



Securities Lending Report

SSTL - HITIF - FTSE 100 INDEX FUND

Report as at 11/06/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
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)	2,023,022,704
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

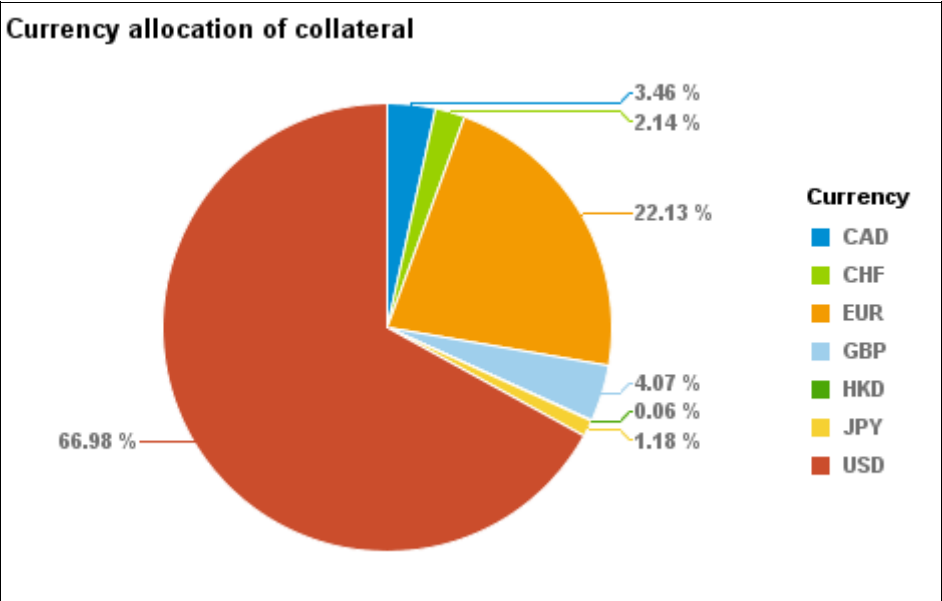
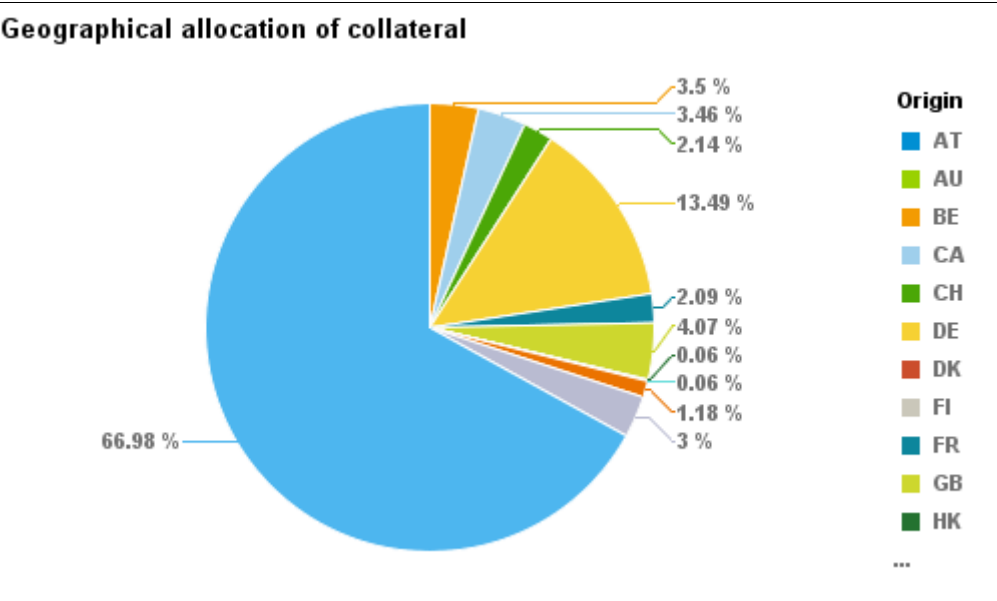
Securities lending data - as at 11/06/2025	
Currently on loan in GBP (base currency)	123,184,502.69
Current percentage on loan (in % of the fund AuM)	6.09%
Collateral value (cash and securities) in GBP (base currency)	130,508,547.19
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	217,180,037.32
12-month average on loan as a % of the fund AuM	11.58%
12-month maximum on loan in GBP	353,530,484.22
12-month maximum on loan as a % of the fund AuM	18.85%
Gross Return for the fund over the last 12 months in (base currency fund)	226,349.83
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0121%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	AA3	147,378.90	124,151.99	0.10%
BE0000356650	BEGV 2.750 04/22/39 BELGIUM	GOV	BE	EUR	AA3	589,515.26	496,607.66	0.38%
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	4,642,827.22	3,911,117.72	3.00%
BE0974320526	UM ODSH UM	COM	BE	EUR	AA3	35,008.88	29,491.48	0.02%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	2,781,656.09	1,504,899.42	1.15%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	2,781,550.43	1,504,842.26	1.15%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	2,781,695.70	1,504,920.85	1.15%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		406,235.99	365,698.33	0.28%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		410,278.40	369,337.35	0.28%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		238,831.52	214,998.89	0.16%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0013841017	LONZA GROUP ODSH LONZA GROUP	COM	CH	CHF		409,962.59	369,053.06	0.28%
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		410,225.30	369,289.55	0.28%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		811,354.50	730,390.69	0.56%
CH0432492467	ALCON ODSH ALCON	COM	CH	CHF		409,642.19	368,764.63	0.28%
DE0005140008	DEUTSCHE BANK ODSH DEUTSCHE BANK	COM	DE	EUR	AAA	2,331,527.69	1,964,078.96	1.50%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	4,641,506.91	3,910,005.49	3.00%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	4,642,895.97	3,911,175.63	3.00%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	4,642,746.54	3,911,049.75	3.00%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	4,642,539.59	3,910,875.42	3.00%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	1,786,425.43	1,504,884.81	1.15%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	29,241.62	24,633.14	0.02%
FR0000133308	ORANGE ODSH ORANGE	COM	FR	EUR	AA2	766,205.98	645,451.93	0.49%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	442,381.66	372,662.32	0.29%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	209,313.27	176,325.50	0.14%
GB0001826634	ORD GBP0.05 DIPLOMA	CST	GB	GBP	AA3	673,192.80	673,192.80	0.52%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	1,504,932.00	1,504,932.00	1.15%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	496,607.99	496,607.99	0.38%
GB00BSGM6411	GBGV 10/06/25 UNITED KINGDOM	GOV	GB	GBP	AA3	124,152.00	124,152.00	0.10%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	48,886.80	36,093.11	0.03%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	487,129.00	359,647.22	0.28%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	1,003,496.25	1,003,496.25	0.77%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		29,255.58	24,644.90	0.02%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		14,177.31	11,942.97	0.01%
IT0003828271	RECORDATI ODSH RECORDATI	COM	IT	EUR		43,906.02	36,986.43	0.03%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	1,504,926.00	1,504,926.00	1.15%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	97,187,584.42	496,570.87	0.38%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	97,182,104.33	496,542.87	0.38%
JP1400081F45	JPGV 1.400 03/20/55 JAPAN	GOV	JP	JPY	A1	97,174,545.72	496,504.25	0.38%
JP3165700000	NTT DATA GROUP ODSH NTT DATA GROUP	COM	JP	JPY	A1	1,597,199.22	8,160.74	0.01%
JP3475350009	DAIICHI SANKYO ODSH DAIICHI SANKYO	COM	JP	JPY	A1	4,699,498.91	24,011.65	0.02%
JP3571400005	TOKYO ELECTRON ODSH TOKYO ELECTRON	COM	JP	JPY	A1	2,487,999.37	12,712.20	0.01%
JP3688370000	NXHD ODSH NXHD	COM	JP	JPY	A1	1,093,999.87	5,589.69	0.00%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		261,284.60	24,631.83	0.02%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		261,372.75	24,640.14	0.02%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		248,615.94	23,437.53	0.02%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	4,642,911.72	3,911,188.90	3.00%
US00130H1059	AES CORP ODSH AES CORP	COM	US	USD	AAA	193,753.86	143,048.43	0.11%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	8,429,078.82	6,223,186.85	4.77%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	35,900.53	26,505.35	0.02%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	7,488,830.03	5,529,001.40	4.24%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	5,452,832.96	4,025,825.25	3.08%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	12,415,976.39	9,166,712.36	7.02%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	3,191,974.54	2,356,634.03	1.81%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	2,971,820.91	2,194,094.66	1.68%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	5,234,624.85	3,864,722.26	2.96%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	11,859,279.44	8,755,703.14	6.71%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	10,842,123.43	8,004,737.10	6.13%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	2,481,054.68	1,831,762.07	1.40%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	17,051,939.95	12,589,443.13	9.65%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	653,863.56	482,747.31	0.37%
US7782961038	ROSS STORES ODSH ROSS STORES	COM	US	USD	AAA	146,002.63	107,793.71	0.08%
US8326964058	J M SMUCKER ODSH J M SMUCKER	COM	US	USD	AAA	5,695,281.70	4,204,825.10	3.22%
US9024941034	TYSON FOODS ODSH TYSON FOODS	COM	US	USD	AAA	63,949.19	47,213.67	0.04%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	977,531.49	721,711.26	0.55%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	976,773.98	721,151.99	0.55%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	AAA	551,267.27	407,000.49	0.31%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	977,416.79	721,626.58	0.55%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	AAA	977,528.05	721,708.72	0.55%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	977,589.66	721,754.21	0.55%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	977,416.51	721,626.37	0.55%
US9297401088	WESTINGHOUSE AIR ODSH WESTINGHOUSE AIR	COM	US	USD	AAA	12,584,652.63	9,291,245.99	7.12%
US94106L1098	WASTE MGMT ODSH WASTE MGMT	COM	US	USD	AAA	4,390,131.85	3,241,233.28	2.48%
US9553061055	WEST PHARM SVC ODSH WEST PHARM SVC	COM	US	USD	AAA	257,636.97	190,213.31	0.15%
						Total:	130,508,547.19	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	81,501,428.00

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	129,312,522.56
2	NATIXIS (PARENT)	52,185,134.92
3	GOLDMAN SACHS INTERNATIONAL (PARENT)	27,384,970.79
4	MERRILL LYNCH INTERNATIONAL (PARENT)	19,290,573.87
5	BANK OF NOVA SCOTIA (PARENT)	13,367,463.81