



Securities Lending Report

SSTL - HITIF - FTSE 100 INDEX FUND

Report as at 09/09/2025

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)	2,099,023,474
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

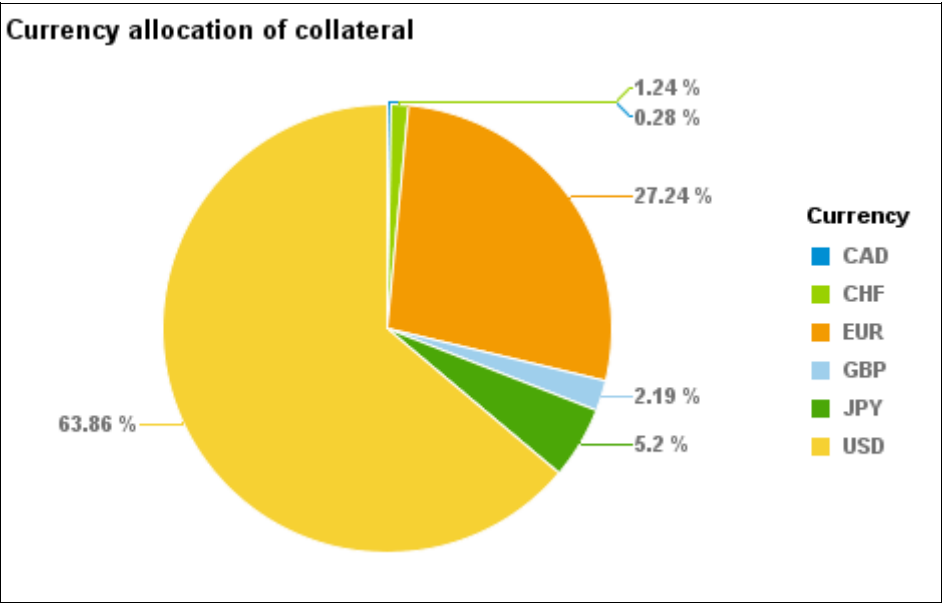
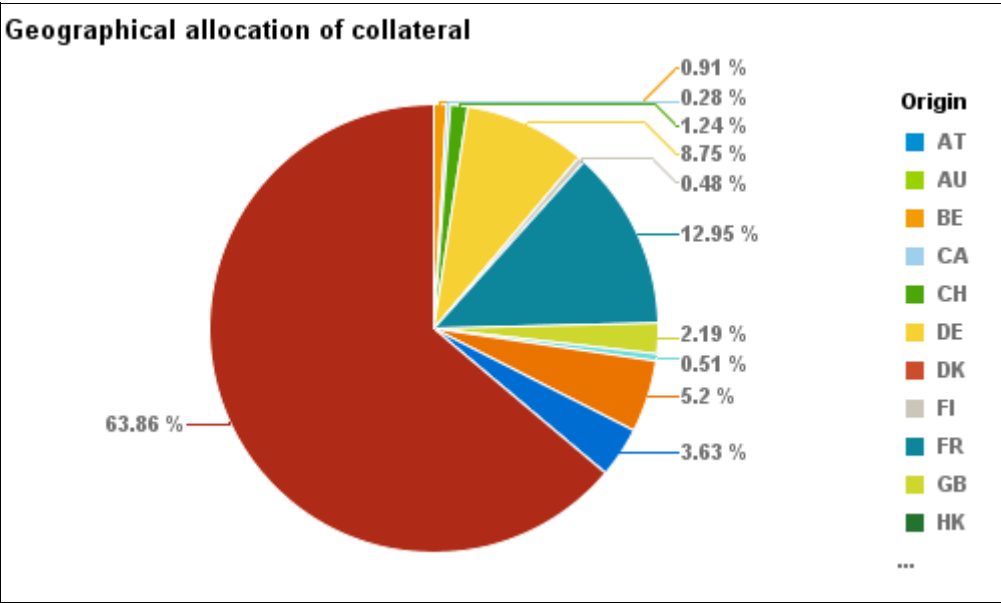
Securities lending data - as at 09/09/2025	
Currently on loan in GBP (base currency)	140,857,574.54
Current percentage on loan (in % of the fund AuM)	6.71%
Collateral value (cash and securities) in GBP (base currency)	149,224,075.47
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	187,252,693.19
12-month average on loan as a % of the fund AuM	9.80%
12-month maximum on loan in GBP	317,047,895.47
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)	192,466.67
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0101%

Collateral data - as at 09/09/2025								
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	1,569,688.07	1,362,103.50	0.91%
BMG0112X1056	AEGON BM ODSH AEGON BM	COM	NL	EUR	AAA	83,365.94	72,341.15	0.05%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	169,241.69	90,460.04	0.06%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	205,352.72	109,761.46	0.07%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	194,458.03	103,938.23	0.07%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	203,365.86	108,699.48	0.07%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		881,243.99	820,219.65	0.55%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		773,305.76	719,755.92	0.48%
CH0025751329	LOGITECH INTL ODSH LOGITECH INTL	COM	CH	CHF		334,744.32	311,563.96	0.21%
CH0044328745	CHUBB LTD CH ODSH CHUBB LTD CH	COM	US	USD	AAA	1,229,747.04	908,601.75	0.61%

Collateral data - as at 09/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH1216478797	DSM-FIRMENICH ODSH DSM-FIRMENICH	COM	NL	EUR	AAA	829,547.52	719,843.39	0.48%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	39,640.94	34,398.59	0.02%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	7,421,975.67	6,440,450.95	4.32%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	7,421,820.00	6,440,315.86	4.32%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	158,555.07	137,586.84	0.09%
FI0009000681	NOKIA ODSH NOKIA	COM	FI	EUR	AA1	829,691.12	719,968.00	0.48%
FR0000120404	ACCOR ODSH ACCOR	COM	FR	EUR	AA2	7,421,976.90	6,440,452.01	4.32%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	7,421,907.84	6,440,392.09	4.32%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	AA2	15.72	13.64	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	4,776.03	4,776.03	0.00%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	1,058.40	1,058.40	0.00%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	719,879.52	719,879.52	0.48%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	544.50	544.50	0.00%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	110,734.26	110,734.26	0.07%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	9,633.62	9,633.62	0.01%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	719,945.60	719,945.60	0.48%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	535,167.75	535,167.75	0.36%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	534,871.99	534,871.99	0.36%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	535,174.97	535,174.97	0.36%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	100,745.47	100,745.47	0.07%
IT0003153415	SNAM IT ODSH SNAM IT	COM	IT	EUR		359.95	312.35	0.00%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		55,541.00	48,195.94	0.03%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		829,628.95	719,914.05	0.48%
JP1120291Q59	JPGV 0.005 03/10/34 JAPAN	GOV	JP	JPY	A1	1,432,140,161.49	7,161,452.76	4.80%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	2,898,199.66	14,492.52	0.01%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	106,988,455.03	534,998.45	0.36%
JP1743001R41	JPGV 04/20/26 JAPAN	GOV	JP	JPY	A1	8,520,899.21	42,608.97	0.03%
NL0000009082	KPN ODSH KPN	COM	NL	EUR	AAA	4,005,703.86	3,475,966.56	2.33%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	7,421,966.67	6,440,443.14	4.32%
NL0010801007	IMCD ODSH IMCD	COM	NL	EUR	AAA	149,924.36	130,097.50	0.09%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	150,047.16	130,204.06	0.09%
NL0013654783	PROSUS ODSH PROSUS	COM	NL	EUR	AAA	829,519.74	719,819.28	0.48%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	158,560.99	137,591.97	0.09%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	39,639.32	34,397.19	0.02%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	134,149.25	99,116.52	0.07%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,843,561.27	1,362,119.97	0.91%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	1,843,202.91	1,361,855.19	0.91%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	10,560,206.83	7,802,435.87	5.23%
US0495601058	ATMOS ENERGY ODSH ATMOS ENERGY	COM	US	USD	AAA	103,238.09	76,277.73	0.05%

Collateral data - as at 09/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	1,566,231.60	1,157,214.23	0.78%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	1,709,722.31	1,263,232.71	0.85%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	2,019,393.63	1,492,034.16	1.00%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	11,763,779.20	8,691,698.40	5.82%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	17,676,239.77	13,060,135.04	8.75%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	4,965,876.71	3,669,050.73	2.46%
US5500211090	LULULEMON ODSH LULULEMON	COM	US	USD	AAA	162,216.49	119,854.07	0.08%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	2,526,870.39	1,866,984.66	1.25%
US5950171042	MICROCHIP TECH ODSH MICROCHIP TECH	COM	US	USD	AAA	1,677,948.79	1,239,756.76	0.83%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	17,676,374.52	13,060,234.60	8.75%
US62944T1051	NVR ODSH NVR	COM	US	USD	AAA	1,358,337.00	1,003,610.77	0.67%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	1,843,565.92	1,362,123.40	0.91%
US64110D1046	NETAPP ODSH NETAPP	COM	US	USD	AAA	55,495.85	41,003.25	0.03%
US65473P1057	NISOURCE ODSH NISOURCE	COM	US	USD	AAA	7,174,618.19	5,300,985.03	3.55%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	17,676,084.50	13,060,020.32	8.75%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	10,583,026.96	7,819,296.58	5.24%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	476.96	352.40	0.00%
US7766961061	ROPER TECH ODSH ROPER TECH	COM	US	USD	AAA	1,832,004.99	1,353,581.58	0.91%
US7782961038	ROSS STORES ODSH ROSS STORES	COM	US	USD	AAA	5,637,646.15	4,165,389.30	2.79%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	AAA	724,217.83	535,090.20	0.36%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	46,635.77	34,456.96	0.02%
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	AAA	350,831.79	259,212.97	0.17%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	AAA	186,128.81	137,521.75	0.09%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	AAA	724,264.48	535,124.67	0.36%
US92840M1027	VISTRA CORP ODSH VISTRA CORP	COM	US	USD	AAA	26,321.39	19,447.63	0.01%
US9418481035	WATERS ODSH WATERS	COM	US	USD	AAA	80,745.57	59,659.07	0.04%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	3,209,443.55	2,371,305.59	1.59%
						Total:	149,224,075.47	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	82,139,069.33

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	81,636,974.59
2	NATIXIS (PARENT)	42,174,990.44
3	MERRILL LYNCH INTERNATIONAL (PARENT)	25,299,900.04
4	BNP PARIBAS FINANCIAL MARKETS (PARENT)	8,992,529.74
5	BANK OF NOVA SCOTIA (PARENT)	4,932,419.94