



Securities Lending Report

SSTL - HITIF - UK GILT INDEX FUND

Report as at 08/09/2025

| | |
|---|-----------------------------------|
| 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) | 349,670,022 |
| Reference currency of the fund | GBP |

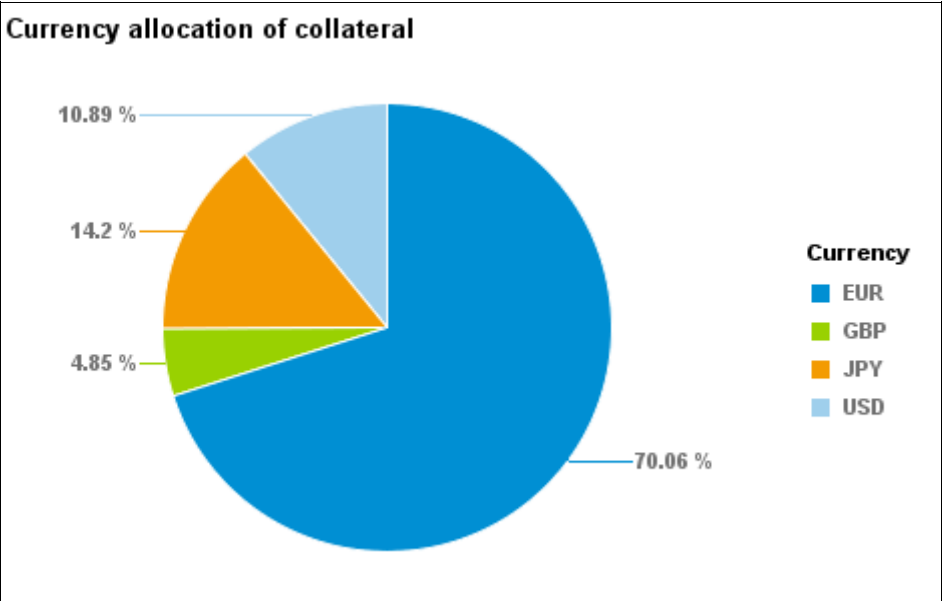
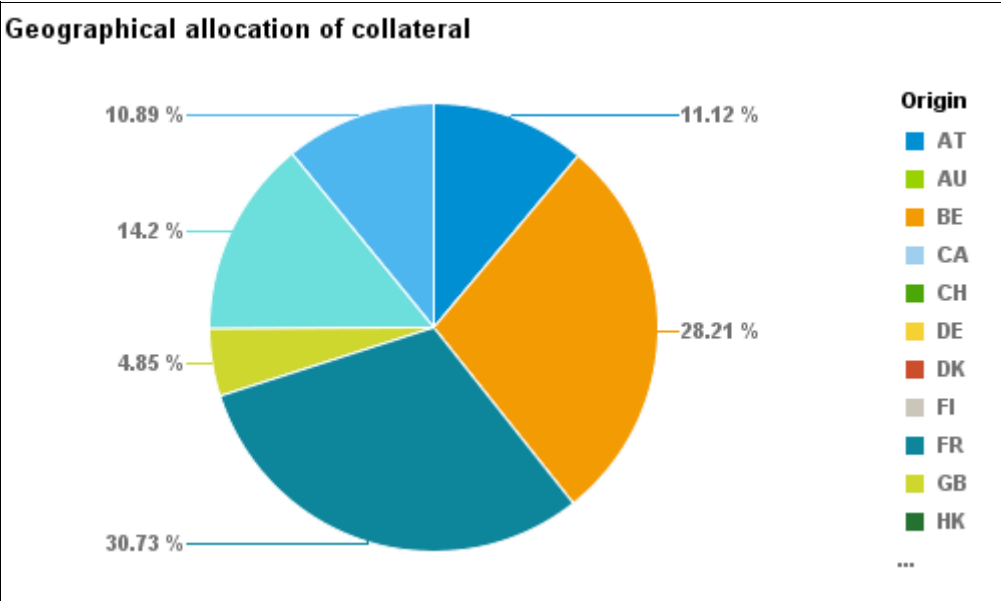
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

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| Securities lending data - as at 08/09/2025 | |
| Currently on loan in GBP (base currency) | 50,574,107.49 |
| Current percentage on loan (in % of the fund AuM) | 14.46% |
| Collateral value (cash and securities) in GBP (base currency) | 53,103,767.02 |
| Collateral value (cash and securities) in % of loan | 105% |

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|---|---------------|
| Securities lending statistics | |
| 12-month average on loan in GBP (base currency) | 20,435,294.51 |
| 12-month average on loan as a % of the fund AuM | 7.45% |
| 12-month maximum on loan in GBP | 50,577,953.71 |
| 12-month maximum on loan as a % of the fund AuM | 18.43% |
| Gross Return for the fund over the last 12 months in (base currency fund) | 56,665.31 |
| Gross Return for the fund over the last 12 months in % of the fund AuM | 0.0207% |

| Collateral data - as at 08/09/2025 | | | | | | | | |
|------------------------------------|-----------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AT0000A269M8 | ATGV 0.500 02/20/29 AUSTRIA | GOV | AT | EUR | AA1 | 160,888.58 | 139,654.16 | 0.26% |
| AT0000A2CQD2 | ATGV 02/20/30 AUSTRIA | GOV | AT | EUR | AA1 | 1,810,309.90 | 1,571,381.36 | 2.96% |
| AT0000A2NW83 | ATGV 02/20/31 AUSTRIA | GOV | AT | EUR | AA1 | 347,851.99 | 301,941.75 | 0.57% |
| AT0000A39UW5 | ATGV 2.900 02/20/34 AUSTRIA | GOV | AT | EUR | AA1 | 4,482,879.24 | 3,891,219.34 | 7.33% |
| BE0000304130 | BEGV 5.000 03/28/35 BELGIUM | GOV | BE | EUR | AA3 | 8,533,952.71 | 7,407,623.55 | 13.95% |
| BE0000347568 | BEGV 0.900 06/22/29 BELGIUM | GOV | BE | EUR | AA3 | 8,533,952.39 | 7,407,623.27 | 13.95% |
| BE0000359688 | BEGV 3.450 06/22/43 BELGIUM | GOV | BE | EUR | AA3 | 189,180.00 | 164,211.62 | 0.31% |
| BE0000360694 | BEGV 2.850 10/22/34 BELGIUM | GOV | BE | EUR | AA3 | 240.51 | 208.77 | 0.00% |
| CH1134540470 | ON HLDG ODSH ON HLDG | COM | US | USD | AAA | 17,306.59 | 12,799.31 | 0.02% |
| FR0000125486 | VINCI ODSH VINCI | COM | FR | EUR | AA2 | 1,176,119.26 | 1,020,892.55 | 1.92% |

| Collateral data - as at 08/09/2025 | | | | | | | | |
|------------------------------------|-------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| FR0013250560 | FRGV 1.000 05/25/27 FRANCE | GOV | FR | EUR | AA2 | 6,276,818.79 | 5,448,390.95 | 10.26% |
| FR0013480613 | FRGV 0.750 05/25/52 FRANCE | GOV | FR | EUR | AA2 | 44,464.11 | 38,595.64 | 0.07% |
| FR0014004J31 | FRGV 0.750 05/25/53 FRANCE | GOV | FR | EUR | AA2 | 8,511,114.36 | 7,387,799.45 | 13.91% |
| FR001400FTH3 | FRGV 3.000 05/25/54 FRANCE | GOV | FR | EUR | AA2 | 2,267,388.81 | 1,968,134.03 | 3.71% |
| FR001400NBC6 | FRGV 2.500 09/24/27 FRANCE | GOV | FR | EUR | AA2 | 84,761.54 | 73,574.53 | 0.14% |
| FR001400WYO4 | FRGV 3.600 05/25/42 FRANCE | GOV | FR | EUR | AA2 | 299,612.25 | 260,068.79 | 0.49% |
| FR001400XJJ3 | FRGV 3.750 05/25/56 FRANCE | GOV | FR | EUR | AA2 | 142,483.61 | 123,678.32 | 0.23% |
| GB00BD0XH204 | UKT 1T 07/22/57 UK TREASURY | GIL | GB | GBP | AA3 | 2,027,648.51 | 2,027,648.51 | 3.82% |
| GB00BSQNRD01 | UKT 4 3/8 03/07/30 Corp UK TREASURY | GIL | GB | GBP | AA3 | 545,534.50 | 545,534.50 | 1.03% |
| JP1201781MA3 | JPGV 0.500 09/20/41 JAPAN | GOV | JP | JPY | A1 | 1,473,058,413.28 | 7,407,237.40 | 13.95% |
| JP13003119A4 | JPGV 2.200 09/20/39 JAPAN | GOV | JP | JPY | A1 | 24,644,113.79 | 123,922.31 | 0.23% |
| JP1300371C98 | JPGV 1.900 09/20/42 JAPAN | GOV | JP | JPY | A1 | 1,785,706.40 | 8,979.38 | 0.02% |
| JP1300411DC2 | JPGV 1.700 12/20/43 JAPAN | GOV | JP | JPY | A1 | 44,253.97 | 222.53 | 0.00% |
| US0231351067 | AMAZON.COM ODSH AMAZON.COM | COM | US | USD | AAA | 1,375,311.06 | 1,017,129.06 | 1.92% |
| US0378331005 | APPLE ODSH APPLE | COM | US | USD | AAA | 1,378,965.38 | 1,019,831.66 | 1.92% |
| US5949181045 | MICROSOFT ODSH MICROSOFT | COM | US | USD | AAA | 1,379,951.34 | 1,020,560.84 | 1.92% |
| US912810UA42 | UST 4.625 05/15/54 US TREASURY | GOV | US | USD | AAA | 1,379,575.66 | 1,020,283.00 | 1.92% |
| US912810UB25 | UST 4.625 05/15/44 US TREASURY | GOV | US | USD | AAA | 911,870.19 | 674,385.38 | 1.27% |
| US91282CKQ32 | UST 4.375 05/15/34 US TREASURY | GOV | US | USD | AAA | 1,379,510.84 | 1,020,235.06 | 1.92% |
| | | | | | | Total: | 53,103,767.02 | 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) | 44,092,534.46 |

| Top 5 borrowers in last Month | | |
|-------------------------------|--------------|--------------|
| No. | Counterparty | Market Value |

| | | |
|---|------------------------------|---------------|
| 1 | BANK OF NOVA SCOTIA (PARENT) | 41,748,378.24 |
| 2 | HSBC BANK PLC (PARENT) | 6,466,326.87 |