



Securities Lending Report

SSTL - HITIF - UK GILT INDEX FUND

Report as at 20/05/2025

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)	345,078,729
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

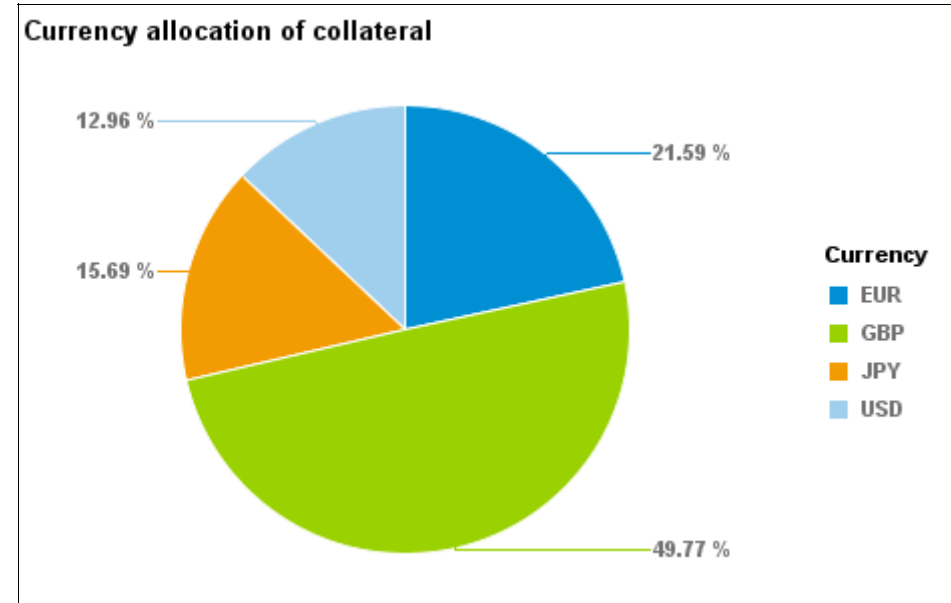
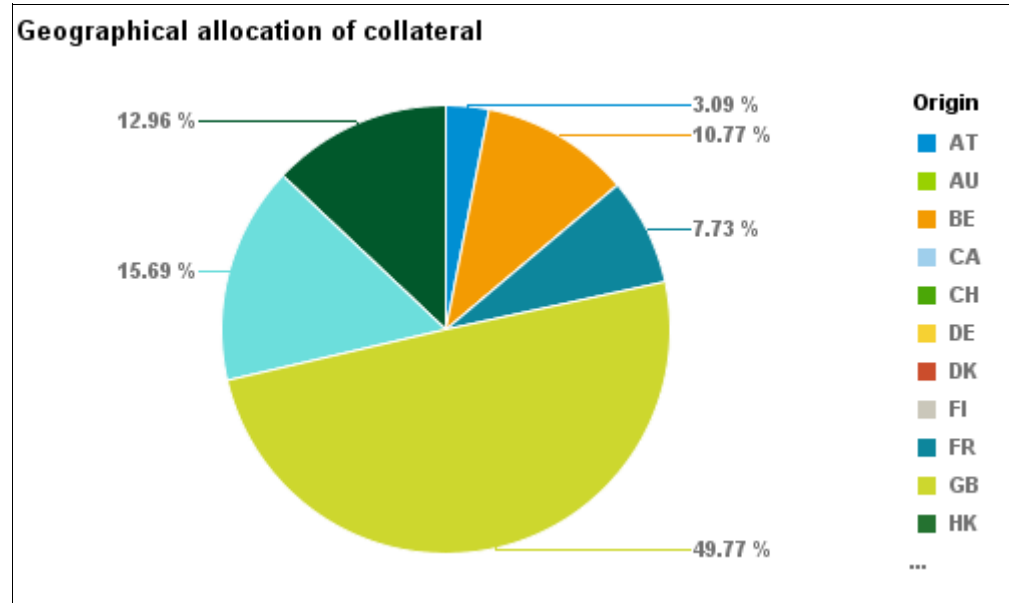
Securities lending data - as at 20/05/2025	
Currently on loan in GBP (base currency)	12,450,950.09
Current percentage on loan (in % of the fund AuM)	3.61%
Collateral value (cash and securities) in GBP (base currency)	13,076,596.37
Collateral value (cash and securities) in % of loan	105%

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 20/05/2025								
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	478,758.92	403,450.15	3.09%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	492,036.41	414,639.09	3.17%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	1,179,807.73	994,223.99	7.60%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	15,291.47	12,886.12	0.10%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	1,179,807.62	994,223.90	7.60%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	4,169.32	3,513.49	0.03%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	808.82	808.82	0.01%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	994,223.98	994,223.98	7.60%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	12,594.10	12,594.10	0.10%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	424,675.46	424,675.46	3.25%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	1,017,449.23	1,017,449.23	7.78%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,017,449.93	1,017,449.93	7.78%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	1,015,403.37	1,015,403.37	7.77%
GB00BT7J0027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	1,016,680.48	1,016,680.48	7.77%
GB00BT7J0134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	1,008,707.73	1,008,707.73	7.71%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	141,194.92	729.03	0.01%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	2,431,322.98	12,553.62	0.10%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	2,436,610.31	12,580.92	0.10%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	192,519,210.86	994,032.07	7.60%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	2,367,913.77	12,226.22	0.09%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	2,361,873.05	12,195.03	0.09%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	192,551,668.86	994,199.66	7.60%
JP1300411DC2	JPGV 1.700 12/20/43 JAPAN	GOV	JP	JPY	A1	44,864.83	231.65	0.00%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	2,393,351.05	12,357.56	0.09%
US01609W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	AAA	26,251.84	19,762.75	0.15%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	2,278.33	1,715.16	0.01%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,351,485.41	1,017,417.11	7.78%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	870,953.21	655,665.75	5.01%
						Total:	13,076,596.37	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
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