



Securities Lending Report
SSTL - HITIF - FTSE 100 INDEX FUND
Report as at 09/06/2025

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)	2,010,370,631
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

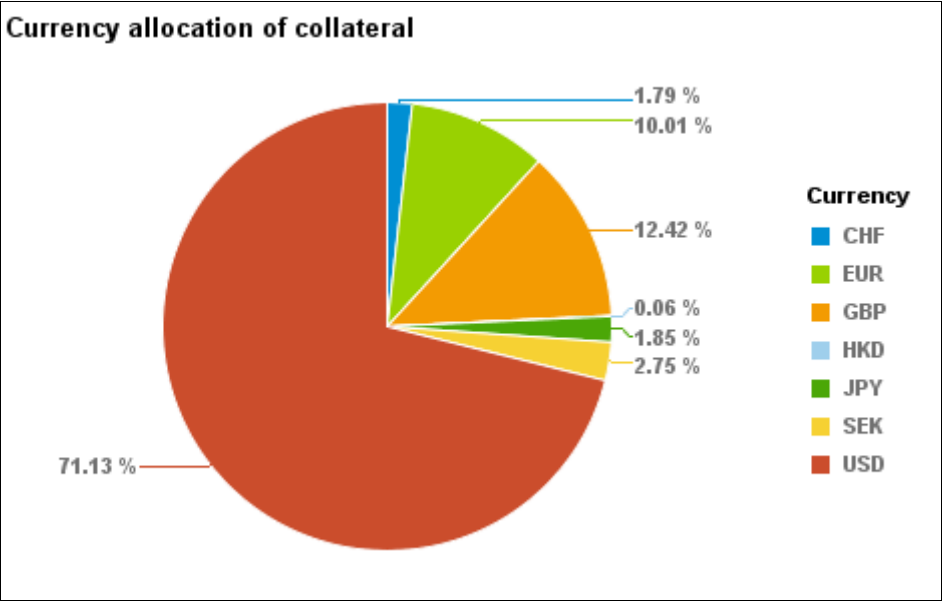
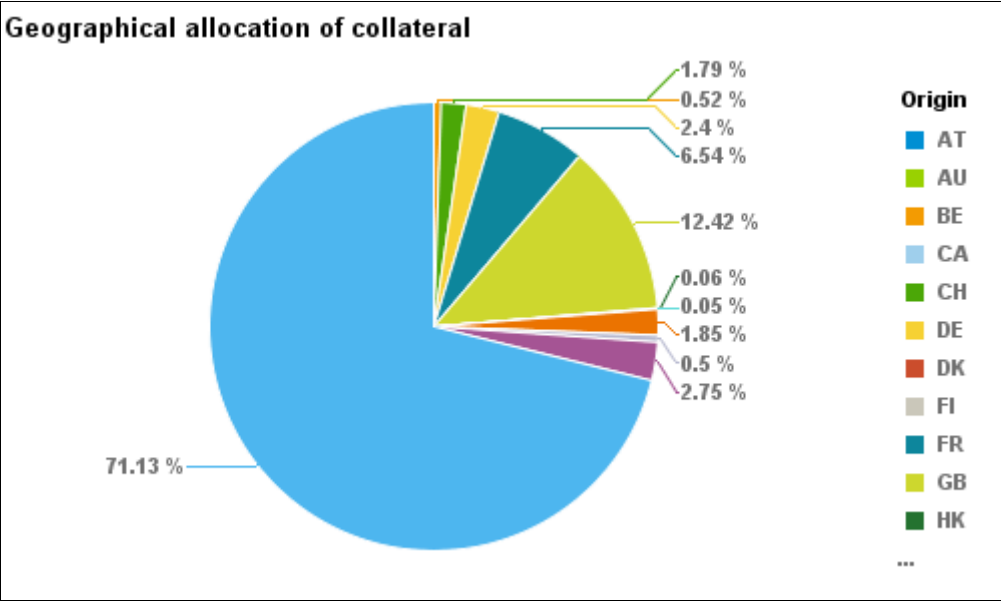
Securities lending data - as at 09/06/2025	
Currently on loan in GBP (base currency)	126,048,512.43
Current percentage on loan (in % of the fund AuM)	6.27%
Collateral value (cash and securities) in GBP (base currency)	133,561,012.62
Collateral value (cash and securities) in % of loan	106%

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 09/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	638,755.17	537,767.99	0.40%
BE0000352618	BEGV 10/22/31 BELGIUM	GOV	BE	EUR	AA3	159,688.78	134,441.99	0.10%
BE0974320526	UM ODSH UM	COM	BE	EUR	AA3	30,204.90	25,429.51	0.02%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		300,527.99	269,846.45	0.20%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		482,853.28	433,557.76	0.32%
CH0013841017	LONZA GROUP ODSH LONZA GROUP	COM	CH	CHF		478,789.00	429,908.41	0.32%
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		482,838.30	433,544.31	0.32%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		435,529.79	391,065.63	0.29%
CH0432492467	ALCON ODSH ALCON	COM	CH	CHF		478,788.95	429,908.37	0.32%
DE0001135044	DEGV 6.500 07/04/27 GERMANY	GOV	DE	EUR	AAA	159,734.66	134,480.61	0.10%

Collateral data - as at 09/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0006599905	MERCK ODSH MERCK	COM	DE	EUR	AAA	2,178,318.18	1,833,926.11	1.37%
DE000BAY0017	BAYER ODSH BAYER	COM	DE	EUR	AAA	1,465,129.50	1,233,492.55	0.92%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	4,658,297.65	3,921,820.87	2.94%
FR0000125338	CAPGEMINI ODSH CAPGEMINI	COM	FR	EUR	AA2	4,682,407.82	3,942,119.22	2.95%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	29,458.19	24,800.85	0.02%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	211,137.30	177,756.50	0.13%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	638,755.02	537,767.86	0.40%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	159,688.81	134,442.01	0.10%
GB0001826634	ORD GBP0.05 DIPLOMA	CST	GB	GBP	AA3	701,451.12	701,451.12	0.53%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	549,691.85	549,691.85	0.41%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	3,921,891.53	3,921,891.53	2.94%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	1,103,007.60	1,103,007.60	0.83%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	1,519,562.70	1,519,562.70	1.14%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	1,502,902.28	1,502,902.28	1.13%
GB00BGDT3G23	RIGHTMOVE ODSH RIGHTMOVE	CST	GB	GBP	AA3	205,473.24	205,473.24	0.15%
GB00BGLP8L22	IMI ODSH IMI	CST	GB	GBP	AA3	1,519,553.07	1,519,553.07	1.14%
GB00BHJYC057	INTERCONTINENTAL ODSH INTERCONTINENTAL	CST	GB	GBP	AA3	433,584.50	433,584.50	0.32%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	1,519,562.73	1,519,562.73	1.14%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	725,996.47	725,996.47	0.54%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	876,186.57	876,186.57	0.66%
GB00BP0RGD03	BERKELEY GROUP ODSH BERKELEY GROUP	CST	GB	GBP	AA3	48,705.60	48,705.60	0.04%
GB00BP6MXD84	SHELL ODSH SHELL	CST	GB	GBP	AA3	8,851.47	8,851.47	0.01%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	537,767.99	537,767.99	0.40%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	134,441.99	134,441.99	0.10%
GB00BYQ0JC66	BEAZLEY ODSH BEAZLEY	CST	GB	GBP	AA3	18,934.58	18,934.58	0.01%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	514,424.36	379,141.96	0.28%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	1,257,992.69	1,257,992.69	0.94%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		29,459.58	24,802.02	0.02%
IT0003828271	RECORDATI ODSH RECORDATI	COM	IT	EUR		43,358.81	36,503.78	0.03%
JP1103431G66	JPGV 0.100 06/20/26 JAPAN	GOV	JP	JPY	A1	142,385,649.30	726,310.65	0.54%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	105,416,421.16	537,730.24	0.40%
JP1300181540	JPGV 2.300 03/20/35 JAPAN	GOV	JP	JPY	A1	142,403,087.02	726,399.60	0.54%
JP1400121K57	JPGV 0.500 03/20/59 JAPAN	GOV	JP	JPY	A1	292,724.37	1,493.19	0.00%
JP3166000004	EBARA ODSH EBARA	COM	JP	JPY	A1	671,998.26	3,427.87	0.00%
JP3174410005	OJI HOLDINGS ODSH OJI HOLDINGS	COM	JP	JPY	A1	29,603,138.19	151,005.91	0.11%
JP3311400000	CYBERAGENT ODSH CYBERAGENT	COM	JP	JPY	A1	29,419,598.08	150,069.67	0.11%
JP3519400000	CHUGAI PHARM ODSH CHUGAI PHARM	COM	JP	JPY	A1	29,499,399.92	150,476.74	0.11%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	4,140,499.46	21,120.73	0.02%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		262,964.75	24,774.69	0.02%

Collateral data - as at 09/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		263,219.92	24,798.73	0.02%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		263,143.92	24,791.57	0.02%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	638,754.89	537,767.75	0.40%
NL0010071189	NLGV 2.500 01/15/33 NETHERLANDS	GOV	NL	EUR	AAA	159,688.24	134,441.53	0.10%
SE0000242455	SWEDBANK AB ODSH SWEDBANK AB	COM	SE	SEK	AAA	47,925,789.92	3,673,403.23	2.75%
US00130H1059	AES CORP ODSH AES CORP	COM	US	USD	AAA	187,283.53	138,032.04	0.10%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	7,954,134.30	5,862,370.25	4.39%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	34,916.17	25,733.98	0.02%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	7,206,901.29	5,311,643.24	3.98%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	5,356,321.14	3,947,725.36	2.96%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	15,193,784.30	11,198,150.00	8.38%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	3,211,405.79	2,366,876.02	1.77%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	3,100,745.18	2,285,316.74	1.71%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	11,737,616.95	8,650,879.38	6.48%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	5,350,369.36	3,943,338.77	2.95%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	10,727,209.40	7,906,187.00	5.92%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	7,524,702.13	5,545,869.38	4.15%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	6,038,505.17	4,450,509.85	3.33%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	613,766.72	452,359.44	0.34%
US8326964058	J M SMUCKER ODSH J M SMUCKER	COM	US	USD	AAA	6,694,735.83	4,934,166.14	3.69%
US9024941034	TYSON FOODS ODSH TYSON FOODS	COM	US	USD	AAA	63,580.28	46,860.05	0.04%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	14,674,764.14	10,815,620.84	8.10%
US912810QQ40	UST 4.375 05/15/41 US TREASURY	GOV	US	USD	AAA	200,441.71	147,729.91	0.11%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	AAA	983,967.38	725,205.39	0.54%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	356,396.18	262,671.75	0.20%
US91282CMA61	UST 4.125 11/30/29 US TREASURY	GOV	US	USD	AAA	985,527.45	726,355.20	0.54%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	AAA	985,494.62	726,331.00	0.54%
US9297401088	WESTINGHOUSE AIR ODSH WESTINGHOUSE AIR	COM	US	USD	AAA	14,507,824.88	10,692,582.97	8.01%
US94106L1098	WASTE MGMT ODSH WASTE MGMT	COM	US	USD	AAA	4,437,947.25	3,270,863.80	2.45%
US9553061055	WEST PHARM SVC ODSH WEST PHARM SVC	COM	US	USD	AAA	254,455.55	187,539.28	0.14%
						Total:	133,561,012.62	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	83,931,022.72

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