



Securities Lending Report

SSTL - HITIF - 250 INDEX FUND

Report as at 09/09/2025

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)	1,340,574,526
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 09/09/2025	
Currently on loan in GBP (base currency)	306,966,899.74
Current percentage on loan (in % of the fund AuM)	22.90%
Collateral value (cash and securities) in GBP (base currency)	325,230,263.83
Collateral value (cash and securities) in % of loan	106%

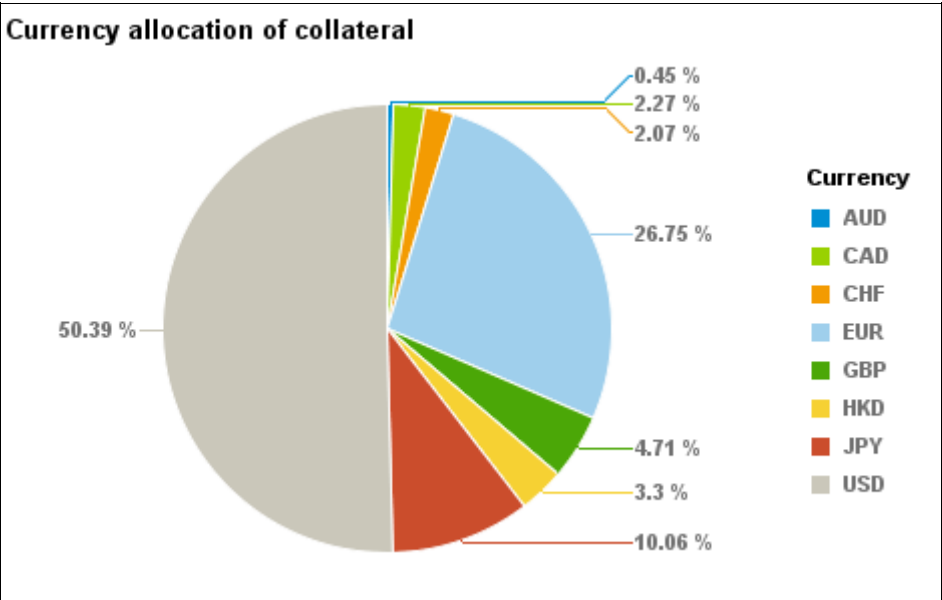
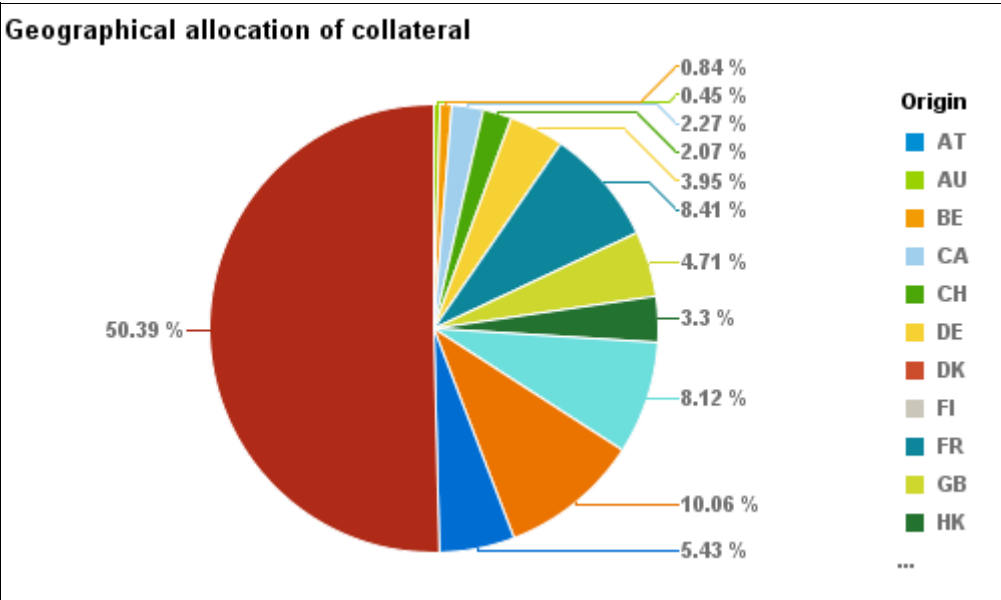
Securities lending statistics	
12-month average on loan in GBP (base currency)	264,219,753.15
12-month average on loan as a % of the fund AuM	20.10%
12-month maximum on loan in GBP	324,702,997.70
12-month maximum on loan as a % of the fund AuM	25.47%
Gross Return for the fund over the last 12 months 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 09/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU0000000APA1	APA UNIT APA	COM	AU	AUD	AAA	35.27	17.16	0.00%
AU0000000EVN4	EVOLUTION MINING ODSH EVOLUTION MINING	COM	AU	AUD	AAA	9.11	4.43	0.00%
AU0000000NST8	NORTHERN STAR ODSH NORTHERN STAR	COM	AU	AUD	AAA	2,990,578.42	1,454,879.92	0.45%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	2,828,497.20	2,454,440.47	0.75%
BE0974320526	UM ODSH UM	COM	BE	EUR	AA3	281,528.35	244,297.42	0.08%
BE0974400328	AZELIS GROUP ODSH AZELIS GROUP	COM	BE	EUR	AA3	25,672.64	22,277.54	0.01%
BMG491BT1088	INVESCO ODSH INVESCO	COM	US	USD	AAA	2,288,197.99	1,690,640.95	0.52%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	152,054.44	81,273.42	0.02%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	4,635,813.59	2,477,852.15	0.76%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	23,316.02	12,462.46	0.00%

Collateral data - as at 09/09/2025								
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	4,066,842.63	2,173,735.97	0.67%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	200,970.60	107,419.21	0.03%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	4,709,577.75	2,517,279.25	0.77%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		5,186,050.99	4,826,927.58	1.48%
CH0012032048	ROCHE HLDG PART ROCHE HLDG	COM	CH	CHF		14,315.29	13,323.99	0.00%
CH0044328745	CHUBB LTD CH ODSH CHUBB LTD CH	COM	US	USD	AAA	2,110,159.35	1,559,096.64	0.48%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		137,779.20	128,238.27	0.04%
CH1430134226	AMRIZE ODSH AMRIZE	COM	CH	CHF		1,887,723.52	1,757,002.53	0.54%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	5,563,460.28	4,827,716.31	1.48%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	5,563,437.60	4,827,696.63	1.48%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	3,341,684.13	2,899,760.61	0.89%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	352,261.56	305,676.47	0.09%
FR0000120404	ACCOR ODSH ACCOR	COM	FR	EUR	AA2	5,563,454.51	4,827,711.31	1.48%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	13,064,125.64	11,336,450.57	3.49%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	AA2	133,687.02	116,007.48	0.04%
FR0010307819	LEGRAND ODSH LEGRAND	COM	FR	EUR	AA2	3,380,817.74	2,933,718.97	0.90%
FR0014003TT8	DASSAULT SYSTEM ODSH DASSAULT SYSTEM	COM	FR	EUR	AA2	750,212.00	650,999.65	0.20%
FR0014009O62	FRGV 1.250 05/25/38 FRANCE	GOV	FR	EUR	AA2	3,069,263.38	2,663,366.35	0.82%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	5,051.06	4,383.08	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	35,245.66	35,245.66	0.01%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	664,372.80	664,372.80	0.20%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	2,239,153.40	2,239,153.40	0.69%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	2,455,628.25	2,455,628.25	0.76%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	116,516.91	116,516.91	0.04%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	3,471,449.07	3,471,449.07	1.07%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	3,145,631.72	3,145,631.72	0.97%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	637.17	637.17	0.00%
GB00BH4HKS39	VODAFONE GROUP ODSH VODAFONE GROUP	CST	GB	GBP	AA3	6.10	6.10	0.00%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	532,777.00	532,777.00	0.16%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	786,408.01	786,408.01	0.24%
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	204,168.69	204,168.69	0.06%
HK0101000591	HANGLUNGPROPERTY ODSH HANGLUNGPROPERTY	COM	HK	HKD		108,987.77	10,334.17	0.00%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		25,877.37	2,453.68	0.00%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	643,676.77	475,582.23	0.15%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	1,662,335.40	1,662,335.40	0.51%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		10,976,273.27	9,524,707.80	2.93%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		4,451,059.92	3,862,426.17	1.19%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		300,033.00	260,354.91	0.08%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	1,974,936,907.85	9,875,721.49	3.04%

Collateral data - as at 09/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	226,943,534.43	1,134,836.83	0.35%
JP1120301R56	JPGV 0.005 03/10/35 JAPAN	GOV	JP	JPY	A1	226,797,985.71	1,134,109.01	0.35%
JP1201581G90	JPGV 0.500 09/20/36 JAPAN	GOV	JP	JPY	A1	868,437,798.46	4,342,644.97	1.34%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	1,839,675,255.81	9,199,342.21	2.83%
JP1400041B55	JPGV 2.200 03/20/51 JAPAN	GOV	JP	JPY	A1	258,488.86	1,292.58	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	227,242,649.02	1,136,332.56	0.35%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	226,210,621.39	1,131,171.88	0.35%
JP1480021Q54	JPGV 1.000 03/20/34 JAPAN	GOV	JP	JPY	A1	227,020,370.36	1,135,221.05	0.35%
JP3111200006	ASAHI KASEI ODSH ASAHI KASEI	COM	JP	JPY	A1	120,410,149.61	602,113.97	0.19%
JP3637300009	TREND MICRO ODSH TREND MICRO	COM	JP	JPY	A1	257,795,998.58	1,289,115.35	0.40%
JP3805010000	FUKUOKA FINCL ODSH FUKUOKA FINCL	COM	JP	JPY	A1	336,692,399.59	1,683,638.78	0.52%
JP3820000002	FUJI ELECTRIC ODSH FUJI ELECTRIC	COM	JP	JPY	A1	12,448,798.74	62,250.53	0.02%
KYG3777B1032	GEELY AUTOMOBILE ODSH GEELY AUTOMOBILE	COM	HK	HKD		17,236.11	1,634.32	0.00%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		113,119,577.75	10,725,945.73	3.30%
NL0000009538	PHILIPS ODSH PHILIPS	COM	NL	EUR	AAA	286,175.19	248,329.74	0.08%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	5,563,446.24	4,827,704.13	1.48%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	10,975,805.20	9,524,301.63	2.93%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		3,739,799.40	3,245,226.83	1.00%
NL0011872643	ASR NEDERLAND ODSH ASR NEDERLAND	COM	NL	EUR	AAA	9,072,282.01	7,872,511.29	2.42%
NL0015000LU4	IVECO GROUP ODSH IVECO GROUP	COM	IT	EUR		10,976,303.04	9,524,733.63	2.93%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	40,880.69	30,204.80	0.01%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	210,743.99	155,708.74	0.05%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	5,067,965.74	3,744,479.47	1.15%
US0236081024	AMEREN ODSH AMEREN	COM	US	USD	AAA	499.94	369.38	0.00%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	3,322,000.23	2,454,468.38	0.75%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	11,601,883.34	8,572,081.23	2.64%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	23,994,974.93	17,728,748.70	5.45%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	1,838.38	1,358.29	0.00%
US1746101054	CITIZNS FNCL ODSH CITIZNS FNCL	COM	US	USD	AAA	2,249,311.89	1,661,909.85	0.51%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	1,552,018.64	1,146,712.95	0.35%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	4,231,014.70	3,126,096.05	0.96%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	1,746,175.59	1,290,166.31	0.40%
US3119001044	FASTENAL ODSH FASTENAL	COM	US	USD	AAA	45,684.11	33,753.82	0.01%
US34959E1091	FORTINET ODSH FORTINET	COM	US	USD	AAA	763,661.07	564,232.94	0.17%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	7,343,663.23	5,425,884.39	1.67%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	262,614.90	194,033.69	0.06%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	678,544.16	501,344.09	0.15%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	3,321,725.40	2,454,265.32	0.75%
US4448591028	HUMANA DE ODSH HUMANA DE	COM	US	USD	AAA	1,746,197.87	1,290,182.77	0.40%

Collateral data - as at 09/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US45168D1046	IDEXX LABS ODSH IDEXX LABS	COM	US	USD	AAA	1,745,667.41	1,289,790.84	0.40%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	21,929,281.91	16,202,506.12	4.98%
US45841N1072	INTRACTIVE BRK ODSH INTRACTIVE BRK	COM	US	USD	AAA	2,171,666.06	1,604,541.03	0.49%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	1,745,696.31	1,289,812.19	0.40%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	23,992,843.91	17,727,174.19	5.45%
US4663131039	JABIL ODSH JABIL	COM	US	USD	AAA	105,212.51	77,736.53	0.02%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	56,875.27	42,022.44	0.01%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	2,129,615.81	1,573,472.10	0.48%
US58155Q1031	MCKESSON ODSH MCKESSON	COM	US	USD	AAA	3,026,984.12	2,236,494.97	0.69%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	22,695,002.78	16,768,260.95	5.16%
US6081901042	MOHAWK INDS ODSH MOHAWK INDS	COM	US	USD	AAA	19,525.79	14,426.68	0.00%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	3,321,990.27	2,454,461.02	0.75%
US64110D1046	NETAPP ODSH NETAPP	COM	US	USD	AAA	1,428,230.78	1,055,251.97	0.32%
US6558441084	NORFOLK SOUTHERN ODSH NORFOLK SOUTHERN	COM	US	USD	AAA	763,659.88	564,232.06	0.17%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	26,487,954.54	19,570,693.07	6.02%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	3,464,676.18	2,559,884.87	0.79%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	3,428,782.62	2,533,364.82	0.78%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	806,958.30	596,223.21	0.18%
US912810SA79	UST 3.000 02/15/48 US TREASURY	GOV	US	USD	AAA	201,718.11	149,039.94	0.05%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	AAA	1,044,557.10	771,773.69	0.24%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	3,914,868.95	2,892,510.95	0.89%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	AAA	4,698,502.53	3,471,500.63	1.07%
US91282CKG59	UST 4.125 03/31/29 US TREASURY	GOV	US	USD	AAA	4,054,616.27	2,995,763.62	0.92%
US91282CKL45	UST 2.125 04/15/29 US TREASURY	GOV	US	USD	AAA	1,267,134.82	936,225.81	0.29%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	AAA	4,698,383.92	3,471,413.00	1.07%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	4,698,377.13	3,471,407.98	1.07%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	AAA	4,698,168.10	3,471,253.54	1.07%
						Total:	325,230,263.83	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	114,599,045.97
2	MERRILL LYNCH INTERNATIONAL (PAF	59,903,657.24

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