



Securities Lending Report

SSTL - HITIF - 250 INDEX FUND

Report as at 05/09/2025

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)	1,324,866,352
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 05/09/2025	
Currently on loan in GBP (base currency)	293,474,047.71
Current percentage on loan (in % of the fund AuM)	22.15%
Collateral value (cash and securities) in GBP (base currency)	311,785,446.74
Collateral value (cash and securities) in % of loan	106%

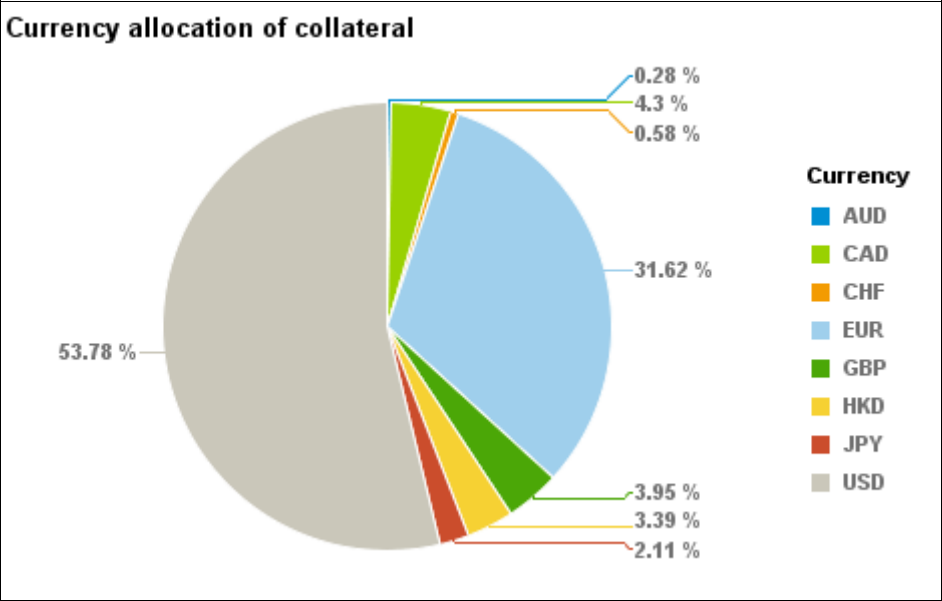
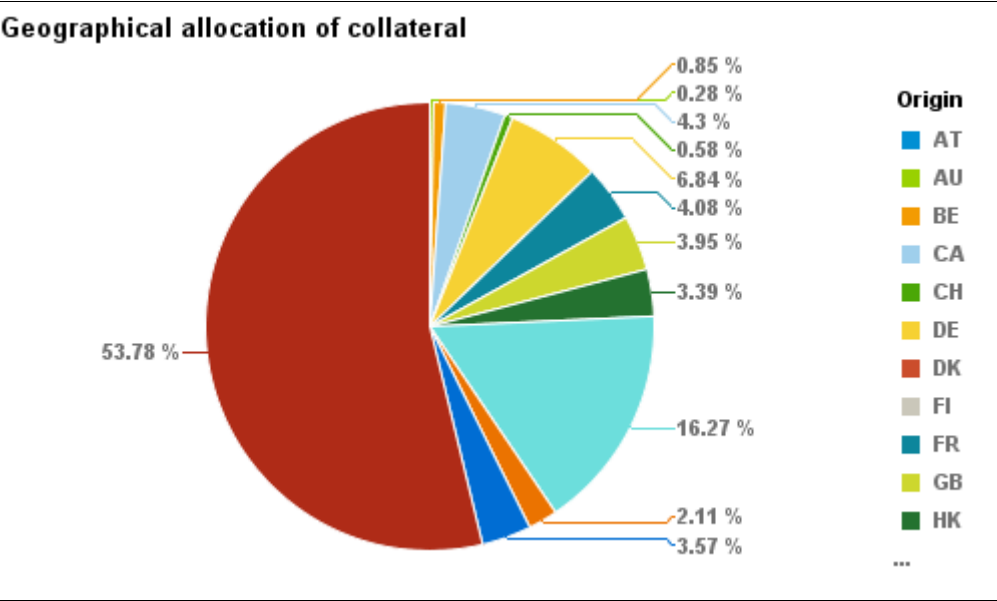
Securities lending statistics	
12-month average on loan in GBP (base currency)	264,219,753.15
12-month average on loan as a % of the fund AuM	20.10%
12-month maximum on loan in GBP	324,702,997.70
12-month maximum on loan as a % of the fund AuM	25.47%
Gross Return for the fund over the last 12 months in (base currency fund)	591,137.63
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0450%

Collateral data - as at 05/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000LYC6	LYNAS RARE ODSH LYNAS RARE	COM	AU	AUD	AAA	95,441.84	46,254.65	0.01%
AU000000NST8	NORTHERN STAR ODSH NORTHERN STAR	COM	AU	AUD	AAA	1,683,414.55	815,844.99	0.26%
AU000000NXT8	NEXTDC ODSH NEXTDC	COM	AU	AUD	AAA	2,824.92	1,369.06	0.00%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	2,869,659.51	2,486,706.68	0.80%
BE0974320526	UM ODSH UM	COM	BE	EUR	AA3	180,328.79	156,264.12	0.05%
BE0974400328	AZELIS GROUP ODSH AZELIS GROUP	COM	BE	EUR	AA3	25,468.24	22,069.53	0.01%
BMG491BT1088	INVESCO ODSH INVESCO	COM	US	USD	AAA	2,284,542.71	1,701,517.68	0.55%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	150,103.71	80,763.88	0.03%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	4,700,683.19	2,529,220.73	0.81%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	23,629.68	12,714.04	0.00%

Collateral data - as at 05/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	4,025,861.97	2,166,130.57	0.69%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	203,094.35	109,275.70	0.04%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	4,729,325.39	2,544,631.78	0.82%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	11,068,024.58	5,955,193.34	1.91%
CH1430134226	AMRIZE ODSH AMRIZE	COM	CH	CHF		1,956,574.38	1,806,541.14	0.58%
DE0001030583	DEGV 0.100 04/15/33 GERMANY	GOV	DE	EUR	AAA	3,272,075.26	2,835,420.50	0.91%
DE0001108546	DEGV PO STR 07/04/40 GERMANY	GOV	DE	EUR	AAA	594,651.10	515,295.58	0.17%
DE0001108744	DEGV PO STR 08/15/46 GERMANY	GOV	DE	EUR	AAA	148,699.84	128,856.01	0.04%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	5,137,654.18	4,452,040.02	1.43%
DE0006231004	INFINEON TECHNOL ODSH INFINEON TECHNOL	COM	DE	EUR	AAA	5,132,833.86	4,447,862.96	1.43%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	5,132,728.35	4,447,771.53	1.43%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	5,132,677.49	4,447,727.46	1.43%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	67,780.72	58,735.46	0.02%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	3,356,273.75	2,908,382.80	0.93%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	10,386,770.10	9,000,667.33	2.89%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	926.49	802.85	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	34,568.43	34,568.43	0.01%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	670,963.80	670,963.80	0.22%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	2,275,324.99	2,275,324.99	0.73%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	2,519,072.86	2,519,072.86	0.81%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	117,064.59	117,064.59	0.04%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	3,073,055.82	3,073,055.82	0.99%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	148,846.52	148,846.52	0.05%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	768,199.29	768,199.29	0.25%
GB00BH4HKS39	VODAFONE GROUP ODSH VODAFONE GROUP	CST	GB	GBP	AA3	6.15	6.15	0.00%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	525,371.21	525,371.21	0.17%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	595,386.29	595,386.29	0.19%
HK0101000591	HANGLUNGPROPERTY ODSH HANGLUNGPROPERTY	COM	HK	HKD		110,310.55	10,530.74	0.00%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		1,727,589.53	164,923.44	0.05%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	1,586,826.44	1,586,826.44	0.51%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		17,259,017.77	14,955,821.29	4.80%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		504.11	436.84	0.00%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		13,270,235.35	11,499,337.39	3.69%
IT0005218380	BANCO BPM ODSH BANCO BPM	COM	IT	EUR		6,871,794.87	5,954,761.59	1.91%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		943,432.90	817,532.84	0.26%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	88,725,719.95	444,252.33	0.14%
JP1120301R56	JPGV 0.005 03/10/35 JAPAN	GOV	JP	JPY	A1	118,558,362.03	593,625.26	0.19%
JP1300431E60	JPGV 1.700 06/20/44 JAPAN	GOV	JP	JPY	A1	102,925,317.68	515,350.14	0.17%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	102,939,134.25	515,419.32	0.17%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1300711M79	JPGV 0.700 06/20/51 JAPAN	GOV	JP	JPY	A1	102,935,792.95	515,402.59	0.17%
JP1300771P16	JPGV 1.600 12/20/52 JAPAN	GOV	JP	JPY	A1	72,585.95	363.44	0.00%
JP1300821Q49	JPGV 1.800 03/20/54 JAPAN	GOV	JP	JPY	A1	102,921,345.27	515,330.25	0.17%
JP1400121K57	JPGV 0.500 03/20/59 JAPAN	GOV	JP	JPY	A1	102,931,840.51	515,382.80	0.17%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	107,541,701.17	538,464.51	0.17%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	118,896,886.07	595,320.26	0.19%
JP3637300009	TREND MICRO ODSH TREND MICRO	COM	JP	JPY	A1	25,677,298.39	128,567.00	0.04%
JP3805010000	FUKUOKA FINCL ODSH FUKUOKA FINCL	COM	JP	JPY	A1	339,623,398.34	1,700,504.50	0.55%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		108,798,056.35	10,386,350.14	3.33%
NL0000009082	KPN ODSH KPN	COM	NL	EUR	AAA	2,469,764.17	2,140,176.92	0.69%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	952,641.16	825,512.27	0.26%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	10,386,208.79	9,000,180.93	2.89%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		10,386,677.59	9,000,587.17	2.89%
NL0015000LU4	IVECO GROUP ODSH IVECO GROUP	COM	IT	EUR		9,790,326.63	8,483,818.57	2.72%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	3,338,774.07	2,486,704.70	0.80%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	3,338,698.43	2,486,648.37	0.80%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	17,913,582.19	13,341,959.70	4.28%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,860,457.92	1,385,661.13	0.44%
US0236081024	AMEREN ODSH AMEREN	COM	US	USD	AAA	1,825,120.95	1,359,342.31	0.44%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	3,338,728.25	2,486,670.58	0.80%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	7,832,173.91	5,833,369.76	1.87%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	22,906,714.26	17,060,823.19	5.47%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	3,904,611.59	2,908,138.08	0.93%
US1152361010	BROWN & BROWN ODSH BROWN & BROWN	COM	US	USD	AAA	74,100.24	55,189.54	0.02%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	813,169.14	605,644.91	0.19%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	1,374,215.03	1,023,509.50	0.33%
US1746101054	CITIZNS FNCL ODSH CITIZNS FNCL	COM	US	USD	AAA	2,284,552.57	1,701,525.02	0.55%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	3,192,318.49	2,377,625.21	0.76%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	1,807,002.95	1,345,848.10	0.43%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	1,860,557.19	1,385,735.07	0.44%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	2,250,441.89	1,676,119.53	0.54%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	11,928,246.73	8,884,107.35	2.85%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	265,110.59	197,453.24	0.06%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	4,169,184.63	3,105,190.95	1.00%
US4448591028	HUMANA DE ODSH HUMANA DE	COM	US	USD	AAA	1,860,456.00	1,385,659.70	0.44%
US45168D1046	IDEXX LABS ODSH IDEXX LABS	COM	US	USD	AAA	1,860,478.19	1,385,676.23	0.44%
US45337C1027	INCYTE ODSH INCYTE	COM	US	USD	AAA	447,705.60	333,449.22	0.11%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	152,262.06	113,404.13	0.04%
US45841N1072	INTRACTIVE BRK ODSH INTRACTIVE BRK	COM	US	USD	AAA	2,284,318.36	1,701,350.58	0.55%

Collateral data - as at 05/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	3,462,410.47	2,578,788.57	0.83%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	22,906,508.90	17,060,670.24	5.47%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	62,404.44	46,478.56	0.01%
US5486611073	LOWE S ODSH LOWE S	COM	US	USD	AAA	1,360,683.51	1,013,431.28	0.33%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	2,284,111.01	1,701,196.15	0.55%
US58155Q1031	MCKESSON ODSH MCKESSON	COM	US	USD	AAA	10,320,582.69	7,686,726.02	2.47%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	2,423,524.86	1,805,030.99	0.58%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	3,321,004.67	2,473,470.13	0.79%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	34,643,906.19	25,802,633.74	8.28%
US7445731067	PSEG ODSH PSEG	COM	US	USD	AAA	2,299,963.92	1,713,003.33	0.55%
US912810PV44	UST 1.750 01/15/28 US TREASURY	GOV	US	USD	AAA	2,043.94	1,522.32	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	4,566,512.76	3,401,119.25	1.09%
US912810QS06	UST 3.750 08/15/41 US TREASURY	GOV	US	USD	AAA	3,651,512.35	2,719,630.84	0.87%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	4,566,495.94	3,401,106.72	1.09%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	798,700.03	594,868.38	0.19%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	180.28	134.27	0.00%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	AAA	3,484,849.75	2,595,501.25	0.83%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	4,566,395.31	3,401,031.77	1.09%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	3,929,235.04	2,926,477.52	0.94%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	4,566,430.36	3,401,057.88	1.09%
US91282CGK18	UST 1.125 01/15/33 US TREASURY	GOV	US	USD	AAA	1,228,113.32	914,693.57	0.29%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	4,565,568.27	3,400,415.80	1.09%
US92840M1027	VISTRA CORP ODSH VISTRA CORP	COM	US	USD	AAA	951,875.41	708,952.75	0.23%
						Total:	311,785,446.74	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	110,367,843.36
2	MERRILL LYNCH INTERNATIONAL (PAF	56,607,106.55

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	91,826,668.40
2	NATIXIS (PARENT)	34,666,262.63
3	MERRILL LYNCH INTERNATIONAL (PARENT)	33,170,894.80
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	26,981,130.99
5	JP MORGAN SECS PLC (PARENT)	21,109,058.90