



Securities Lending Report

SSTL - HITIF - UK GILT INDEX FUND

Report as at 19/05/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
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)	347,508,761
Reference currency of the fund	GBP

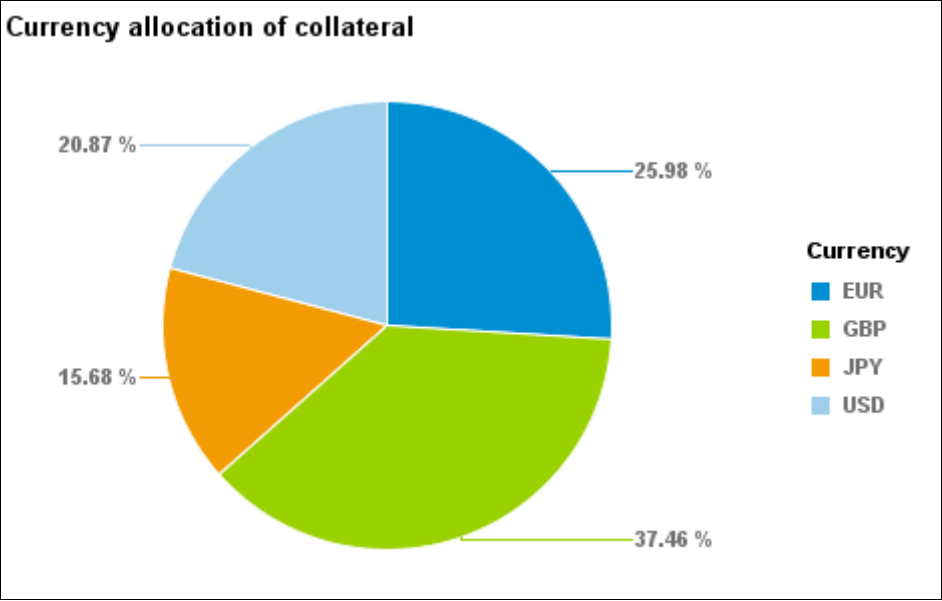
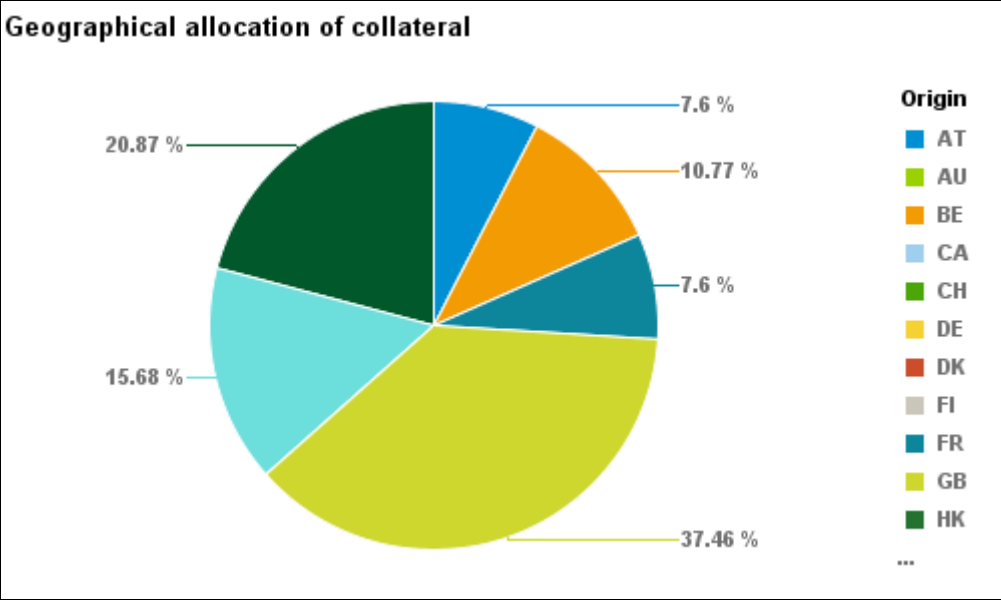
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 19/05/2025	
Currently on loan in GBP (base currency)	12,449,072.29
Current percentage on loan (in % of the fund AuM)	3.58%
Collateral value (cash and securities) in GBP (base currency)	13,073,630.29
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	21,851,211.74
12-month average on loan as a % of the fund AuM	9.66%
12-month maximum on loan in GBP	41,979,839.42
12-month maximum on loan as a % of the fund AuM	20.44%
Gross Return for the fund over the last 12 months in (base currency fund)	54,277.47
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0240%

Collateral data - as at 19/05/2025								
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	1,179,799.40	993,863.03	7.60%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	492,044.83	414,498.57	3.17%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	1,180,028.46	994,055.99	7.60%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	1,180,027.86	994,055.49	7.60%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	828,246.13	828,246.13	6.34%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	805.81	805.81	0.01%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,017,292.10	1,017,292.10	7.78%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	1,017,134.49	1,017,134.49	7.78%
GB00BT7J0027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	1,017,134.44	1,017,134.44	7.78%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	1,017,134.93	1,017,134.93	7.78%

Collateral data - as at 19/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	98,637.98	509.45	0.00%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	2,386,237.47	12,324.55	0.09%
JP1201741LA9	JPGV 0.400 09/20/40 JAPAN	GOV	JP	JPY	A1	2,414,259.60	12,469.28	0.10%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	192,428,343.95	993,862.84	7.60%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	2,399,686.08	12,394.01	0.09%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	2,399,622.18	12,393.68	0.09%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	192,461,206.49	994,032.57	7.60%
JP1300411DC2	JPGV 1.700 12/20/43 JAPAN	GOV	JP	JPY	A1	45,563.79	235.33	0.00%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	2,389,430.21	12,341.04	0.09%
US01609W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	AAA	1,974.48	1,487.08	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,350,393.47	1,017,050.95	7.78%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,350,686.36	1,017,271.54	7.78%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	5,024.94	3,784.54	0.03%
US91282CCA71	UST 0.125 04/15/26 US TREASURY	GOV	US	USD	AAA	16,649.68	12,539.73	0.10%
US91282CLB53	UST 4.375 07/31/26 US TREASURY	GOV	US	USD	AAA	508,934.92	383,305.13	2.93%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	AAA	389,573.10	293,407.59	2.24%
						Total:	13,073,630.29	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	HSBC BANK PLC (PARENT)	6,455,149.14
2	BANK OF NOVA SCOTIA (PARENT)	5,897,860.20
3	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	91,137.45