

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)	1,337,483,522
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 11/12/2025	
Currently on loan in GBP (base currency)	271,853,304.08
Current percentage on loan (in % of the fund AuM)	20.33%
Collateral value (cash and securities) in GBP (base currency)	287,609,629.87
Collateral value (cash and securities) in % of loan	106%

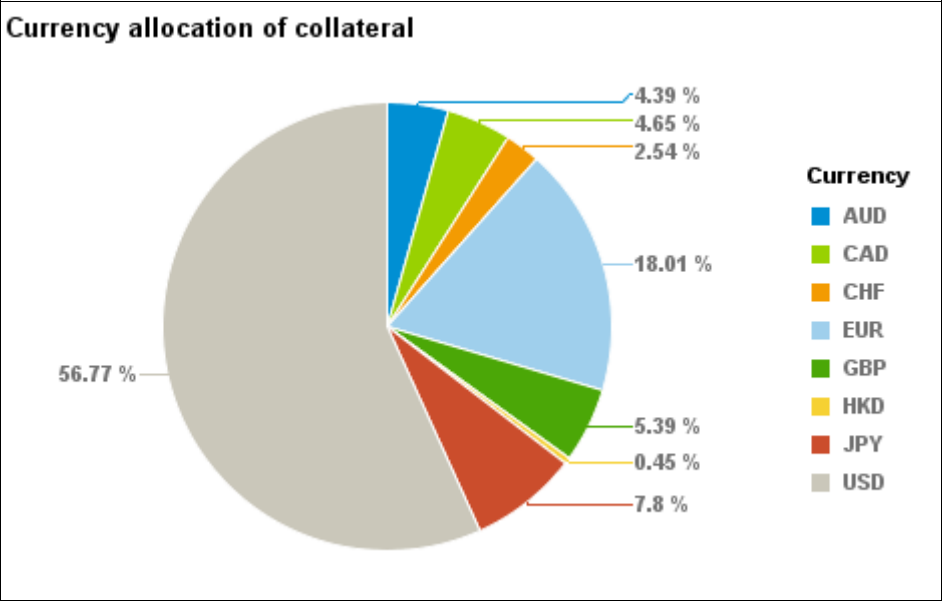
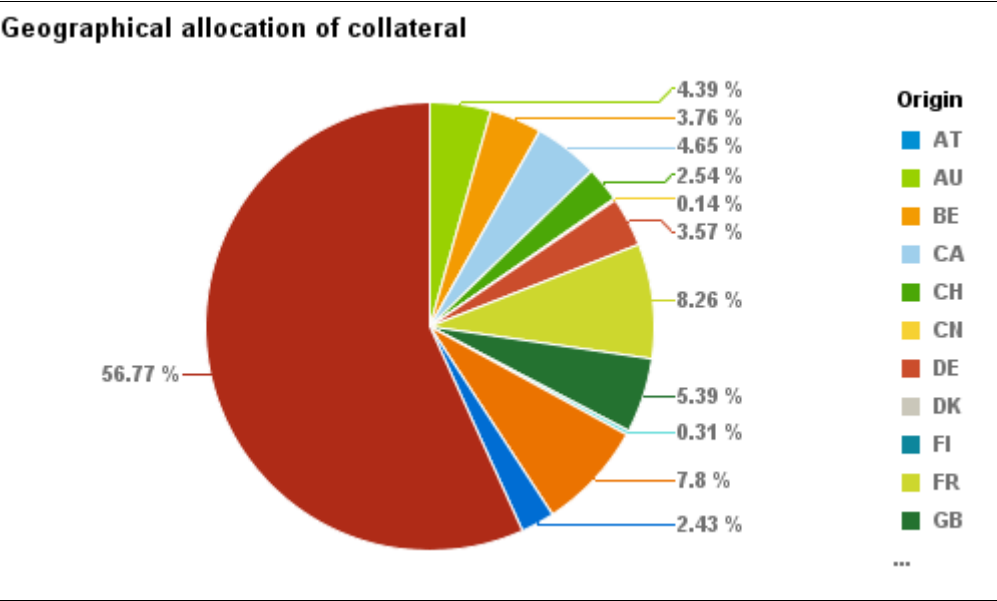
Securities lending statistics	
12-month average on loan in GBP (base currency)	276,508,805.98
12-month average on loan as a % of the fund AuM	21.14%
12-month maximum on loan in GBP	324,702,997.70
12-month maximum on loan as a % of the fund AuM	25.47%
Gross Return for the fund over the last 12 months in (base currency fund)	695,142.98
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0531%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AN8068571086	SLB LIMITED ODSH SLB LIMITED	COM	US	USD	AAA	3,376,959.96	2,535,160.06	0.88%
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	4,864,094.99	2,423,383.90	0.84%
AU000000CPU5	COMPUTERSHARE ODSH COMPUTERSHARE	COM	AU	AUD	AAA	4,864,712.49	2,423,691.55	0.84%
AU000000GMD9	GENESIS MINERALS ODSH GENESIS MINERALS	COM	AU	AUD	AAA	3,663,289.35	1,825,119.87	0.63%
AU000000REA9	REA GROUP ODSH REA GROUP	COM	AU	AUD	AAA	4,864,687.99	2,423,679.34	0.84%
AU000000WBC1	WESTPAC ODSH WESTPAC	COM	AU	AUD	AAA	4,307,693.38	2,146,174.12	0.75%
AU000000WOR2	WORLEY ODSH WORLEY	COM	AU	AUD	AAA	2,793,149.76	1,391,599.91	0.48%
BE0000331406	BEGV 3.750 06/22/45 BELGIUM	GOV	BE	EUR	AA3	6,389,578.62	5,584,319.72	1.94%
BE0000333428	BEGV 3.000 06/22/34 BELGIUM	GOV	BE	EUR	AA3	1,597,394.61	1,396,079.89	0.49%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	553,961.21	484,147.19	0.17%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	3,823,473.00	3,341,612.48	1.16%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	6,736,310.61	3,650,622.20	1.27%
CA2908761018	EMERA ODSH EMERA	COM	CA	CAD	AAA	6,736,336.19	3,650,636.06	1.27%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	6,736,317.35	3,650,625.85	1.27%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	4,491,288.96	2,433,973.15	0.85%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		3,899,274.95	3,646,908.86	1.27%
CH0012032048	ROCHE HLDG PART ROCHE HLDG	COM	CH	CHF		3,899,097.99	3,646,743.35	1.27%
CH0198251305	COCA COLA ODSH COCA COLA	CST	GB	GBP	AA3	1,971,109.50	1,971,109.50	0.69%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		4,057,316.98	391,425.11	0.14%
CNE100000296	BYD ODSH BYD	COM	CN	HKD		10,026.96	967.34	0.00%
DE0001135275	DEGV 4.000 01/04/37 GERMANY	GOV	DE	EUR	AAA	6,389,578.44	5,584,319.56	1.94%
DE0001135325	DEGV 4.250 07/04/39 GERMANY	GOV	DE	EUR	AAA	1,597,375.62	1,396,063.29	0.49%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	79,894.99	69,826.07	0.02%
DE000ENAG999	E.ON ODSH E.ON	COM	DE	EUR	AAA	2,247,286.00	1,964,067.47	0.68%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	1,391,322.66	1,215,978.55	0.42%
FR0000120321	L OREAL ODSH L OREAL	COM	FR	EUR	AA2	4,349,113.19	3,801,007.86	1.32%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	2,254,907.19	1,970,728.19	0.69%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	2,183,568.19	1,908,379.82	0.66%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	4,349,141.75	3,801,032.82	1.32%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	AA2	2,394,368.52	2,092,613.63	0.73%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	AA2	6,389,578.28	5,584,319.42	1.94%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	1,597,394.54	1,396,079.83	0.49%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	AA2	1,291,433.39	1,128,678.02	0.39%
FR0014002JM6	FRGV 0.500 06/25/44 FRANCE	GOV	FR	EUR	AA2	795,215.98	694,997.36	0.24%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	1,572,392.14	1,374,228.40	0.48%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	3,801,041.03	3,801,041.03	1.32%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	3,801,043.93	3,801,043.93	1.32%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	129,441.39	129,441.39	0.05%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	2,092,595.56	2,092,595.56	0.73%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	286,168.99	286,168.99	0.10%
GB00BNNGP551	UKTI 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	AA3	2,078,375.53	2,078,375.53	0.72%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	518,111.08	518,111.08	0.18%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	308,534.97	308,534.97	0.11%
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	AA3	524,704.45	524,704.45	0.18%
IE000IVNQZ81	TE CONNECTITY ODSH TE CONNECTITY	COM	US	USD	AAA	4,857,698.73	3,646,784.08	1.27%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	1,543,025.03	1,158,383.72	0.40%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	11,998,986.21	9,007,909.77	3.13%
JP1103501J35	JPGV 0.100 03/20/28 JAPAN	GOV	JP	JPY	A1	436,139,920.50	2,092,475.60	0.73%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	87,683,673.82	420,681.39	0.15%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1200851630	JPGV 2.100 03/20/26 JAPAN	GOV	JP	JPY	A1	436,168,035.96	2,092,610.49	0.73%
JP1201621H91	JPGV 0.600 09/20/37 JAPAN	GOV	JP	JPY	A1	81,488,115.72	390,956.86	0.14%
JP1201821NA5	JPGV 1.100 09/20/42 JAPAN	GOV	JP	JPY	A1	107,975,073.77	518,033.77	0.18%
JP14000117B7	JPGV 2.400 03/20/48 JAPAN	GOV	JP	JPY	A1	107,946,360.10	517,896.01	0.18%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	107,983,513.20	518,074.26	0.18%
JP1743261R87	JPGV 08/20/26 JAPAN	GOV	JP	JPY	A1	436,162,616.71	2,092,584.49	0.73%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	792,049,998.93	3,800,031.18	1.32%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	792,096,498.13	3,800,254.27	1.32%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	505,161,298.63	2,423,620.59	0.84%
JP3371200001	SHIN-ETSU CHEM ODSH SHIN-ETSU CHEM	COM	JP	JPY	A1	528,766,998.34	2,536,874.04	0.88%
JP3888300005	mitsui chemicals ODSH MITSUI CHEMICALS	COM	JP	JPY	A1	253,434,998.50	1,215,909.22	0.42%
KYG3777B1032	GEELY AUTOMOBILE ODSH GEELY AUTOMOBILE	COM	HK	HKD		418,814.09	40,404.62	0.01%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		8,855,282.93	854,303.50	0.30%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	6,389,578.21	5,584,319.36	1.94%
NL0009538784	NXP SEMICONDTRS ODSH NXP SEMICONDTRS	COM	US	USD	AAA	18,161,232.09	13,634,046.84	4.74%
NL0010071189	NLGV 2.500 01/15/33 NETHERLANDS	GOV	NL	EUR	AAA	1,597,395.13	1,396,080.34	0.49%
NL0015002CX3	QIAGEN ODSH QIAGEN	COM	DE	EUR	AAA	27,871.04	24,358.54	0.01%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	19,229,571.12	14,436,073.06	5.02%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	4,451,103.11	3,341,543.57	1.16%
US0236081024	AMEREN ODSH AMEREN	COM	US	USD	AAA	8,421,223.40	6,322,002.48	2.20%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	4,450,974.25	3,341,446.83	1.16%
US0367521038	ELEVANCE HEALTH ODSH ELEVANCE HEALTH	COM	US	USD	AAA	168,132.71	126,221.02	0.04%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	4,857,741.49	3,646,816.18	1.27%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	AAA	236,057.96	177,214.04	0.06%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	242,751.19	182,238.80	0.06%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	22,628,278.17	16,987,559.15	5.91%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	12,191,475.03	9,152,415.47	3.18%
US19260Q1076	COINBASE GLOBAL ODSH COINBASE GLOBAL	COM	US	USD	AAA	558,707.78	419,434.54	0.15%
US2441991054	DEERE ODSH DEERE	COM	US	USD	AAA	10,823,618.70	8,125,534.85	2.83%
US28176E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	AAA	1,007.03	756.00	0.00%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	361,472.27	271,365.39	0.09%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	31,427.06	23,593.00	0.01%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	2,969,435.70	2,229,222.40	0.78%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	168.25	126.31	0.00%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	4,450,513.55	3,341,100.97	1.16%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	6,192,566.37	4,648,899.34	1.62%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	5,224,358.80	3,922,044.07	1.36%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	AAA	789,583.55	592,758.19	0.21%
US6200763075	MOTOROLA ODSH MOTOROLA	COM	US	USD	AAA	4,857,675.18	3,646,766.40	1.27%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	4,451,225.99	3,341,635.82	1.16%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	29,110,016.83	21,853,546.66	7.60%
US7445731067	PSEG ODSH PSEG	COM	US	USD	AAA	65,863.52	49,445.23	0.02%
US7512121010	RALPH LAUREN ODSH RALPH LAUREN	COM	US	USD	AAA	4,857,565.99	3,646,684.43	1.27%
US80004C2008	SANDISK US ODSH SANDISK US	COM	US	USD	AAA	361,631.57	271,484.98	0.09%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	2,119,221.38	1,590,947.32	0.55%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	361,611.44	271,469.87	0.09%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	850,246.05	638,298.90	0.22%
US9100471096	UNITED ARLNS ODSH UNITED ARLNS	COM	US	USD	AAA	4,857,888.86	3,646,926.81	1.27%
US9113631090	UNITED RENTALS ODSH UNITED RENTALS	COM	US	USD	AAA	653,312.77	490,456.64	0.17%
US912810PV44	UST 1.750 01/15/28 US TREASURY	GOV	US	USD	AAA	169,802.15	127,474.31	0.04%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	154.66	116.11	0.00%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	AAA	141.69	106.37	0.00%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	73.38	55.09	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	16,450.46	12,349.73	0.00%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	808,560.69	607,004.76	0.21%
US91282CAU53	UST 0.500 10/31/27 US TREASURY	GOV	US	USD	AAA	2,785,217.51	2,090,925.65	0.73%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	7,438,582.47	5,584,311.75	1.94%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	781,998.60	587,064.00	0.20%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	898,477.20	674,507.11	0.23%
US91282CMS79	UST 3.875 03/15/28 US TREASURY	GOV	US	USD	AAA	89,430.81	67,137.73	0.02%
US91282CMZ13	UST 3.875 04/30/30 US TREASURY	GOV	US	USD	AAA	1,859,210.17	1,395,751.04	0.49%
US92840M1027	VISTRA CORP ODSH VISTRA CORP	COM	US	USD	AAA	1,891,361.66	1,419,887.89	0.49%
						Total:	287,609,629.87	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	89,839,260.50
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Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	114,699,092.84
2	NATIXIS (PARENT)	30,342,395.17
3	MERRILL LYNCH INTERNATIONAL (PARENT)	29,424,543.48
4	JP MORGAN SECS PLC (PARENT)	24,117,631.01
5	UBS AG	16,643,034.30