



Securities Lending Report

SSTL - HITIF - UK GILT INDEX FUND

Report as at 12/06/2025

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)	357,014,131
Reference currency of the fund	GBP

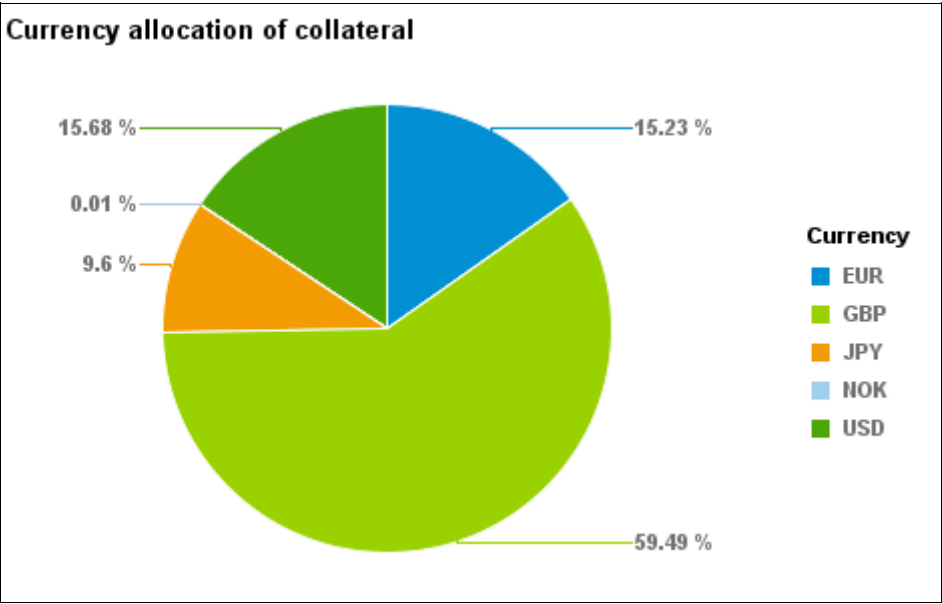
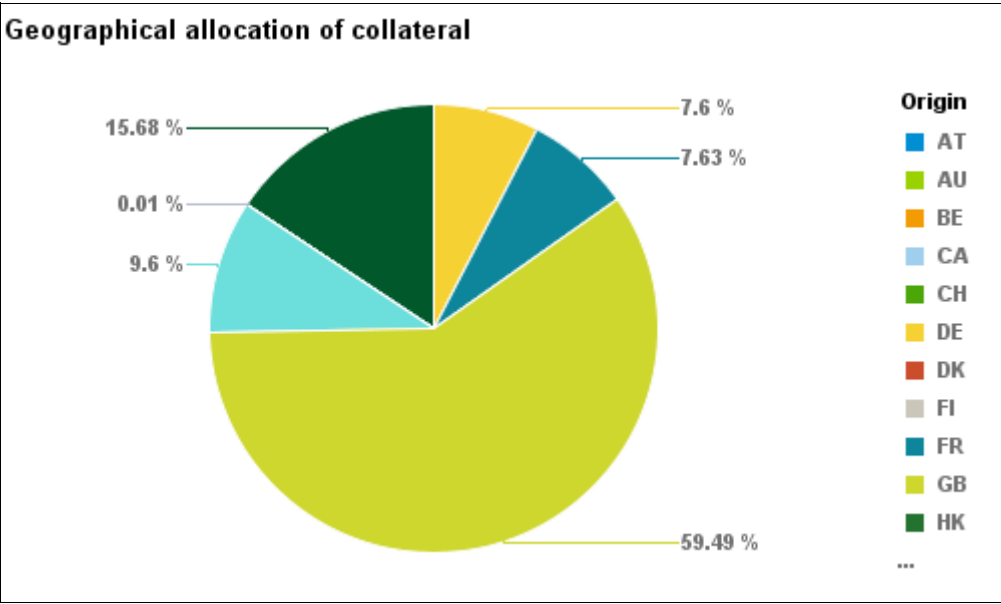
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 12/06/2025	
Currently on loan in GBP (base currency)	12,483,194.72
Current percentage on loan (in % of the fund AuM)	3.50%
Collateral value (cash and securities) in GBP (base currency)	13,109,275.07
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	19,991,639.88
12-month average on loan as a % of the fund AuM	8.46%
12-month maximum on loan in GBP	41,898,147.71
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)	54,301.62
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0230%

Collateral data - as at 12/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	1,177,407.68	996,557.84	7.60%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	1,177,429.08	996,575.96	7.60%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	3,800.66	3,216.88	0.02%
GB0004893086	UKT 4 1/4 06/07/32 UK TREASURY	GIL	GB	GBP	AA3	12,578.92	12,578.92	0.10%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	996,575.98	996,575.98	7.60%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	12,597.21	12,597.21	0.10%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	12,599.99	12,599.99	0.10%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	996,575.99	996,575.99	7.60%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	AA3	12,599.09	12,599.09	0.10%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	2.02	2.02	0.00%

Collateral data - as at 12/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,020,126.77	1,020,126.77	7.78%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	1,020,126.63	1,020,126.63	7.78%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,020,126.93	1,020,126.93	7.78%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	1,018,818.68	1,018,818.68	7.77%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	1.01	1.01	0.00%
GB00BT7J0027	UKT 4 Â½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	1,019,897.75	1,019,897.75	7.78%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	655,522.53	655,522.53	5.00%
JP1201101944	JPGV 2.100 03/20/29 JAPAN	GOV	JP	JPY	A1	2,465,749.11	12,577.08	0.10%
JP1201211A94	JPGV 1.900 09/20/30 JAPAN	GOV	JP	JPY	A1	48,909,013.53	249,470.87	1.90%
JP1743041R50	JPGV 11/10/25 JAPAN	GOV	JP	JPY	A1	195,374,159.41	996,547.63	7.60%
NO0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	AAA	11,518.93	844.32	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	35,484.33	26,278.71	0.20%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	16,983.83	12,577.75	0.10%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	1,345,305.26	996,295.70	7.60%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	1,377,560.22	1,020,182.83	7.78%
						Total:	13,109,275.07	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)	6,459,569.09
2	BANK OF NOVA SCOTIA (PARENT)	5,916,737.41
3	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	74,362.83