



Securities Lending Report

SSTL - HITIF - FTSE 100 INDEX FUND

Report as at 07/07/2025

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)	1,991,431,832
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

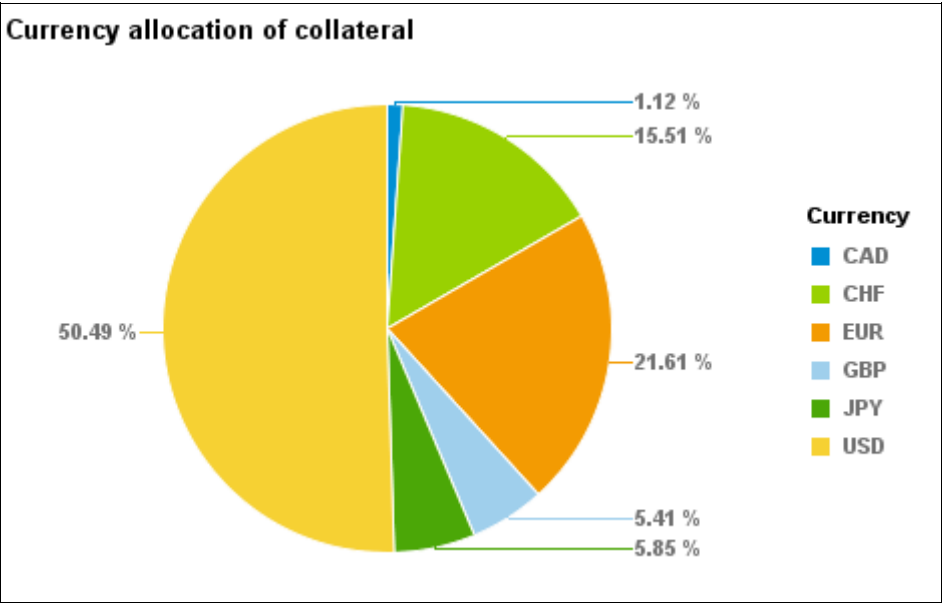
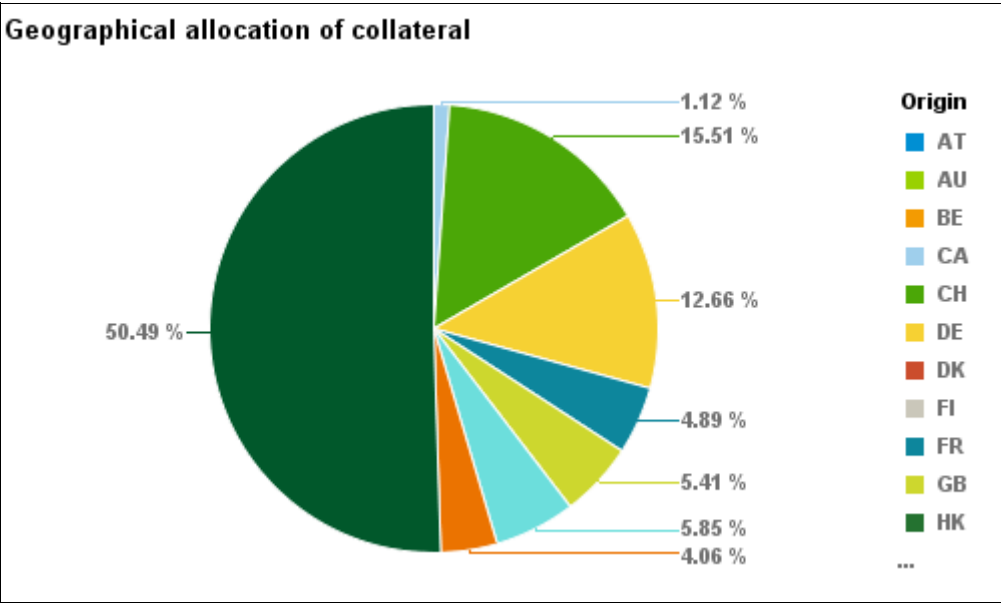
Securities lending data - as at 07/07/2025	
Currently on loan in GBP (base currency)	130,725,396.96
Current percentage on loan (in % of the fund AuM)	6.56%
Collateral value (cash and securities) in GBP (base currency)	138,421,329.38
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	203,794,780.11
12-month average on loan as a % of the fund AuM	10.80%
12-month maximum on loan in GBP	336,465,376.43
12-month maximum on loan as a % of the fund AuM	17.75%
Gross Return for the fund over the last 12 months in (base currency fund)	213,501.53
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0113%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	2,738,317.04	1,474,790.38	1.07%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	146,664.40	78,989.85	0.06%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		870,524.99	804,105.85	0.58%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		13,444,009.91	12,418,261.51	8.97%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		8,909,672.02	8,229,883.63	5.95%
CH1430134226	AMRIZE ODSH AMRIZE	COM	CH	CHF		20,220.93	18,678.12	0.01%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	279,975.49	241,722.85	0.17%
DE0001108546	DEGV PO STR 07/04/40 GERMANY	GOV	DE	EUR	AAA	70,002.01	60,437.74	0.04%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	1,258,776.56	1,086,791.76	0.79%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	314,694.20	271,697.99	0.20%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	4,891,583.99	4,223,254.04	3.05%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	5,304,804.48	4,580,016.82	3.31%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	3,263,106.59	2,817,273.12	2.04%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	4,892,327.00	4,223,895.53	3.05%
DE000A0D9PT0	MTU AERO ENGINES ODSH MTU AERO ENGINES	COM	DE	EUR	AAA	18,139.79	15,661.38	0.01%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	825,677.45	825,677.45	0.60%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	6,271,903.56	5,414,982.57	3.91%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	314,694.82	271,698.53	0.20%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	1,258,772.84	1,086,788.55	0.79%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	1,474,880.49	1,474,880.49	1.07%
GB0031274896	ORD GBP0.25 MARKS & SPENCER	CST	GB	GBP	AA3	1,474,843.55	1,474,843.55	1.07%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	1,457,233.00	1,457,233.00	1.05%
GB00B1WY2338	ORD GBP0.375 BKDRYJ4	CST	GB	GBP	AA3	12,209.04	12,209.04	0.01%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	1,345,838.95	1,345,838.95	0.97%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	760,733.73	760,733.73	0.55%
GB00BKDRYJ47	AIRTEL AFRICA ODSH AIRTEL AFRICA	CST	GB	GBP	AA3	136,960.95	136,960.95	0.10%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	114,288.26	83,773.69	0.06%
JP1024741R74	JPGV 0.700 07/01/27 JAPAN	GOV	JP	JPY	A1	265,143,514.30	1,344,758.00	0.97%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	196,848.79	998.38	0.00%
JP1103431G66	JPGV 0.100 06/20/26 JAPAN	GOV	JP	JPY	A1	265,338,509.70	1,345,746.98	0.97%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	214,257,726.13	1,086,674.86	0.79%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	265,300,473.98	1,345,554.07	0.97%
JP1201091939	JPGV 1.900 03/20/29 JAPAN	GOV	JP	JPY	A1	53,620,274.50	271,951.94	0.20%
JP1201111968	JPGV 2.200 06/20/29 JAPAN	GOV	JP	JPY	A1	105,136.00	533.23	0.00%
JP1201621H91	JPGV 0.600 09/20/37 JAPAN	GOV	JP	JPY	A1	265,283,578.64	1,345,468.38	0.97%
JP1743031R52	JPGV 08/04/25 JAPAN	GOV	JP	JPY	A1	265,092,617.30	1,344,499.86	0.97%
JP3414750004	SEIKO EPSON ODSH SEIKO EPSON	COM	JP	JPY	A1	185,549.08	941.07	0.00%
JP3787000003	HITACHI CONSTR ODSH HITACHI CONSTR	COM	JP	JPY	A1	1,714,399.19	8,695.11	0.01%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	4,892,302.79	4,223,874.63	3.05%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	1,258,776.13	1,086,791.39	0.79%
NL0010071189	NLGV 2.500 01/15/33 NETHERLANDS	GOV	NL	EUR	AAA	314,694.83	271,698.54	0.20%
NL0013267909	AKZO NOBEL ODSH AKZO NOBEL	COM	NL	EUR	AAA	46,688.18	40,309.24	0.03%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	15,881,223.80	11,640,992.34	8.41%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	2,003,739.65	1,468,748.14	1.06%
US1152361010	BROWN & BROWN ODSH BROWN & BROWN	COM	US	USD	AAA	147,288.50	107,962.98	0.08%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	1,107,988.13	812,159.16	0.59%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	6,977,887.99	5,114,816.19	3.70%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	12,379,311.99	9,074,078.79	6.56%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,992,865.80	1,460,777.57	1.06%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	22,796,136.44	16,709,647.38	12.07%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	6,932,237.62	5,081,354.31	3.67%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	8,148,294.92	5,972,728.55	4.31%
US8552441094	STARBUCKS ODSH STARBUCKS	COM	US	USD	AAA	283,508.87	207,812.99	0.15%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	8,452,641.39	6,195,815.57	4.48%
US912810RF75	UST 1.375 02/15/44 US TREASURY	GOV	US	USD	AAA	240,694.74	176,430.08	0.13%
US912810SM18	UST 0.250 02/15/50 US TREASURY	GOV	US	USD	AAA	153,153.00	112,261.68	0.08%
US912810SR05	UST 1.125 05/15/40 US TREASURY	GOV	US	USD	AAA	370,671.81	271,703.73	0.20%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	1,482,465.89	1,086,652.66	0.79%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	AAA	5,890,572.99	4,317,810.51	3.12%
						Total:	138,421,329.38	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	80,004,771.00

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	81,212,696.93
2	NATIXIS (PARENT)	26,052,462.49
3	BANK OF NOVA SCOTIA (PARENT)	10,020,057.22
4	MERRILL LYNCH INTERNATIONAL (PARENT)	5,213,157.56
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	4,424,339.82