM	JP	JPY	A1	2,677,398.22	13,463.23	0.00%
JP3637300009	TREND MICRO ODSH TREND MICRO	COM	JP	JPY	A1	26,201,999.63	131,756.10	0.04%
JP3805010000	FUKUOKA FINCL ODSH FUKUOKA FINCL	COM	JP	JPY	A1	338,969,399.49	1,704,499.15	0.53%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		115,432,362.44	10,949,967.03	3.41%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	10,977,145.40	9,528,358.49	2.96%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		6,466,372.00	5,612,926.52	1.75%
NL0011872643	ASR NEDERLAND ODSH ASR NEDERLAND	COM	NL	EUR	AAA	10,977,528.79	9,528,691.28	2.96%
NL0015000LU4	IVECO GROUP ODSH IVECO GROUP	COM	IT	EUR		10,977,536.65	9,528,698.10	2.96%
NL0015435975	DAVIDE CAMP MIL ODSH DAVIDE CAMP MIL	COM	IT	EUR		1,709,046.72	1,483,483.11	0.46%
US0028241000	ABBOTT ODSH ABBOTT	COM	US	USD	AAA	19,940.99	14,747.62	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	2,149,815.36	1,589,923.72	0.49%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	5,150,523.76	3,809,136.38	1.18%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	3,316,339.84	2,452,641.97	0.76%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	11,705,021.45	8,656,599.82	2.69%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	23,550,566.76	17,417,125.88	5.42%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	754,294.59	557,848.31	0.17%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	37,664.85	27,855.53	0.01%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	572,661.89	423,519.50	0.13%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	814,162.29	602,124.24	0.19%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	291,828.60	215,825.61	0.07%
US1746101054	CITIZNS FNCL ODSH CITIZNS FNCL	COM	US	USD	AAA	2,249,746.96	1,663,829.43	0.52%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	1,884,470.48	1,393,684.49	0.43%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	1,808,084.19	1,337,192.02	0.42%
US3119001044	FASTENAL ODSH FASTENAL	COM	US	USD	AAA	45,494.51	33,646.05	0.01%
US36828A1016	GE VERNOVA ODSH GE VERNOVA	COM	US	USD	AAA	757,868.15	560,491.18	0.17%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	1,873,704.30	1,385,722.22	0.43%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	261,326.34	193,267.27	0.06%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	23,550,436.34	17,417,029.43	5.42%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	898,350.25	664,386.53	0.21%
US4448591028	HUMANA DE ODSH HUMANA DE	COM	US	USD	AAA	1,836,126.96	1,357,931.41	0.42%
US45168D1046	IDEXX LABS ODSH IDEXX LABS	COM	US	USD	AAA	1,867,885.94	1,381,419.18	0.43%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	1,518.37	1,122.93	0.00%
US45841N1072	INTRACTIVE BRK ODSH INTRACTIVE BRK	COM	US	USD	AAA	2,137,905.92	1,581,115.94	0.49%

Collateral data - as at 08/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	1,873,130.87	1,385,298.13	0.43%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	22,777,946.87	16,845,724.86	5.24%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	3,316,656.84	2,452,876.41	0.76%
US5049221055	LABCORP HLDG ODSH LABCORP HLDG	COM	US	USD	AAA	353,632.22	261,533.28	0.08%
US5486611073	LOWE S ODSH LOWE S	COM	US	USD	AAA	23,550,562.97	17,417,123.08	5.42%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	3,068,120.65	2,269,068.26	0.71%
US5745991068	MASCO ODSH MASCO	COM	US	USD	AAA	2,147,227.88	1,588,010.12	0.49%
US5797802064	MCCORMICK ODSH MCCORMICK	COM	US	USD	AAA	2,177,717.00	1,610,558.74	0.50%
US58155Q1031	MCKESSON ODSH MCKESSON	COM	US	USD	AAA	6,186.59	4,575.37	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	4,185,719.98	3,095,603.28	0.96%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	35,964,249.55	26,597,825.35	8.27%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	212,803.19	157,381.35	0.05%
US912810QS06	UST 3.750 08/15/41 US TREASURY	GOV	US	USD	AAA	4,533,956.53	3,353,146.12	1.04%
US912810SA79	UST 3.000 02/15/48 US TREASURY	GOV	US	USD	AAA	801,070.80	592,442.26	0.18%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	200,297.62	148,132.69	0.05%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	910,392.21	673,292.32	0.21%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	4,003,069.43	2,960,521.71	0.92%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	4,682,038.84	3,462,662.31	1.08%
US91282CGT27	UST 3.625 03/31/28 US TREASURY	GOV	US	USD	AAA	4,680,474.15	3,461,505.12	1.08%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	AAA	2,783,829.43	2,058,817.02	0.64%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	AAA	4,682,043.63	3,462,665.85	1.08%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	4,682,065.87	3,462,682.30	1.08%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	AAA	786,034.50	581,321.97	0.18%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	4,682,059.23	3,462,677.39	1.08%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	1,253,396.12	926,965.29	0.29%
US91282CLR06	UST 4.125 10/31/29 US TREASURY	GOV	US	USD	AAA	227,589.22	168,316.55	0.05%
						Total:	321,510,274.54	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	112,621,884.10
2	MERRILL LYNCH INTERNATIONAL (PAF	59,928,435.59

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	91,826,668.40
2	NATIXIS (PARENT)	34,666,262.63
3	MERRILL LYNCH INTERNATIONAL (PARENT)	33,170,894.80
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	26,981,130.99
5	JP MORGAN SECS PLC (PARENT)	21,109,058.90