



Securities Lending Report

SSTL - HITIF - FTSE 100 INDEX FUND

Report as at 03/07/2025

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)	1,994,344,538
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

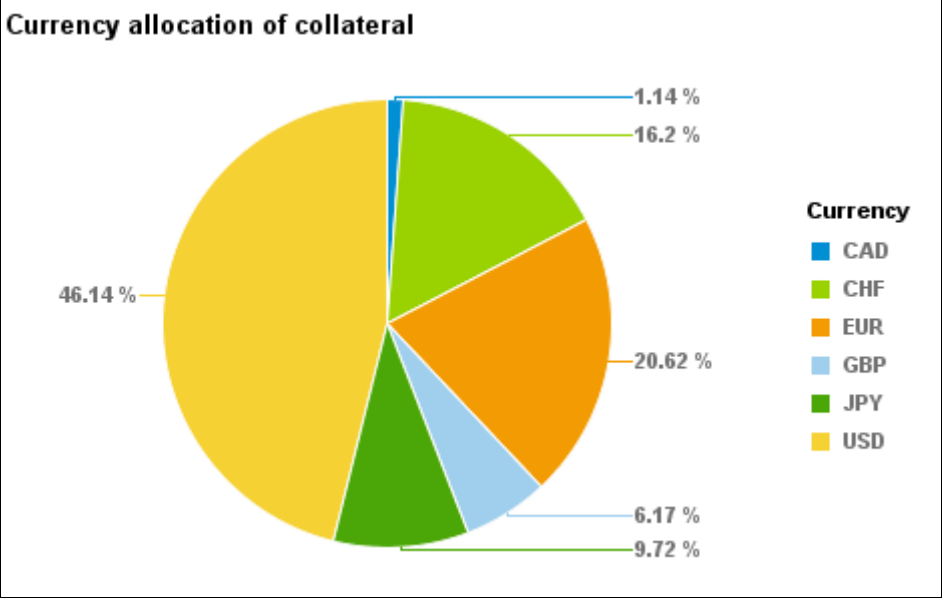
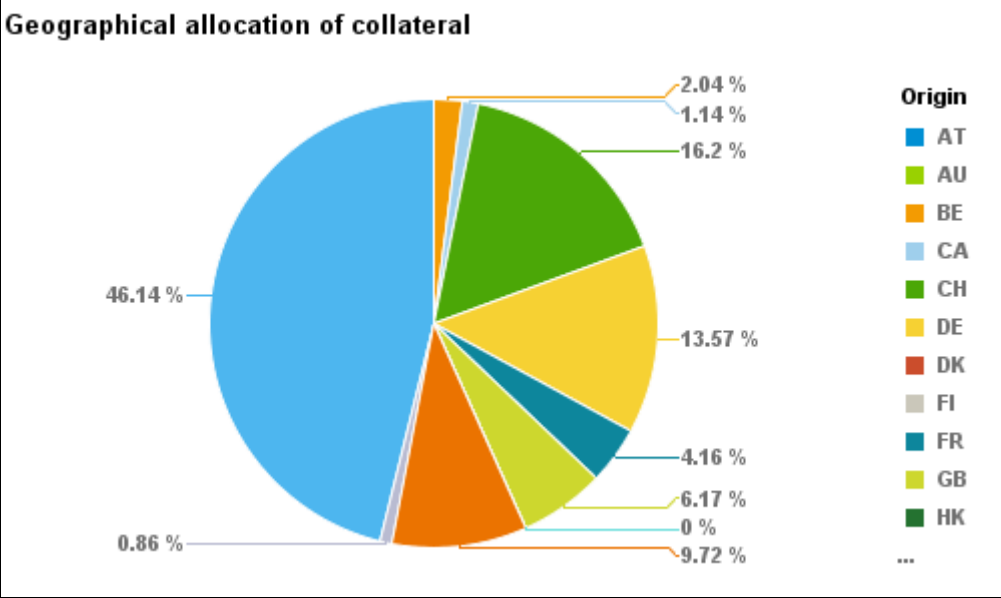
Securities lending data - as at 03/07/2025	
Currently on loan in GBP (base currency)	129,393,788.42
Current percentage on loan (in % of the fund AuM)	6.49%
Collateral value (cash and securities) in GBP (base currency)	137,522,200.59
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	203,794,780.11
12-month average on loan as a % of the fund AuM	10.80%
12-month maximum on loan in GBP	336,465,376.43
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)	213,501.53
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0113%

Collateral data - as at 03/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	3,237,647.40	2,802,793.92	2.04%
BE0974320526	UM ODSH UM	COM	BE	EUR	AA3	371.01	321.18	0.00%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	2,688,392.33	1,450,167.13	1.05%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	222,143.99	119,828.46	0.09%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		884,855.99	820,374.55	0.60%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		13,490,028.36	12,506,979.75	9.09%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		9,659,629.71	8,955,710.84	6.51%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	307,537.28	266,231.47	0.19%
DE0001108546	DEGV PO STR 07/04/40 GERMANY	GOV	DE	EUR	AAA	88,478.38	76,594.71	0.06%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	1,088,510.71	942,311.14	0.69%

Collateral data - as at 03/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	272,127.92	235,577.99	0.17%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	0.00	0.00	0.00%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	4,851,968.00	4,200,292.60	3.05%
DE0007100000	MERCEDES BENZ GR ODSH MERCEDES BENZ GR	COM	DE	EUR	AAA	4,853,400.20	4,201,532.44	3.06%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	5,242,387.94	4,538,274.63	3.30%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	4,853,423.20	4,201,552.35	3.06%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	1,064,743.59	1,064,743.59	0.77%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	389,334.49	337,042.37	0.25%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	4,853,434.49	4,201,562.13	3.06%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	272,127.82	235,577.91	0.17%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	1,088,445.81	942,254.95	0.69%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	1,450,237.53	1,450,237.53	1.05%
GB0031274896	ORD GBP0.25 MARKS & SPENCER	CST	GB	GBP	AA3	860,729.92	860,729.92	0.63%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	1,450,139.05	1,450,139.05	1.05%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	628,408.68	628,408.68	0.46%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	1,450,232.21	1,450,232.21	1.05%
GB00BKDRYJ47	AIRTEL AFRICA ODSH AIRTEL AFRICA	CST	GB	GBP	AA3	136,669.52	136,669.52	0.10%
GB00BYQ0JC66	BEAZLEY ODSH BEAZLEY	CST	GB	GBP	AA3	1,437,999.44	1,437,999.44	1.05%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	114,146.03	83,971.04	0.06%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		120.00	103.88	0.00%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		18.42	15.95	0.00%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		7.96	6.89	0.00%
IT0005211237	ITALGAS ODSH ITALGAS	COM	IT	EUR		304.65	263.73	0.00%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		5.83	5.05	0.00%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	3,191.58	3,191.58	0.00%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	147,606.67	753.94	0.00%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	201,398,573.09	1,028,696.30	0.75%
JP1201091939	JPGV 1.900 03/20/29 JAPAN	GOV	JP	JPY	A1	46,200,151.11	235,979.45	0.17%
JP1201111968	JPGV 2.200 06/20/29 JAPAN	GOV	JP	JPY	A1	105,112.54	536.89	0.00%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	217,665,574.97	1,111,784.30	0.81%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	12,838,634.51	65,576.71	0.05%
JP14000117B7	JPGV 2.400 03/20/48 JAPAN	GOV	JP	JPY	A1	4,636,665.26	23,682.99	0.02%
JP1400131L54	JPGV 0.500 03/20/60 JAPAN	GOV	JP	JPY	A1	569,521.27	2,908.98	0.00%
JP1742811R19	JPGV 01/20/26 JAPAN	GOV	JP	JPY	A1	1,396,538.79	7,133.19	0.01%
JP3311400000	CYBERAGENT ODSH CYBERAGENT	COM	JP	JPY	A1	469,199.48	2,396.56	0.00%
JP3429800000	ANA ODSH ANA	COM	JP	JPY	A1	870,748.99	4,447.58	0.00%
JP3519400000	CHUGAI PHARM ODSH CHUGAI PHARM	COM	JP	JPY	A1	169,567,599.14	866,111.21	0.63%
JP3789000001	KANADEVIA ODSH KANADEVIA	COM	JP	JPY	A1	183,366,699.01	936,593.75	0.68%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	860,105,699.32	4,393,216.58	3.19%

Collateral data - as at 03/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	860,043,999.13	4,392,901.43	3.19%
JP3979200007	LASERTEC ODSH LASERTEC	COM	JP	JPY	A1	58,558,998.35	299,105.52	0.22%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	1,088,511.09	942,311.47	0.69%
NL0010071189	NLGV 2.500 01/15/33 NETHERLANDS	GOV	NL	EUR	AAA	272,127.76	235,577.86	0.17%
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	AAA	0.70	0.61	0.00%
PA1436583006	CARNIVL ODSH CARNIVL	COM	US	USD	AAA	177.90	130.87	0.00%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	15,802,494.40	11,625,037.26	8.45%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	61,820.03	45,477.64	0.03%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	1,667.04	1,226.35	0.00%
US1152361010	BROWN & BROWN ODSH BROWN & BROWN	COM	US	USD	AAA	1,816,490.68	1,336,293.58	0.97%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	342.94	252.28	0.00%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	1,103,062.38	811,463.11	0.59%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	6,953,850.00	5,115,569.94	3.72%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	12,212,024.00	8,983,723.10	6.53%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,956,011.47	1,438,931.45	1.05%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	22,702,968.74	16,701,341.63	12.14%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	1,818,733.02	1,337,943.15	0.97%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	3,370,734.98	2,479,666.74	1.80%
US75886F1075	REGENERON PHARMS ODSH REGENERON PHARMS	COM	US	USD	AAA	114,477.65	84,214.99	0.06%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	8,460,682.59	6,224,064.88	4.53%
US912810FA17	UST 6.375 08/15/27 US TREASURY	GOV	US	USD	AAA	1,512,680.38	1,112,796.84	0.81%
US912810RF75	UST 1.375 02/15/44 US TREASURY	GOV	US	USD	AAA	242,384.92	178,309.43	0.13%
US912810RM27	UST 3.000 05/15/45 US TREASURY	GOV	US	USD	AAA	69,250.25	50,943.65	0.04%
US912810SM18	UST 0.250 02/15/50 US TREASURY	GOV	US	USD	AAA	293,472.46	215,891.76	0.16%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	AAA	47.89	35.23	0.00%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	1,512,545.82	1,112,697.85	0.81%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	1,280,694.71	942,137.57	0.69%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	1,512,617.26	1,112,750.40	0.81%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	320,229.00	235,575.09	0.17%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	1,512,472.04	1,112,643.57	0.81%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	1,511,146.34	1,111,668.33	0.81%
						Total:	137,522,200.59	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	81,286,057.60

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	81,212,696.93
2	NATIXIS (PARENT)	26,052,462.49
3	BANK OF NOVA SCOTIA (PARENT)	10,020,057.22
4	MERRILL LYNCH INTERNATIONAL (PARENT)	5,213,157.56
5	GOLDMAN SACHS INTERNATIONAL (PARENT)	4,424,339.82