



Securities Lending Report

SSTL - HITIF - UK GILT INDEX FUND

Report as at 04/09/2025

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)	347,177,479
Reference currency of the fund	GBP

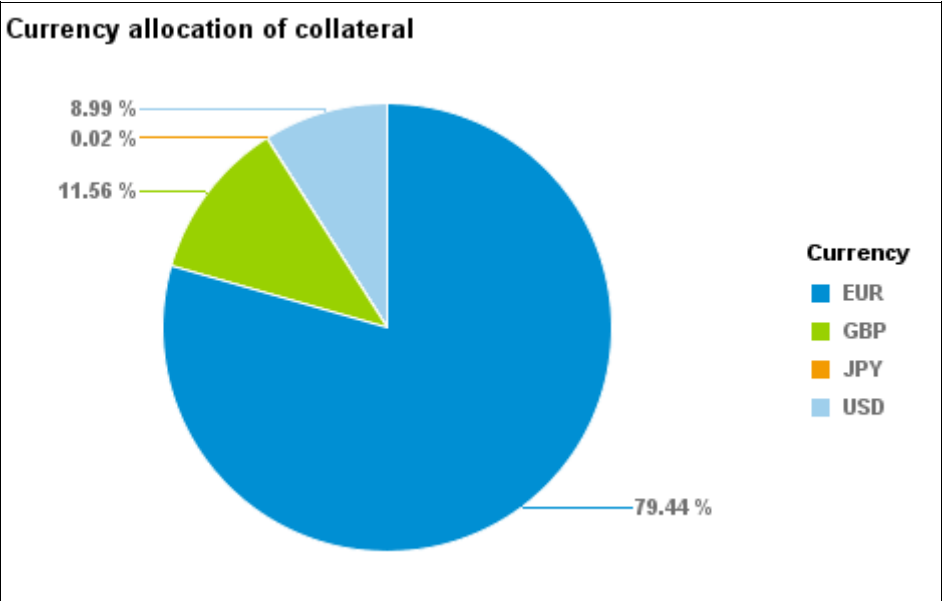
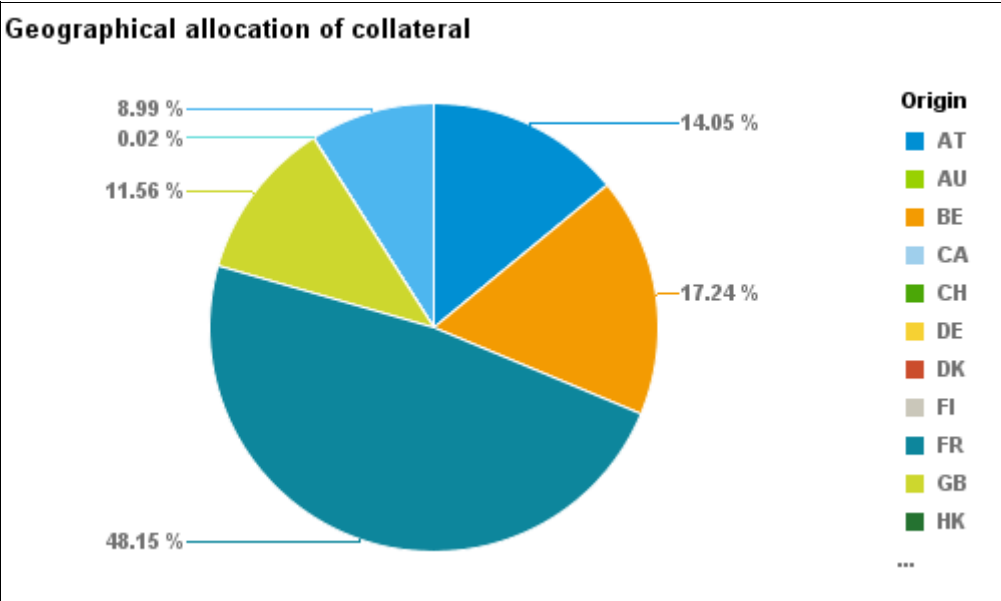
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 04/09/2025	
Currently on loan in GBP (base currency)	50,440,229.32
Current percentage on loan (in % of the fund AuM)	14.53%
Collateral value (cash and securities) in GBP (base currency)	52,963,089.97
Collateral value (cash and securities) in % of loan	105%

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 04/09/2025								
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	160,530.76	139,385.92	0.26%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	918,011.49	797,092.55	1.50%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	346,359.49	300,737.60	0.57%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	7,142,773.58	6,201,939.38	11.71%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	904,313.91	785,199.19	1.48%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	8,506,400.09	7,385,951.28	13.95%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	187,369.99	162,689.93	0.31%
BE0000360694	BEGV 2.850 10/22/34 BELGIUM	GOV	BE	EUR	AA3	83,727.61	72,699.15	0.14%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	835,886.25	725,784.71	1.37%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	AAA	20,322.69	15,128.93	0.03%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	1,174,769.63	1,020,030.94	1.93%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	8,474,674.50	7,358,404.53	13.89%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	8,476,442.37	7,359,939.54	13.90%
FR0013480613	FRGV 0.750 05/25/52 FRANCE	GOV	FR	EUR	AA2	183,119.13	158,998.98	0.30%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	8,448,877.25	7,336,005.25	13.85%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	2,231,283.79	1,937,382.82	3.66%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	84,706.88	73,549.43	0.14%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	296,194.49	257,180.25	0.49%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	AA3	4,553,989.65	4,553,989.65	8.60%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	2,204.55	2,204.55	0.00%
GB00BSQNR93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	1,020,126.90	1,020,126.90	1.93%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	543,883.63	543,883.63	1.03%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	1,783,476.48	8,959.33	0.02%
JP1300411DC2	JPGV 1.700 12/20/43 JAPAN	GOV	JP	JPY	A1	44,245.87	222.27	0.00%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,370,277.29	1,020,082.85	1.93%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	1,370,248.67	1,020,061.54	1.93%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,369,889.75	1,019,794.35	1.93%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	894,067.37	665,575.35	1.26%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	1,370,285.78	1,020,089.17	1.93%
						Total:	52,963,089.97	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)	43,963,230.35

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