

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)	1,356,124,122
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 02/10/2025	
Currently on loan in GBP (base currency)	293,726,523.73
Current percentage on loan (in % of the fund AuM)	21.66%
Collateral value (cash and securities) in GBP (base currency)	312,074,713.50
Collateral value (cash and securities) in % of loan	106%

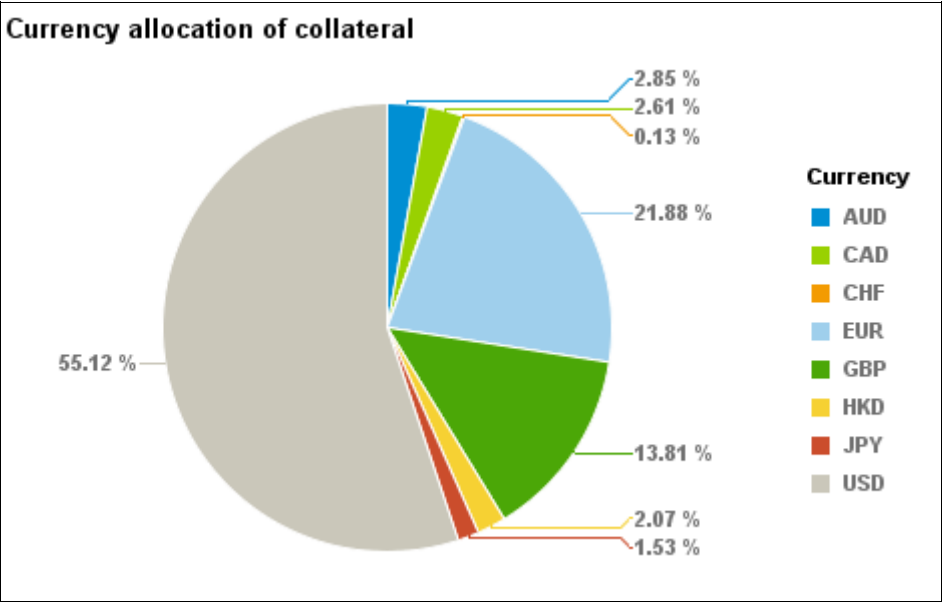
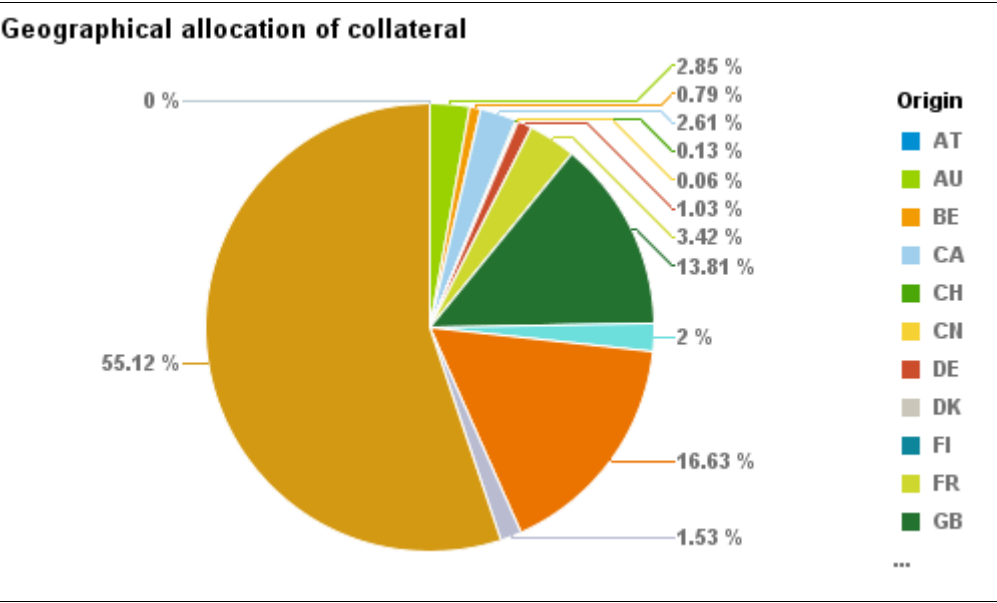
Securities lending statistics	
12-month average on loan in GBP (base currency)	268,620,268.29
12-month average on loan as a % of the fund AuM	20.50%
12-month maximum on loan in GBP	324,702,997.70
12-month maximum on loan as a % of the fund AuM	25.47%
Gross Return for the fund over the last 12 months in (base currency fund)	624,780.32
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0477%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	2,179,723.68	1,066,818.56	0.34%
AU000000CPU5	COMPUTERSHARE ODSH COMPUTERSHARE	COM	AU	AUD	AAA	5,046,383.99	2,469,843.38	0.79%
AU000000HUB4	HUB24 ODSH HUB24	COM	AU	AUD	AAA	4,951,352.88	2,423,332.46	0.78%
AU000000SOL3	WHSP ODSH WHSP	COM	AU	AUD	AAA	273,849.65	134,029.78	0.04%
AU000000TNE8	TECHNOLOGYONE ODSH TECHNOLOGYONE	COM	AU	AUD	AAA	3,969,945.59	1,943,003.91	0.62%
AU000000WOR2	WORLEY ODSH WORLEY	COM	AU	AUD	AAA	1,746,878.65	854,971.93	0.27%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	2,852,016.99	2,480,230.45	0.79%
BMG491BT1088	INVESCO ODSH INVESCO	COM	US	USD	AAA	3,335,719.93	2,469,897.40	0.79%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	4,740,956.48	2,517,567.10	0.81%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	3,391,490.54	1,800,966.75	0.58%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	2,618,784.73	1,390,640.54	0.45%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	4,601,815.18	2,443,679.57	0.78%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		431,891.03	401,162.02	0.13%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		126,653.86	12,050.91	0.00%
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		1,904,921.27	181,250.18	0.06%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	644,935.42	560,862.18	0.18%
DE0001108595	DEGV PO STR 07/04/42 GERMANY	GOV	DE	EUR	AAA	161,260.21	140,238.46	0.04%
DE000CBK1001	COMMERZBANK ODSH COMMERZBANK	COM	DE	EUR	AAA	2,894,986.70	2,517,598.66	0.81%
FR0000120073	AIR LIQUIDE ODSH AIR LIQUIDE	COM	FR	EUR	AA2	8,837,693.04	7,685,618.78	2.46%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	3,439,163.10	2,990,836.68	0.96%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	4,997,771.11	4,997,771.11	1.60%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	2,517,597.24	2,517,597.24	0.81%
GB00B00NY175	UKT 4 3/4 12/07/38 UK TREASURY	GIL	GB	GBP	AA3	2,657,088.00	2,657,088.00	0.85%
GB00B033F229	ORD 6 14/81P CENTRICA PLC	CST	GB	GBP	AA3	5,695,855.48	5,695,855.48	1.83%
GB00B1VWPJ53	UKT 4 1/2 12/07/42 UK TREASURY	GIL	GB	GBP	AA3	2,657,115.75	2,657,115.75	0.85%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	5,695,822.72	5,695,822.72	1.83%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	5,695,828.38	5,695,828.38	1.83%
GB00B2QPKJ12	ORD USD0.50 FRESNILLO PLC	CST	GB	GBP	AA3	3,797,778.82	3,797,778.82	1.22%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	5,055.82	5,055.82	0.00%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	491,618.19	491,618.19	0.16%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	1,496,055.07	1,496,055.07	0.48%
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	185,661.87	185,661.87	0.06%
GB00BN7SWP63	GSK ODSH GSK	CST	GB	GBP	AA3	2,991,149.25	2,991,149.25	0.96%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	489,341.23	489,341.23	0.16%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		64,428,652.68	6,130,282.18	1.96%
IE0002424939	DCC ODSH DCC	CST	GB	GBP	AA3	3,718,818.88	3,718,818.88	1.19%
IE00B8KQN827	EATON CORP ODSH EATON CORP	COM	US	USD	AAA	4,618,419.35	3,419,658.18	1.10%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		14,954,698.75	13,005,216.76	4.17%
IT0000066123	BPER BANCA ODSH BPER BANCA	COM	IT	EUR		386,213.60	335,867.12	0.11%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		7,038,598.95	6,121,053.09	1.96%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		7,916,345.49	6,884,377.33	2.21%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		7,862,222.23	6,837,309.53	2.19%
IT0003856405	LEONARDO ODSH LEONARDO	COM	IT	EUR		7,038,360.00	6,120,845.29	1.96%
IT0005218380	BANCO BPM ODSH BANCO BPM	COM	IT	EUR		416,063.69	361,825.98	0.12%
IT0005495657	SAIPEM ODSH SAIPEM	COM	IT	EUR		7,038,379.11	6,120,861.91	1.96%
IT0005541336	LOTTOMATICA GROU ODSH LOTTOMATICA GROU	COM	IT	EUR		7,038,375.72	6,120,858.96	1.96%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	97,887,153.57	493,510.81	0.16%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	97,927,525.44	493,714.35	0.16%
JP1120211G41	JPGV 0.100 03/10/26 JAPAN	GOV	JP	JPY	A1	97,884,836.86	493,499.13	0.16%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	116,676.55	588.24	0.00%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	820,145.47	4,134.87	0.00%
JP1300561H93	JPGV 0.800 09/20/47 JAPAN	GOV	JP	JPY	A1	111,259,140.41	560,927.42	0.18%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	111,249,296.37	560,877.79	0.18%
JP1300711M79	JPGV 0.700 06/20/51 JAPAN	GOV	JP	JPY	A1	109,928,586.60	554,219.26	0.18%
JP1300811Q17	JPGV 1.600 12/20/53 JAPAN	GOV	JP	JPY	A1	111,234,112.79	560,801.24	0.18%
JP1400131L54	JPGV 0.500 03/20/60 JAPAN	GOV	JP	JPY	A1	110,611,123.80	557,660.36	0.18%
JP1743201R72	JPGV 10/20/25 JAPAN	GOV	JP	JPY	A1	97,929,429.58	493,723.95	0.16%
JP1743281R91	JPGV 12/01/25 JAPAN	GOV	JP	JPY	A1	49,962.02	251.89	0.00%
KYG217651051	CKH HOLDINGS ODSH CKH HOLDINGS	COM	HK	HKD		801,554.34	76,266.60	0.02%
KYG532631028	KUAISHOU TECH ODSH KUAISHOU TECH	COM	HK	HKD		143,745.16	13,677.12	0.00%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		236,072.74	22,461.94	0.01%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		88,621.47	8,432.19	0.00%
US0028241000	ABBOTT ODSH ABBOTT	COM	US	USD	AAA	5,468,933.24	4,049,411.90	1.30%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	6,367,565.28	4,714,794.18	1.51%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	7,388,678.06	5,470,865.99	1.75%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	3,548,287.18	2,627,290.50	0.84%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	16,839,774.87	12,468,827.42	4.00%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	2,095,927.39	1,551,906.55	0.50%
US12504L1098	CBRE GROUP ODSH CBRE GROUP	COM	US	USD	AAA	448,857.51	332,351.64	0.11%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	3,335,608.31	2,469,814.75	0.79%
US19260Q1076	COINBASE GLOBAL ODSH COINBASE GLOBAL	COM	US	USD	AAA	3,335,694.11	2,469,878.28	0.79%
US26441C2044	DUKE ENERGY ODSH DUKE ENERGY	COM	US	USD	AAA	2,209,996.22	1,636,367.57	0.52%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	26,950,463.80	19,955,176.63	6.39%
US45841N1072	INTRACTIVE BRK ODSH INTRACTIVE BRK	COM	US	USD	AAA	2,233,905.62	1,654,071.02	0.53%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	735,469.15	544,570.10	0.17%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	11,870,986.25	8,789,742.14	2.82%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	2,469,023.12	1,828,161.21	0.59%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	14,060.28	10,410.78	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	4,787,048.78	3,544,518.00	1.14%
US6200763075	MOTOROLA ODSH MOTOROLA	COM	US	USD	AAA	16,336,161.35	12,095,932.29	3.88%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	3,349,685.21	2,480,237.84	0.79%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	732,983.39	542,729.55	0.17%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	39,431,807.78	29,196,851.49	9.36%
US67103H1077	OREILLY AUTO ODSH OREILLY AUTO	COM	US	USD	AAA	582,508.15	431,311.80	0.14%
US69932A2042	PARAMOUNT SKYDAN ODSH PARAMOUNT SKYDAN	COM	US	USD	AAA	14,129.71	10,462.19	0.00%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	109,287.07	80,920.42	0.03%
US7607591002	REPUBLIC SERVS ODSH REPUBLIC SERVS	COM	US	USD	AAA	2,537,920.13	1,879,175.25	0.60%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	360,974.25	267,279.44	0.09%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US81762P1021	SERVICENOW ODSH SERVICENOW	COM	US	USD	AAA	3,233,651.91	2,394,322.25	0.77%
US83088M1027	SKYWORKS SOLUTNS ODSH SKYWORKS SOLUTNS	COM	US	USD	AAA	1,297.77	960.92	0.00%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	26,951,004.68	19,955,577.12	6.39%
US89832Q1094	TRUIST FINANCIAL ODSH TRUIST FINANCIAL	COM	US	USD	AAA	45.57	33.74	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	79.71	59.02	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	1,670.39	1,236.82	0.00%
US9128286X38	UST 2.125 05/31/26 US TREASURY	GOV	US	USD	AAA	3,588,493.34	2,657,060.71	0.85%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	3,586,893.56	2,655,876.17	0.85%
US91282CFB28	UST 2.750 07/31/27 US TREASURY	GOV	US	USD	AAA	665,599.28	492,835.72	0.16%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	166,190.49	123,053.93	0.04%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,588,525.61	2,657,084.60	0.85%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	AAA	3,588,505.44	2,657,069.67	0.85%
US92532F1003	VERTEX PHARMS ODSH VERTEX PHARMS	COM	US	USD	AAA	749,001.12	554,589.70	0.18%
US92826C8394	VISA ODSH VISA	COM	US	USD	AAA	7,692,260.45	5,695,650.25	1.83%
US9297401088	WESTINGHOUSE AIR ODSH WESTINGHOUSE AIR	COM	US	USD	AAA	743,607.20	550,595.83	0.18%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	4,730,536.14	3,502,673.83	1.12%
US94106L1098	WASTE MGMT ODSH WASTE MGMT	COM	US	USD	AAA	747,557.99	553,521.15	0.18%
US9581021055	WESTERN DIGITAL ODSH WESTERN DIGITAL	COM	US	USD	AAA	749,064.23	554,636.43	0.18%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	41,101.17	30,432.91	0.01%
	Unknown Company Description	UNK		EUR		4,970.79	4,322.80	0.00%
						Total:	312,074,713.5	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	128,845,249.50

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	118,111,291.38
2	MERRILL LYNCH INTERNATIONAL (PARENT)	49,889,246.87
3	NATIXIS (PARENT)	32,645,566.72
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	19,721,380.29
5	HSBC BANK PLC (PARENT)	18,570,264.77