



Securities Lending Report

SSTL - HITIF - 250 INDEX FUND

Report as at 04/09/2025

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)	1,313,828,474
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 04/09/2025	
Currently on loan in GBP (base currency)	291,404,865.31
Current percentage on loan (in % of the fund AuM)	22.18%
Collateral value (cash and securities) in GBP (base currency)	308,575,703.87
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 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000ORI1	ORICA ODSH ORICA	COM	AU	AUD	AAA	2,287,938.82	1,114,572.56	0.36%
AU000000PNI7	PINNACLE INV ODSH PINNACLE INV	COM	AU	AUD	AAA	644,304.24	313,873.70	0.10%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	2,849,483.42	2,474,154.22	0.80%
BMG4593F1389	HISCOX ODSH HISCOX	CST	GB	GBP	AA3	1,192,291.80	1,192,291.80	0.39%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	205.26	110.80	0.00%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	147,814.83	79,792.08	0.03%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	4,647,842.40	2,508,956.76	0.81%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	4,030,043.67	2,175,462.17	0.71%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	174,224.14	94,048.12	0.03%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	4,696,668.89	2,535,313.84	0.82%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	1,108,605.77	598,437.66	0.19%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	519,336.57	280,343.63	0.09%
DE0005140008	DEUTSCHE BANK ODSH DEUTSCHE BANK	COM	DE	EUR	AAA	5,041,284.20	4,377,254.67	1.42%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	5,041,274.59	4,377,246.32	1.42%
DE0006231004	INFINEON TECHNOL ODSH INFINEON TECHNOL	COM	DE	EUR	AAA	1,050,205.60	911,874.27	0.30%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	5,041,075.04	4,377,073.06	1.42%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	5,041,247.20	4,377,222.54	1.42%
FR0000120644	DANONE ODSH DANONE	COM	FR	EUR	AA2	3,328,941.43	2,890,458.83	0.94%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	11,032,627.19	9,579,427.97	3.10%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	917.28	796.46	0.00%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	2,890,454.64	2,890,454.64	0.94%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	34,892.32	34,892.32	0.01%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	1,435,718.90	1,435,718.90	0.47%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	237,498.84	237,498.84	0.08%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	219,328.32	219,328.32	0.07%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	2,277,212.52	2,277,212.52	0.74%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	2,505,728.26	2,505,728.26	0.81%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	114,639.81	114,639.81	0.04%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	1,861,049.16	1,861,049.16	0.60%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	92.82	92.82	0.00%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	3,304,524.90	3,304,524.90	1.07%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	3,304,675.24	3,304,675.24	1.07%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	194.76	194.76	0.00%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	149,226.17	149,226.17	0.05%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	84.60	84.60	0.00%
GB00BL6K5J42	ENDEAVOUR MING ODSH ENDEAVOUR MING	CST	GB	GBP	AA3	110.40	110.40	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	36.85	36.85	0.00%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	444,374.78	444,374.78	0.14%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	3,304,676.18	3,304,676.18	1.07%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	512,517.60	512,517.60	0.17%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	2,311,729.51	2,311,729.51	0.75%
GB00BSQNR93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	596,903.52	596,903.52	0.19%
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	AA3	1,061,479.59	1,061,479.59	0.34%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		1,611,241.55	153,785.51	0.05%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	16,155,634.32	12,026,825.22	3.90%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	1,617,181.80	1,617,181.80	0.52%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		11,032,939.91	9,579,699.50	3.10%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		7,881,750.23	6,843,579.26	2.22%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		694,404.37	602,938.59	0.20%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	88,998,670.10	447,086.61	0.14%
JP1120301R56	JPGV 0.005 03/10/35 JAPAN	GOV	JP	JPY	A1	118,547,724.63	595,526.88	0.19%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	118,814,296.67	596,866.01	0.19%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	118,448,774.10	595,029.80	0.19%
KYG6470A1168	NEW ORIENTAL ODSH NEW ORIENTAL	COM	HK	HKD		11,677,654.63	1,114,577.81	0.36%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		116,504,459.92	11,119,808.72	3.60%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	2,311,102.80	2,006,688.20	0.65%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	11,032,793.20	9,579,572.11	3.10%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		11,032,702.40	9,579,493.27	3.10%
NL0011872643	ASR NEDERLAND ODSH ASR NEDERLAND	COM	NL	EUR	AAA	9,813,113.80	8,520,546.84	2.76%
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	AAA	550,790.51	478,241.30	0.15%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	3,323,295.99	2,473,979.00	0.80%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	137,042.30	102,019.13	0.03%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	3,882,699.78	2,890,418.95	0.94%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	5,392,121.39	4,014,085.75	1.30%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	11,272,238.40	8,391,452.69	2.72%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	22,459,068.57	16,719,324.48	5.42%
US0844231029	W R BERKLEY ODSH W R BERKLEY	COM	US	USD	AAA	1,497,207.91	1,114,574.49	0.36%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	528,757.36	393,625.67	0.13%
US1746101054	CITIZNS FNCL ODSH CITIZNS FNCL	COM	US	USD	AAA	1,269,893.58	945,353.67	0.31%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	1,931,188.33	1,437,644.85	0.47%
US2199481068	CORPAY ODSH CORPAY	COM	US	USD	AAA	1,497,206.56	1,114,573.48	0.36%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	2,068,768.25	1,540,064.21	0.50%
US3635761097	ARTHUR J. GALLAG ODSH ARTHUR J. GALLAG	COM	US	USD	AAA	14,579,725.90	10,853,663.29	3.52%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	13,880,595.51	10,333,205.92	3.35%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	15,717,998.39	11,701,033.57	3.79%
US4448591028	HUMANA DE ODSH HUMANA DE	COM	US	USD	AAA	2,068,739.37	1,540,042.71	0.50%
US45168D1046	IDEXX LABS ODSH IDEXX LABS	COM	US	USD	AAA	2,068,578.85	1,539,923.21	0.50%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	1,511.99	1,125.58	0.00%
US45841N1072	INTRACTIVE BRK ODSH INTRACTIVE BRK	COM	US	USD	AAA	2,087,967.49	1,554,356.80	0.50%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	2,068,227.24	1,539,661.46	0.50%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	57,794.57	43,024.32	0.01%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	22,459,056.85	16,719,315.75	5.42%
US55261F1049	M&T BNK US ODSH M&T BNK US	COM	US	USD	AAA	198.57	147.82	0.00%
US58155Q1031	MCKESSON ODSH MCKESSON	COM	US	USD	AAA	10,295,588.51	7,664,399.99	2.48%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	3,645,594.89	2,713,909.69	0.88%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	695,105.58	517,461.16	0.17%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	10,099,594.40	7,518,495.05	2.44%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	505,889.14	376,601.76	0.12%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	37,613,861.44	28,001,087.95	9.07%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	2,216,847.44	1,650,299.59	0.53%
US7443201022	PRUDENTIAL FINL ODSH PRUDENTIAL FINL	COM	US	USD	AAA	1,497,144.47	1,114,527.26	0.36%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	642,268.50	478,127.37	0.15%
US8326964058	J M SMUCKER ODSH J M SMUCKER	COM	US	USD	AAA	649,889.99	483,801.08	0.16%
US9113121068	UPS ODSH UPS	COM	US	USD	AAA	649,909.79	483,815.82	0.16%
US912810QS06	UST 3.750 08/15/41 US TREASURY	GOV	US	USD	AAA	4,437,895.74	3,303,726.45	1.07%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	801,788.81	596,879.93	0.19%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	3,309,792.35	2,463,926.41	0.80%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	1,818,319.02	1,353,620.95	0.44%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	4,438,801.10	3,304,400.43	1.07%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	4,439,200.29	3,304,697.60	1.07%
						Total:	308,575,703.87	100.00%

