



Securities Lending Report

SSTL - HITIF - 250 INDEX FUND

Report as at 12/06/2025

<b>Summary of policy</b>	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - 250 INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00B80QG052
Total net assets (AuM)	1,296,433,441
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

<b>Securities lending data - as at 12/06/2025</b>	
Currently on loan in GBP (base currency)	265,771,818.48
Current percentage on loan (in % of the fund AuM)	20.50%
Collateral value (cash and securities) in GBP (base currency)	282,869,702.80
Collateral value (cash and securities) in % of loan	106%

<b>Securities lending statistics</b>	
12-month average on loan in GBP (base currency)	251,277,560.33
12-month average on loan as a % of the fund AuM	19.15%
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)	469,584.83
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0358%

<b>Collateral data - as at 12/06/2025</b>								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	3,070,560.81	1,659,448.65	0.59%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	3,070,529.28	1,659,431.61	0.59%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	2,047,522.02	1,106,559.31	0.39%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	3,070,592.15	1,659,465.59	0.59%
CNE1000002L3	CHINA LIFE INS ODSH CHINA LIFE INS	COM	CN	HKD		13,011,265.66	1,224,416.85	0.43%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	608,414.46	514,961.99	0.18%
DE0001108793	DEGV PO STR 02/15/26 GERMANY	GOV	DE	EUR	AAA	2,433,629.31	2,059,823.81	0.73%
DE0006599905	MERCK ODSH MERCK	COM	DE	EUR	AAA	5,113,702.60	4,328,237.81	1.53%
DE0007037129	RWE ODSH RWE	COM	DE	EUR	AAA	5,113,761.77	4,328,287.89	1.53%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	3,410,026.70	2,886,246.55	1.02%

## Collateral data - as at 12/06/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	2,303,151.28	1,949,387.21	0.69%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	2,303,136.65	1,949,374.83	0.69%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	5,113,765.68	4,328,291.20	1.53%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	1,960,543.72	1,659,404.18	0.59%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	1,293,932.23	1,095,184.22	0.39%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	2,303,254.49	1,949,474.57	0.69%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	6,103,257.18	5,165,796.79	1.83%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	1,949,465.55	1,949,465.55	0.69%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	1,659,437.80	1,659,437.80	0.59%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	921,555.70	921,555.70	0.33%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	7,157,240.08	7,157,240.08	2.53%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	5,165,021.60	5,165,021.60	1.83%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	1,106,529.50	1,106,529.50	0.39%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	215,647.20	215,647.20	0.08%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	848,019.66	848,019.66	0.30%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	1,196,610.72	1,196,610.72	0.42%
GB00BD9MZZ71	UKTI 018 11/22/65 UK TREASURY	GIL	GB	GBP	AA3	2.24	2.24	0.00%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	542,911.21	542,911.21	0.19%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	11.14	11.14	0.00%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	8,252,495.99	8,252,495.99	2.92%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	2,000,947.61	2,000,947.61	0.71%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	184.06	184.06	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	1,615,504.17	1,196,397.51	0.42%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	348.55	258.13	0.00%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		1,293,938.01	1,095,189.11	0.39%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		745,296.08	630,818.59	0.22%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	101,487,311.70	517,657.71	0.18%
JP1103461H35	JPGV 0.100 03/20/27 JAPAN	GOV	JP	JPY	A1	969,339,978.21	4,944,325.60	1.75%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	1,617,864,309.51	8,252,262.47	2.92%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	1,617,880,124.94	8,252,343.14	2.92%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	1,914,039,802.09	9,762,968.83	3.45%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	1,011,069,329.65	5,157,175.07	1.82%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	12,333,729.17	62,910.82	0.02%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	1,012,763,300.47	5,165,815.53	1.83%
JP1201631HC6	JPGV 0.600 12/20/37 JAPAN	GOV	JP	JPY	A1	1,617,882,828.48	8,252,356.93	2.92%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	252,598,985.87	1,288,435.08	0.46%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	1,011,135,049.86	5,157,510.29	1.82%
JP1400081F45	JPGV 1.400 03/20/55 JAPAN	GOV	JP	JPY	A1	1,617,898,138.11	8,252,435.02	2.92%
JP3351500008	SHIZUOKAFINCLGRP ODSH SHIZUOKAFINCLGRP	COM	JP	JPY	A1	3,412,998.93	17,408.73	0.01%

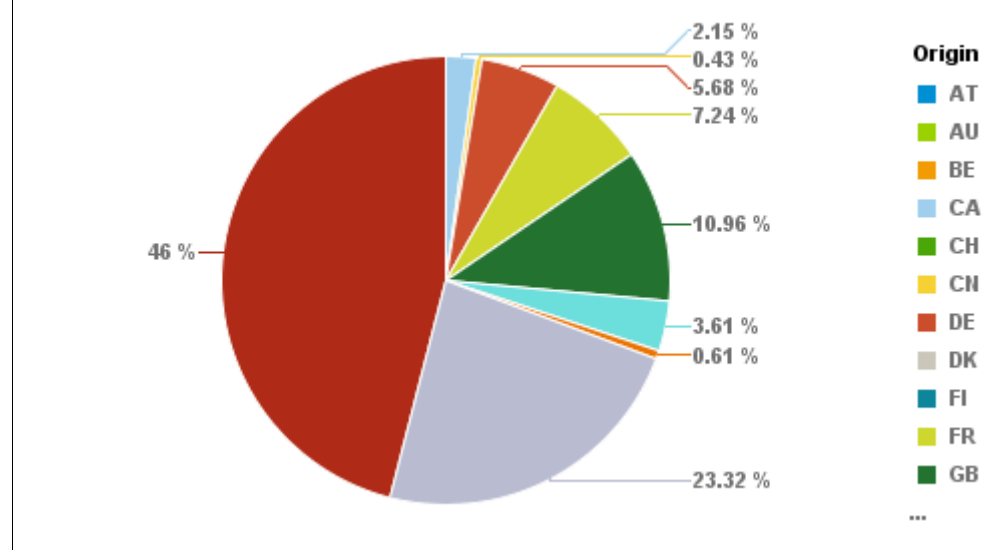
## Collateral data - as at 12/06/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3519400000	CHUGAI PHARM ODSH CHUGAI PHARM	COM	JP	JPY	A1	168,342,698.50	858,667.89	0.30%
JP3629000005	TOPPAN HOLDINGS ODSH TOPPAN HOLDINGS	COM	JP	JPY	A1	4,715,099.09	24,050.37	0.01%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		11,637,998.92	1,095,186.46	0.39%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		11,637,889.57	1,095,176.17	0.39%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		11,637,966.51	1,095,183.41	0.39%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		61,828,829.96	5,818,362.58	2.06%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		11,637,572.37	1,095,146.32	0.39%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	5,113,637.86	4,328,183.01	1.53%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,615,675.85	1,196,524.65	0.42%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	8,486,120.55	6,284,585.13	2.22%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	3,287,923.91	2,434,945.11	0.86%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	7,617,142.49	5,641,044.12	1.99%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	6,870,118.41	5,087,818.84	1.80%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	463,378.22	343,165.04	0.12%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	6,870,493.28	5,088,096.46	1.80%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	6,870,496.84	5,088,099.09	1.80%
US1252691001	CF INDS ODSH CF INDS	COM	US	USD	AAA	6,497,463.84	4,811,841.22	1.70%
US12572Q1058	CME GRP ODSH CME GRP	COM	US	USD	AAA	1,653,201.04	1,224,314.76	0.43%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	1,653,243.35	1,224,346.10	0.43%
US1746101054	CITIZNS FNCL ODSH CITIZNS FNCL	COM	US	USD	AAA	251,094.59	185,953.68	0.07%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	5,394,470.81	3,994,995.22	1.41%
US25754A2015	DOMINOS PIZZA ODSH DOMINOS PIZZA	COM	US	USD	AAA	5,102,723.18	3,778,935.03	1.34%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	5,679,822.40	4,206,318.68	1.49%
US3635761097	ARTHUR J. GALLAG ODSH ARTHUR J. GALLAG	COM	US	USD	AAA	1,653,305.40	1,224,392.05	0.43%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	5,902,058.96	4,370,900.90	1.55%
US57060D1081	MARKETAXESS ODSH MARKETAXESS	COM	US	USD	AAA	5,316,998.61	3,937,621.46	1.39%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	5,844,209.31	4,328,059.06	1.53%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	734,139.83	543,683.56	0.19%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	14,302,606.24	10,592,112.85	3.74%
US6826801036	ONEOK ODSH ONEOK	COM	US	USD	AAA	4,117,864.66	3,049,576.17	1.08%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	1,653,265.57	1,224,362.55	0.43%
US7591EP1005	REGIONS FINCL ODSH REGIONS FINCL	COM	US	USD	AAA	1,653,391.58	1,224,455.87	0.43%
US8725401090	TJX ODSH TJX	COM	US	USD	AAA	1,189,751.31	881,096.77	0.31%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	9,665,152.76	7,157,743.63	2.53%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	9,665,380.48	7,157,912.27	2.53%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	9,664,186.38	7,157,027.96	2.53%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	8,429,877.66	6,242,933.21	2.21%
US91282CLM19	UST 3.625 09/30/31 US TREASURY	GOV	US	USD	AAA	9,665,117.10	7,157,717.22	2.53%
US91282CMZ13	UST 3.875 04/30/30 US TREASURY	GOV	US	USD	AAA	6,971,196.76	5,162,674.66	1.83%

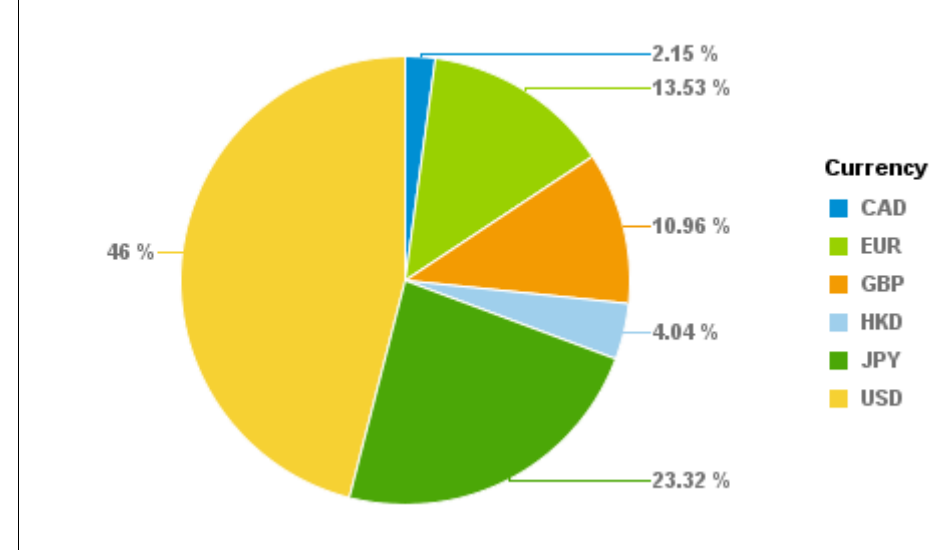
**Collateral data - as at 12/06/2025**

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9297401088	WESTINGHOUSE AIR ODSH WESTINGHOUSE AIR	COM	US	USD	AAA	6,396,541.55	4,737,100.97	1.67%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	2,934,555.96	2,173,250.62	0.77%
						<b>Total:</b>	<b>282,869,702.8</b>	<b>100.00%</b>

**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
1	BARCLAYS CAPITAL SECURITIES LIMIT	51,662,755.23
3	GOLDMAN SACHS INTERNATIONAL (PA	44,737,231.68
2	MERRILL LYNCH INTERNATIONAL (PAF	49,121,868.83

**Top 5 borrowers in last Month**

No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	53,230,536.80
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	53,094,056.94
3	JP MORGAN SECS PLC (PARENT)	42,532,871.68
4	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	41,367,608.87
5	MERRILL LYNCH INTERNATIONAL (PARENT)	35,682,151.87