



Securities Lending Report

SSTL - HITIF - UK GILT INDEX FUND

Report as at 12/12/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - UK GILT INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00B80QG383
Total net assets (AuM)	389,401,311
Reference currency of the fund	GBP

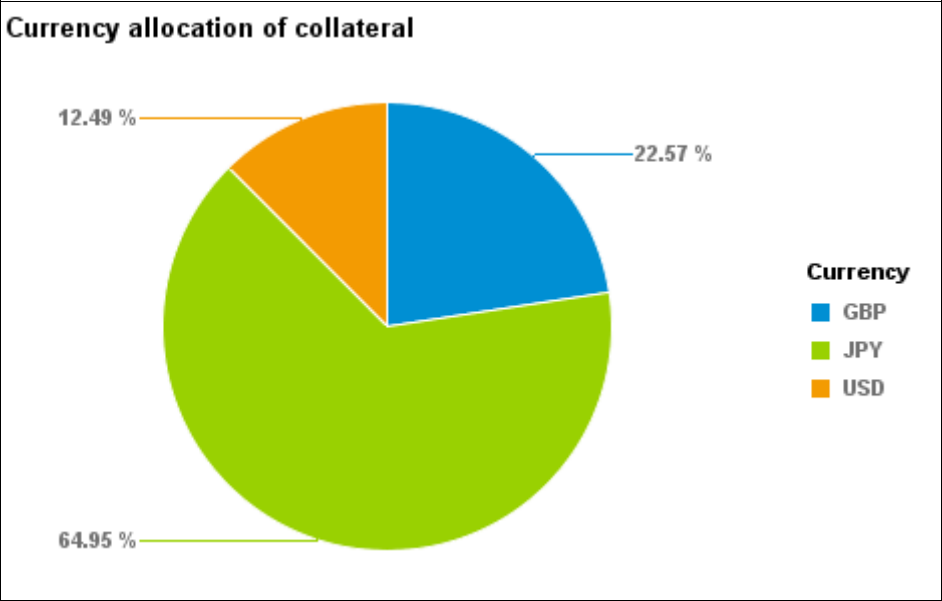
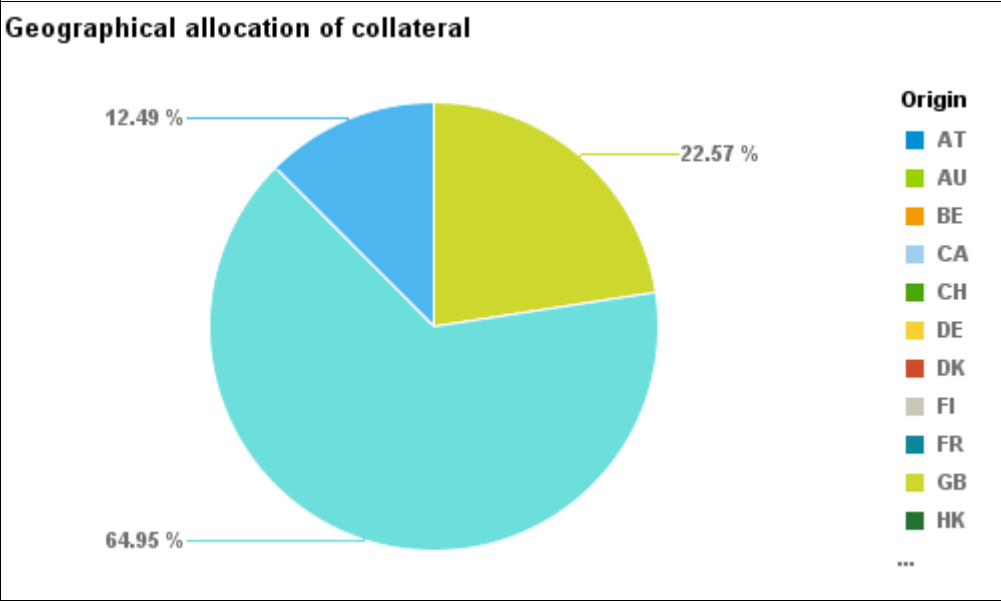
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 12/12/2025	
Currently on loan in GBP (base currency)	39,781,597.48
Current percentage on loan (in % of the fund AuM)	10.22%
Collateral value (cash and securities) in GBP (base currency)	41,772,183.03
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	27,475,378.72
12-month average on loan as a % of the fund AuM	8.60%
12-month maximum on loan in GBP	65,030,741.59
12-month maximum on loan as a % of the fund AuM	17.13%
Gross Return for the fund over the last 12 months in (base currency fund)	67,537.67
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0211%

Collateral data - as at 12/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,420,649.42	1,420,649.42	3.40%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	1,420,649.49	1,420,649.49	3.40%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	1,420,649.26	1,420,649.26	3.40%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	1,420,649.54	1,420,649.54	3.40%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	1,420,648.96	1,420,648.96	3.40%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	1,420,648.96	1,420,648.96	3.40%
GB00BTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	AA3	902,251.18	902,251.18	2.16%
IE00BK9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	AAA	29,554.76	21,998.33	0.05%
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	1,077,225,160.44	5,167,600.88	12.37%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	1,077,233,256.93	5,167,639.72	12.37%

Collateral data - as at 12/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1103791R75	JPGV 1.500 06/20/35 JAPAN	GOV	JP	JPY	A1	1,077,230,205.11	5,167,625.08	12.37%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	269,416,126.37	1,292,427.12	3.09%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	1,077,193,912.66	5,167,450.98	12.37%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	1,077,231,849.84	5,167,632.97	12.37%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	34,937.53	26,004.86	0.06%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	AAA	6,942,746.21	5,167,656.28	12.37%
						Total:	41,772,183.03	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	BANK OF NOVA SCOTIA (PARENT)	30,759,510.69

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BANK OF NOVA SCOTIA (PARENT)	48,764,943.08