



Securities Lending Report

SSTL - HITIF - 250 INDEX FUND

Report as at 20/05/2025

Summary of policy	
% 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)	1,246,575,157
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 20/05/2025	
Currently on loan in GBP (base currency)	286,463,003.93
Current percentage on loan (in % of the fund AuM)	22.98%
Collateral value (cash and securities) in GBP (base currency)	303,648,397.67
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	248,954,336.69
12-month average on loan as a % of the fund AuM	18.88%
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)	428,477.01
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0325%

Collateral data - as at 20/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000IGO4	IGO AU ODSH IGO AU	COM	AU	AUD	AAA	129.58	62.59	0.00%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	1,353,770.70	726,993.37	0.24%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	185.41	99.57	0.00%
CA33767E2024	FIRSTSERVICE ODSH FIRSTSERVICE	REI	CA	CAD	AAA	393,546.00	211,339.58	0.07%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	34,154.08	18,341.21	0.01%
CH0198251305	COCA COLA ODSH COCA COLA	CST	GB	GBP	AA3	800,230.50	800,230.50	0.26%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		84,536.59	75,977.70	0.03%
CNE100003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		858,416.89	82,112.94	0.03%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	502,292.05	423,281.52	0.14%
DE0001108744	DEGV PO STR 08/15/46 GERMANY	GOV	DE	EUR	AAA	9,400,012.62	7,921,390.77	2.61%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0003811451	DEGV IO STR 08/15/27 GERMANY	GOV	DE	EUR	AAA	4,359,172.36	3,673,474.61	1.21%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	249,034.17	209,861.10	0.07%
FR0000120503	BOUYGUES ODSH BOUYGUES	COM	FR	EUR	AA2	26,562.58	22,384.29	0.01%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	9,364,149.99	7,891,169.33	2.60%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	249,175.57	209,980.26	0.07%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	1.39	1.17	0.00%
GB0000536739	ORD GBP0.10 ASHTEAD GROUP	CST	GB	GBP	AA3	7,891,128.30	7,891,128.30	2.60%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	3,846,021.40	3,846,021.40	1.27%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	218,067.84	218,067.84	0.07%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	4,245,684.54	4,245,684.54	1.40%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	1,156,205.82	1,156,205.82	0.38%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	4,245,616.75	4,245,616.75	1.40%
GB0031638363	ORD GBP0.01 INTERTEK GROUP	CST	GB	GBP	AA3	4,245,573.36	4,245,573.36	1.40%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	8,004,748.07	8,004,748.07	2.64%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	4,245,521.30	4,245,521.30	1.40%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	218,053.00	218,053.00	0.07%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	209,791.80	209,791.80	0.07%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	6,353,612.95	6,353,612.95	2.09%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	8,004,637.47	8,004,637.47	2.64%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	3,001.70	3,001.70	0.00%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	1,666,637.82	1,666,637.82	0.55%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	1,413,247.19	1,413,247.19	0.47%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	1,666,632.00	1,666,632.00	0.55%
GB00BGDT3G23	RIGHTMOVE ODSH RIGHTMOVE	CST	GB	GBP	AA3	1,620,428.15	1,620,428.15	0.53%
GB00BGLP8L22	IMI ODSH IMI	CST	GB	GBP	AA3	1,666,632.18	1,666,632.18	0.55%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	1,201,215.99	1,201,215.99	0.40%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		11,176,161.55	1,069,069.70	0.35%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	1,199,492.84	1,199,492.84	0.40%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		18,196.80	15,334.44	0.01%
JP1024511P82	JPGV 0.005 08/01/25 JAPAN	GOV	JP	JPY	A1	40,919,492.19	211,279.11	0.07%
JP1024551PC4	JPGV 0.005 12/01/25 JAPAN	GOV	JP	JPY	A1	1,137,312,077.41	5,872,269.44	1.93%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	1,137,319,578.44	5,872,308.17	1.93%
JP1051711Q82	JPGV 0.400 06/20/29 JAPAN	GOV	JP	JPY	A1	360,127,210.51	1,859,440.39	0.61%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	1,230,551,881.12	6,353,693.37	2.09%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	13,917,475.54	71,859.93	0.02%
JP1120211G41	JPGV 0.100 03/10/26 JAPAN	GOV	JP	JPY	A1	1,230,533,762.82	6,353,599.82	2.09%
JP1120291Q59	JPGV 0.005 03/10/34 JAPAN	GOV	JP	JPY	A1	1,230,534,425.19	6,353,603.24	2.09%
JP1201111968	JPGV 2.200 06/20/29 JAPAN	GOV	JP	JPY	A1	21,735,157.31	112,224.87	0.04%
JP12011419C6	JPGV 2.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,367,173,974.14	7,059,112.54	2.32%

Collateral data - as at 20/05/2025

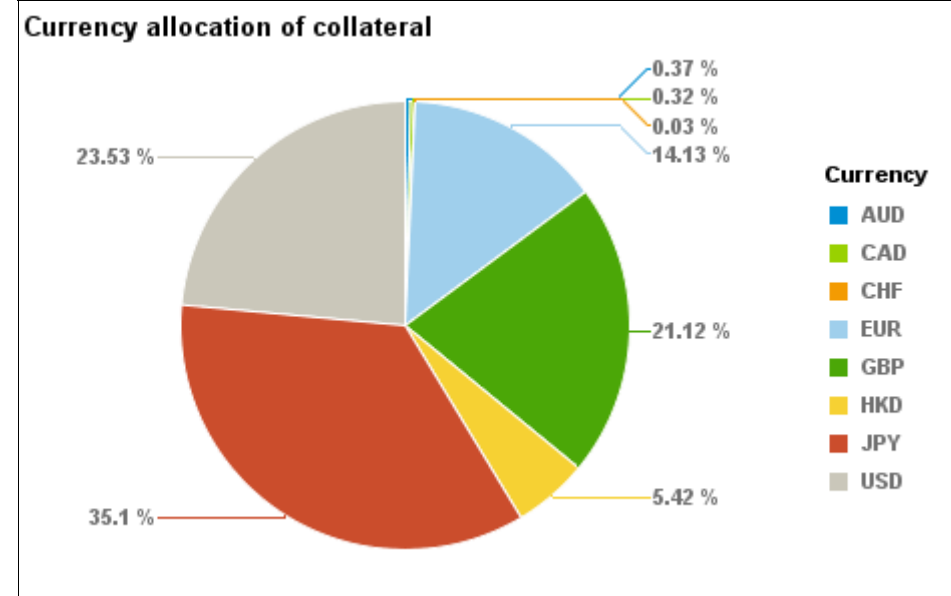
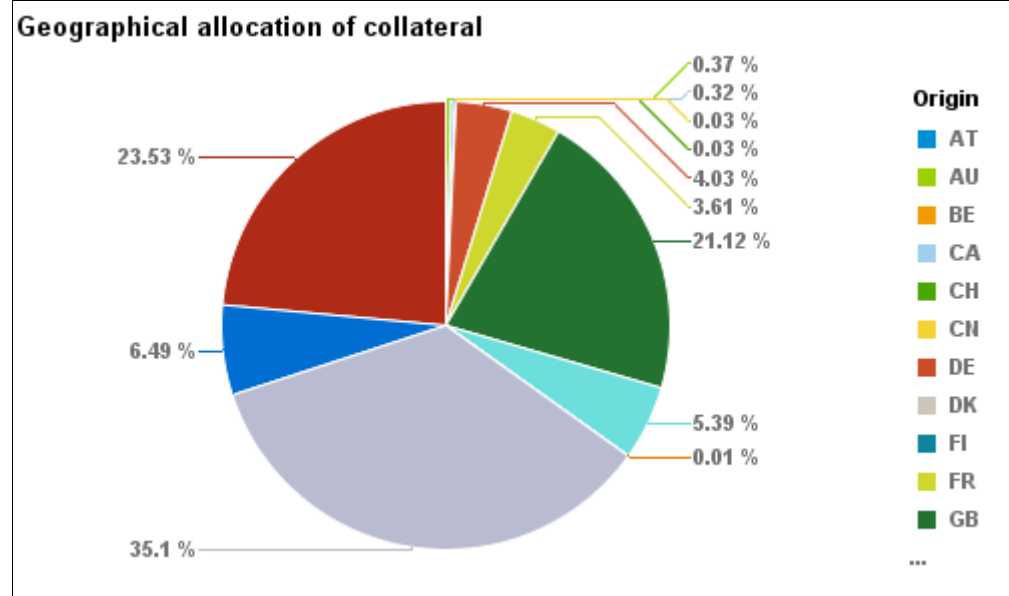
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201321BC7	JPGV 1.700 12/20/31 JAPAN	GOV	JP	JPY	A1	104,526.42	539.70	0.00%
JP1201681K44	JPGV 0.400 03/20/39 JAPAN	GOV	JP	JPY	A1	108,819,255.21	561,865.12	0.19%
JP1201721L45	JPGV 0.400 03/20/40 JAPAN	GOV	JP	JPY	A1	1,137,341,916.92	5,872,423.51	1.93%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	29,449,800.08	152,057.79	0.05%
JP1201761M45	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	1,137,321,348.63	5,872,317.31	1.93%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	1,137,326,885.80	5,872,345.90	1.93%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	1,137,321,470.65	5,872,317.94	1.93%
JP13002717A6	JPGV 2.500 09/20/37 JAPAN	GOV	JP	JPY	A1	1,127,642,753.70	5,822,343.94	1.92%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	20,625,091.33	106,493.28	0.04%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	20,518,899.30	105,944.98	0.03%
JP1300811Q17	JPGV 1.600 12/20/53 JAPAN	GOV	JP	JPY	A1	284,481,140.78	1,468,857.97	0.48%
JP14000117B7	JPGV 2.400 03/20/48 JAPAN	GOV	JP	JPY	A1	274,439,813.78	1,417,011.71	0.47%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	1,223,274,211.87	6,316,116.67	2.08%
JP1400041B55	JPGV 2.200 03/20/51 JAPAN	GOV	JP	JPY	A1	1,801,321,650.58	9,300,741.89	3.06%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	271,487,987.17	1,401,770.58	0.46%
JP1400121K57	JPGV 0.500 03/20/59 JAPAN	GOV	JP	JPY	A1	327,818,024.91	1,692,618.77	0.56%
JP3116000005	ASAHI GROUP ODSH ASAHI GROUP	COM	JP	JPY	A1	218,282,999.01	1,127,057.92	0.37%
JP3188220002	OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS	COM	JP	JPY	A1	155,641,999.72	803,624.42	0.26%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	4,118,749.78	21,266.29	0.01%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	57,732,998.50	298,092.08	0.10%
JP3371200001	SHIN-ETSU CHEM ODSH SHIN-ETSU CHEM	COM	JP	JPY	A1	155,617,999.51	803,500.50	0.26%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	155,234,699.16	801,521.41	0.26%
JP3475350009	DAIICHI SANKYO ODSH DAIICHI SANKYO	COM	JP	JPY	A1	155,735,198.10	804,105.63	0.26%
JP3569200003	TOKYU FUDOSAN ODSH TOKYU FUDOSAN	COM	JP	JPY	A1	103,053,798.81	532,096.41	0.18%
JP3633400001	TOYOTA ODSH TOYOTA	COM	JP	JPY	A1	155,806,749.41	804,475.07	0.26%
JP3705200008	JAPAN AIRLINES ODSH JAPAN AIRLINES	COM	JP	JPY	A1	153,933,198.95	794,801.39	0.26%
JP3778630008	BANDAI NAMCO HD ODSH BANDAI NAMCO HD	COM	JP	JPY	A1	464,498.62	2,398.34	0.00%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	1,440,299,998.34	7,436,683.24	2.45%
JP3885780001	MIZUHO ODSH MIZUHO	COM	JP	JPY	A1	73,846,499.26	381,290.72	0.13%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		82,494,908.95	7,891,153.61	2.60%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		77,442,281.95	7,407,838.26	2.44%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	3,359,137.88	2,830,745.54	0.93%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	39,870.01	33,598.46	0.01%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	4,358,701.36	3,673,077.70	1.21%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	39,871.52	33,599.73	0.01%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	9,498,932.83	8,004,750.83	2.64%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	9,439,439.94	7,954,616.17	2.62%
NZFAPE0001S2	F&P HEALTHCARE ODSH F&P HEALTHCARE	COM	AU	AUD	AAA	2,331,159.80	1,126,028.16	0.37%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,595,025.42	1,200,757.44	0.40%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0255371017	AEP INC ODSH AEP INC	COM	US	USD	AAA	985,489.35	741,890.16	0.24%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	1,046,883.28	788,108.37	0.26%
US0404132054	ARISTA NETWORKS ODSH ARISTA NETWORKS	COM	US	USD	AAA	117,520.88	88,471.36	0.03%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	278,951.75	209,998.78	0.07%
US15189T1079	CENTERPNT ENERGY ODSH CENTERPNT ENERGY	COM	US	USD	AAA	2,170,553.22	1,634,022.81	0.54%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	1,594,500.00	1,200,361.89	0.40%
US22788C1053	CROWDSTRIKE HLDG ODSH CROWDSTRIKE HLDG	COM	US	USD	AAA	278,621.67	209,750.29	0.07%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	1,594,831.71	1,200,611.61	0.40%
US3696043013	GE ODSH GE	COM	US	USD	AAA	45,125.58	33,971.17	0.01%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	3,096,266.87	2,330,912.99	0.77%
US59156R1086	METLIFE ODSH METLIFE	COM	US	USD	AAA	1,050,167.80	790,581.00	0.26%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	3,241,150.63	2,439,983.51	0.80%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	10,047,001.31	7,563,523.05	2.49%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	278,056.88	209,325.11	0.07%
US7443201022	PRUDENTIAL FINL ODSH PRUDENTIAL FINL	COM	US	USD	AAA	64,810.05	48,789.91	0.02%
US75886F1075	REGENERON PHARMS ODSH REGENERON PHARMS	COM	US	USD	AAA	27,268.38	20,528.02	0.01%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	1,524,135.69	1,147,390.66	0.38%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	5,639,583.98	4,245,557.67	1.40%
US912797PM34	UST BILL 02/19/26 US TREASURY	GOV	US	USD	AAA	138,434.61	104,215.51	0.03%
US912810QD37	UST 4.375 11/15/39 US TREASURY	GOV	US	USD	AAA	8,015,654.93	6,034,297.10	1.99%
US912810RG58	UST 3.375 05/15/44 US TREASURY	GOV	US	USD	AAA	2,248,988.77	1,693,070.19	0.56%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	AAA	1,919.04	1,444.68	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	119,388.88	89,877.62	0.03%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	10,631,069.20	8,003,217.53	2.64%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	10,631,881.73	8,003,829.21	2.64%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	62,801.86	47,278.12	0.02%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	525,199.70	395,377.68	0.13%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	440,738.02	331,793.74	0.11%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	AAA	298,633.07	224,815.15	0.07%
US91282CDQ15	UST 1.250 12/31/26 US TREASURY	GOV	US	USD	AAA	3,334,163.86	2,510,005.17	0.83%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	5,985,450.51	4,505,930.83	1.48%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	375,347.24	282,566.65	0.09%
US91282CGC91	UST 3.875 12/31/27 US TREASURY	GOV	US	USD	AAA	10,632,621.38	8,004,386.03	2.64%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	23,667.75	17,817.41	0.01%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	119,250.56	89,773.49	0.03%
US91282CKL45	UST 2.125 04/15/29 US TREASURY	GOV	US	USD	AAA	3,051,302.27	2,297,063.01	0.76%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	1,802,573.10	1,357,002.23	0.45%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	1,521,768.23	1,145,608.40	0.38%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	278,896.49	209,957.18	0.07%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
						Total:	303,648,397.67	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	57,238,824.07
2	GOLDMAN SACHS INTERNATIONAL (PA	50,029,109.67
3	JP MORGAN SECS PLC (PARENT)	49,330,380.84
4	MORGAN STANLEY & CO INTERNATIO	37,819,358.50

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	GOLDMAN SACHS INTERNATIONAL (PARENT)	53,887,990.78
2	JP MORGAN SECS PLC (PARENT)	44,313,802.18
3	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	42,212,515.69
4	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	39,665,796.34
5	NATIXIS (PARENT)	28,104,761.82