



Securities Lending Report

SSTL - HITIF - FTSE 100 INDEX FUND

Report as at 19/05/2025

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)	1,978,337,773
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

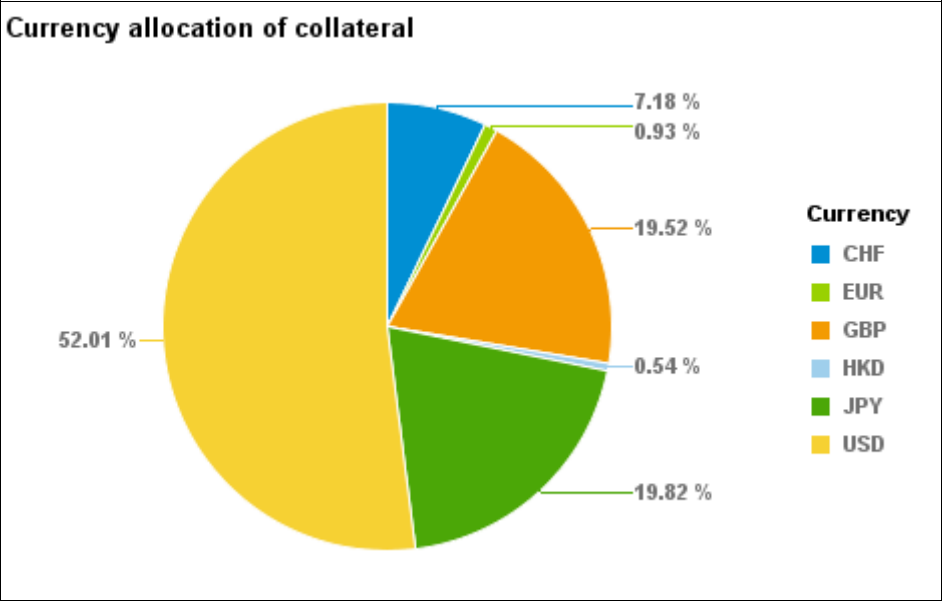
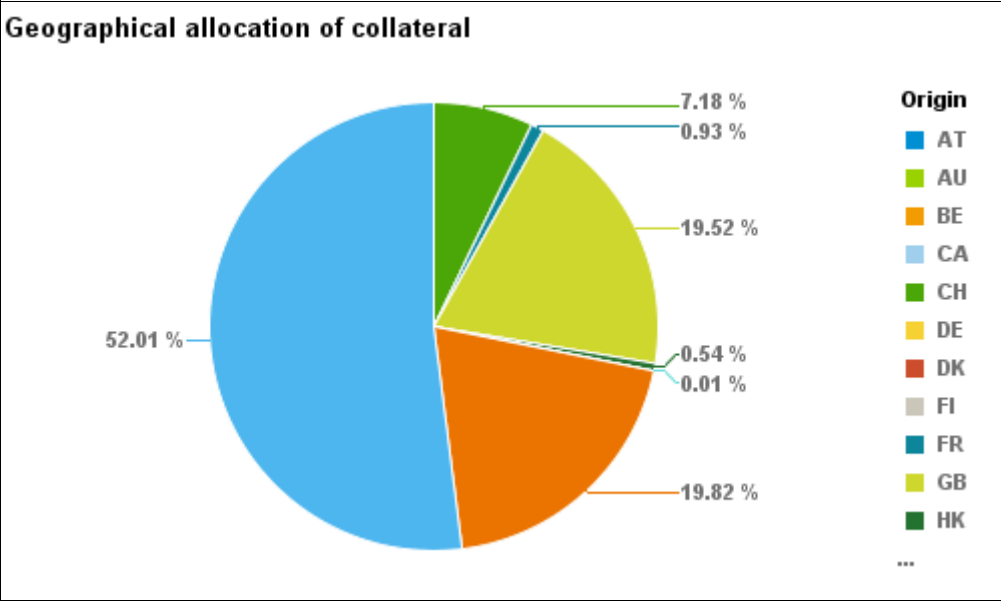
Securities lending data - as at 19/05/2025	
Currently on loan in GBP (base currency)	293,622,220.41
Current percentage on loan (in % of the fund AuM)	14.84%
Collateral value (cash and securities) in GBP (base currency)	316,536,391.46
Collateral value (cash and securities) in % of loan	108%

Securities lending statistics	
12-month average on loan in GBP (base currency)	214,670,325.99
12-month average on loan as a % of the fund AuM	11.48%
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)	216,081.43
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0116%

Collateral data - as at 19/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0198251305	COCA COLA ODSH COCA COLA	CST	GB	GBP	AA3	2,159,040.68	2,159,040.68	0.68%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		25,299,638.00	22,725,926.79	7.18%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	AA2	3,479,267.98	2,930,935.40	0.93%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	34,887,228.51	34,887,228.51	11.02%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	12,058,875.85	12,058,875.85	3.81%
GB00B2QPKJ12	ORD USD0.50 FRESNILLO PLC	CST	GB	GBP	AA3	451,490.00	451,490.00	0.14%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	2,159,057.47	2,159,057.47	0.68%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	2,159,039.95	2,159,039.95	0.68%
GB00BGDT3G23	RIGHTMOVE ODSH RIGHTMOVE	CST	GB	GBP	AA3	2,159,054.31	2,159,054.31	0.68%
GB00BGLP8L22	IMI ODSH IMI	CST	GB	GBP	AA3	1,439,436.96	1,439,436.96	0.45%

Collateral data - as at 19/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
HK0669013440	TTI ODSH TTI	COM	HK	HKD		8,901,028.40	858,642.19	0.27%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	2,159,055.36	2,159,055.36	0.68%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		27,514.36	23,178.10	0.01%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	2,159,055.50	2,159,055.50	0.68%
JP1024551PC4	JPGV 0.005 12/01/25 JAPAN	GOV	JP	JPY	A1	1,007,740,868.60	5,204,826.80	1.64%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	1,007,669,853.91	5,204,460.02	1.64%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	1,007,387,744.84	5,203,002.97	1.64%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	444,353,254.89	2,295,016.31	0.73%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	444,363,729.54	2,295,070.41	0.73%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	1,007,723,892.30	5,204,739.12	1.64%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	444,345,866.48	2,294,978.15	0.73%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	444,361,113.78	2,295,056.90	0.73%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	1,007,747,399.29	5,204,860.53	1.64%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	444,360,918.23	2,295,055.89	0.73%
JP1201521F37	JPGV 1.200 03/20/35 JAPAN	GOV	JP	JPY	A1	111,308,920.96	574,893.48	0.18%
JP1201761M45	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	469,432,221.40	2,424,545.32	0.77%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	127,499,996.84	658,517.90	0.21%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	469,408,094.84	2,424,420.71	0.77%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	444,374,484.95	2,295,125.96	0.73%
JP1300301940	JPGV 2.300 03/20/39 JAPAN	GOV	JP	JPY	A1	1,007,721,212.65	5,204,725.28	1.64%
JP1300431E60	JPGV 1.700 06/20/44 JAPAN	GOV	JP	JPY	A1	469,413,694.23	2,424,449.63	0.77%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	469,417,580.12	2,424,469.70	0.77%
JP1300681LA7	JPGV 0.600 09/20/50 JAPAN	GOV	JP	JPY	A1	469,427,417.78	2,424,520.51	0.77%
JP1400131L54	JPGV 0.500 03/20/60 JAPAN	GOV	JP	JPY	A1	459,389,508.43	2,372,676.25	0.75%
JP3188220002	OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS	COM	JP	JPY	A1	3,983,998.44	20,576.74	0.01%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	166,893,749.17	861,980.58	0.27%
JP3294460005	INPEX ODSH INPEX	COM	JP	JPY	A1	4,336,649.78	22,398.13	0.01%
JP3569200003	TOKYU FUDOSAN ODSH TOKYU FUDOSAN	COM	JP	JPY	A1	4,430,999.15	22,885.43	0.01%
JP3571400005	TOKYO ELECTRON ODSH TOKYO ELECTRON	COM	JP	JPY	A1	2,306,498.41	11,912.71	0.00%
JP3573000001	TOKYO GAS ODSH TOKYO GAS	COM	JP	JPY	A1	105,322,498.99	543,974.53	0.17%
JP3633400001	TOYOTA ODSH TOYOTA	COM	JP	JPY	A1	4,263,999.02	22,022.90	0.01%
JP3705200008	JAPAN AIRLINES ODSH JAPAN AIRLINES	COM	JP	JPY	A1	4,267,499.61	22,040.98	0.01%
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	1,895,438.75	9,789.65	0.00%
JP3762600009	NOMURA HLDGS ODSH NOMURA HLDGS	COM	JP	JPY	A1	89,809,559.44	463,852.58	0.15%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		8,761,268.59	845,160.19	0.27%
US00206R1023	AT&T ODSH AT&T	COM	US	USD	AAA	6,257,504.47	4,712,849.27	1.49%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	8,109,115.79	6,107,393.23	1.93%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	30,310,481.20	22,828,386.28	7.21%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	30,310,338.68	22,828,278.94	7.21%

Collateral data - as at 19/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	8,072,170.68	6,079,567.96	1.92%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	53,100.32	39,992.59	0.01%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	1,144,635.23	862,083.81	0.27%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	30,310,461.27	22,828,371.27	7.21%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	16,011,153.78	12,058,825.49	3.81%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	33,211,814.15	25,013,529.73	7.90%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	16,011,216.48	12,058,872.71	3.81%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	16,011,203.08	12,058,862.62	3.81%
US7443201022	PRUDENTIAL FINL ODSH PRUDENTIAL FINL	COM	US	USD	AAA	1,516,015.67	1,141,789.57	0.36%
US75886F1075	REGENERON PHARMS ODSH REGENERON PHARMS	COM	US	USD	AAA	16,010,641.16	12,058,439.41	3.81%
US8168511090	SEMPRA USA ODSH SEMPRA USA	COM	US	USD	AAA	4,109,217.60	3,094,863.66	0.98%
US94106L1098	WASTE MGMT ODSH WASTE MGMT	COM	US	USD	AAA	1,144,871.28	862,261.59	0.27%
						Total:	316,536,391.46	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	158,005,957.90
2	NATIXIS (PARENT)	70,276,970.19

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	98,055,559.62
2	NATIXIS (PARENT)	48,924,291.98
3	MERRILL LYNCH INTERNATIONAL (PARENT)	27,397,117.85
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	27,000,115.89
5	BANK OF NOVA SCOTIA (PARENT)	11,655,441.86