

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)	1,295,090,844
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 16/06/2025	
Currently on loan in GBP (base currency)	260,880,248.64
Current percentage on loan (in % of the fund AuM)	20.14%
Collateral value (cash and securities) in GBP (base currency)	278,937,891.72
Collateral value (cash and securities) in % of loan	107%

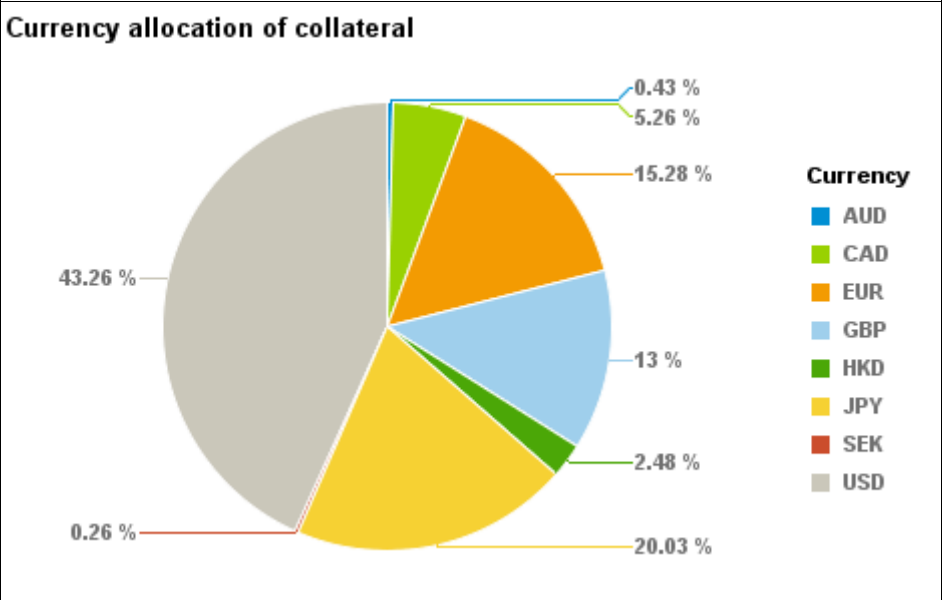
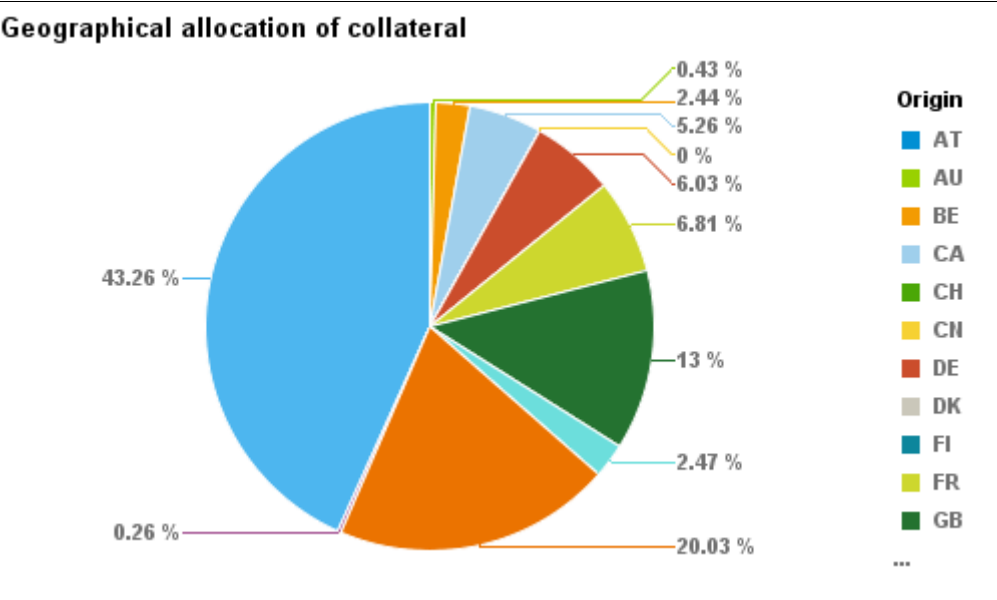
Securities lending statistics	
12-month average on loan in GBP (base currency)	251,277,560.33
12-month average on loan as a % of the fund AuM	19.15%
12-month maximum on loan in GBP	307,131,949.90
12-month maximum on loan as a % of the fund AuM	25.47%
Gross Return for the fund over the last 12 months in (base currency fund)	469,584.83
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0358%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU0000000APA1	APA UNIT APA	COM	AU	AUD	AAA	13,389.59	6,410.03	0.00%
AU0000000HUB4	HUB24 ODSH HUB24	COM	AU	AUD	AAA	2,483,532.63	1,188,947.33	0.43%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	8,017,778.43	6,817,259.10	2.44%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	8,683,385.29	4,704,784.38	1.69%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	3,297,586.42	1,786,680.26	0.64%
CA135087L930	CAGV 1.000 09/01/26 CANADA	GOV	CA	CAD	AAA	8,987,489.76	4,869,552.60	1.75%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	3,022,234.73	1,637,490.71	0.59%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	3,081,206.70	1,669,442.58	0.60%
CNE100000125	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		107,975.39	10,131.97	0.00%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	598,780.72	509,123.99	0.18%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001108793	DEGV PO STR 02/15/26 GERMANY	GOV	DE	EUR	AAA	2,394,870.46	2,036,281.32	0.73%
DE0005439004	CONTINENT ODSH CONTINENT	COM	DE	EUR	AAA	2,588,845.89	2,201,212.39	0.79%
DE0005785604	FRESENIUS ODSH FRESENIUS	COM	DE	EUR	AAA	4,007,857.54	3,407,752.35	1.22%
DE0006047004	HEIDELBERG MATER ODSH HEIDELBERG MATER	COM	DE	EUR	AAA	1,267,469.09	1,077,688.20	0.39%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	1,267,242.89	1,077,495.87	0.39%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	7,668,032.09	6,519,881.04	2.34%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	1,873,933.20	1,593,345.12	0.57%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	1,267,453.59	1,077,675.02	0.39%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	2,249,786.40	1,912,921.01	0.69%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	5,453,636.80	4,637,051.95	1.66%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	1,267,481.03	1,077,698.35	0.39%
FR0000131906	RENAULT ODSH RENAULT	COM	FR	EUR	AA2	2,493,307.20	2,119,978.91	0.76%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	2,266,795.99	1,927,383.72	0.69%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	1,151,475.00	1,151,475.00	0.41%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	1,927,380.55	1,927,380.55	0.69%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	1,669,492.48	1,669,492.48	0.60%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	2,820,760.66	2,820,760.66	1.01%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	1,151,442.66	1,151,442.66	0.41%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	1,199,507.92	1,199,507.92	0.43%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	1,151,473.05	1,151,473.05	0.41%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	2,274,848.60	2,274,848.60	0.82%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	3,207,730.18	3,207,730.18	1.15%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	1,669,495.20	1,669,495.20	0.60%
GB00BH4HKS39	VODAFONE GROUP ODSH VODAFONE GROUP	CST	GB	GBP	AA3	74,184.94	74,184.94	0.03%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	560,777.09	560,777.09	0.20%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	98,064.53	98,064.53	0.04%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	2,813,809.63	2,813,809.63	1.01%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	9,088,967.99	9,088,967.99	3.26%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	3,488,896.34	3,488,896.34	1.25%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	304,163.99	304,163.99	0.11%
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	1,225,069.14	1,225,069.14	0.44%
GB00BYYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	0.00	0.00	0.00%
HK0992009065	LENOVO GROUP ODSH LENOVO GROUP	COM	HK	HKD		1,200,131.91	112,615.48	0.04%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	383,888.86	383,888.86	0.14%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	4,092,901.05	20,914.32	0.01%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	703,534,213.14	3,594,990.32	1.29%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	78,098,437.60	399,075.30	0.14%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	497,178,831.94	2,540,534.71	0.91%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	1,778,697,096.90	9,088,966.43	3.26%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	1,778,653,970.82	9,088,746.06	3.26%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	940,379,301.26	4,805,245.32	1.72%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	940,529,176.95	4,806,011.17	1.72%
JP12009216C0	JPGV 2.100 12/20/26 JAPAN	GOV	JP	JPY	A1	67,804,481.23	346,474.20	0.12%
JP1201831P14	JPGV 1.400 12/20/42 JAPAN	GOV	JP	JPY	A1	930,501,714.97	4,754,771.83	1.70%
JP1300401D91	JPGV 1.800 09/20/43 JAPAN	GOV	JP	JPY	A1	1,288,942,913.40	6,586,370.94	2.36%
JP1400081F45	JPGV 1.400 03/20/55 JAPAN	GOV	JP	JPY	A1	1,778,674,540.69	9,088,851.17	3.26%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	67,033,799.01	342,536.09	0.12%
JP3898400001	MITSUBISHI ODSH MITSUBISHI	COM	JP	JPY	A1	81,180,898.37	414,826.37	0.15%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		11,484,865.36	1,077,692.89	0.39%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		60,825,128.91	5,707,581.84	2.05%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	5,453,648.16	4,637,061.61	1.66%
SE0000108656	ERICSSON ODSH ERICSSON	COM	SE	SEK	AAA	9,273,015.30	718,760.39	0.26%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	6,285,795.59	4,629,908.73	1.66%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	3,207,240.23	2,362,346.87	0.85%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	6,285,810.64	4,629,919.82	1.66%
US0404132054	ARISTA NETWORKS ODSH ARISTA NETWORKS	COM	US	USD	AAA	1,595,346.25	1,175,079.18	0.42%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	6,285,365.67	4,629,592.07	1.66%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	185,443.29	136,591.38	0.05%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	5,557,671.99	4,093,597.02	1.47%
US1252691001	CF INDS ODSH CF INDS	COM	US	USD	AAA	5,712,898.16	4,207,931.47	1.51%
US12572Q1058	CME GRP ODSH CME GRP	COM	US	USD	AAA	1,082,581.49	797,393.65	0.29%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	3,966,922.16	2,921,903.41	1.05%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	8,100,886.80	5,966,844.77	2.14%
US48251W1045	KKR & CO ODSH KKR & CO	COM	US	USD	AAA	1,602,769.30	1,180,546.75	0.42%
US57060D1081	MARKETAXESS ODSH MARKETAXESS	COM	US	USD	AAA	5,336,397.73	3,930,613.73	1.41%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	6,295,119.83	4,636,776.66	1.66%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	14,821,667.98	10,917,149.47	3.91%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	7,796,102.16	5,742,350.50	2.06%
US8168511090	SEMPRA USA ODSH SEMPRA USA	COM	US	USD	AAA	6,285,762.07	4,629,884.04	1.66%
US8574771031	STATE STREET ODSH STATE STREET	COM	US	USD	AAA	1,629,669.13	1,200,360.28	0.43%
US8725401090	TJX ODSH TJX	COM	US	USD	AAA	1,186,562.15	873,982.36	0.31%
US9113631090	UNITED RENTALS ODSH UNITED RENTALS	COM	US	USD	AAA	3,917,507.91	2,885,506.51	1.03%
US912797NV50	UST BILL 06/20/25 US TREASURY	GOV	US	USD	AAA	1,399.32	1,030.69	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	8,942,742.85	6,586,928.04	2.36%
US912810SR05	UST 1.125 05/15/40 US TREASURY	GOV	US	USD	AAA	1,083,458.76	798,039.82	0.29%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	8,942,552.76	6,586,788.02	2.36%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	2,139,946.91	1,576,213.98	0.57%
US91282CDQ15	UST 1.250 12/31/26 US TREASURY	GOV	US	USD	AAA	8,942,884.44	6,587,032.33	2.36%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CDX65	UST 0.125 01/15/32 US TREASURY	GOV	US	USD	AAA	1,634,475.24	1,203,900.30	0.43%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	8,942,697.90	6,586,894.93	2.36%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	AAA	8,942,139.35	6,586,483.52	2.36%
US91282CMZ13	UST 3.875 04/30/30 US TREASURY	GOV	US	USD	AAA	6,529,873.10	4,809,688.14	1.72%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	1,411,198.53	1,039,442.07	0.37%
US9297401088	WESTINGHOUSE AIR ODSH WESTINGHOUSE AIR	COM	US	USD	AAA	6,338,220.79	4,668,523.40	1.67%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	2,849,713.27	2,099,004.36	0.75%
						Total:	278,937,891.72	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	BARCLAYS CAPITAL SECURITIES LIMIT	49,649,025.31
3	GOLDMAN SACHS INTERNATIONAL (PA	41,168,460.63
1	MERRILL LYNCH INTERNATIONAL (PAF	54,100,201.79

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	53,230,536.80
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	53,094,056.94
3	JP MORGAN SECS PLC (PARENT)	42,532,871.68
4	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	41,367,608.87
5	MERRILL LYNCH INTERNATIONAL (PARENT)	35,682,151.87