



Securities Lending Report

SSTL - HITIF - UK GILT INDEX FUND

Report as at 01/04/2026

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)	499,256,354
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

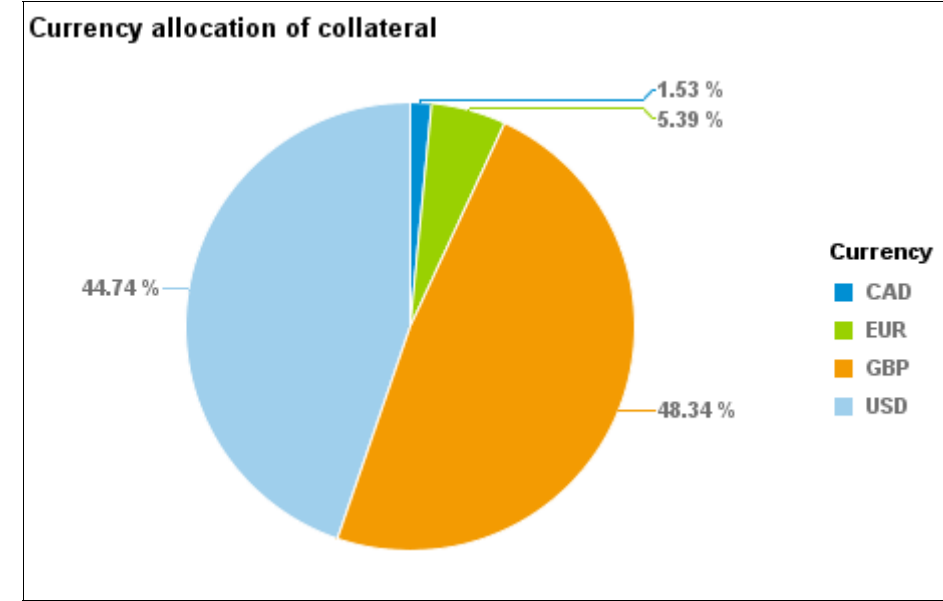
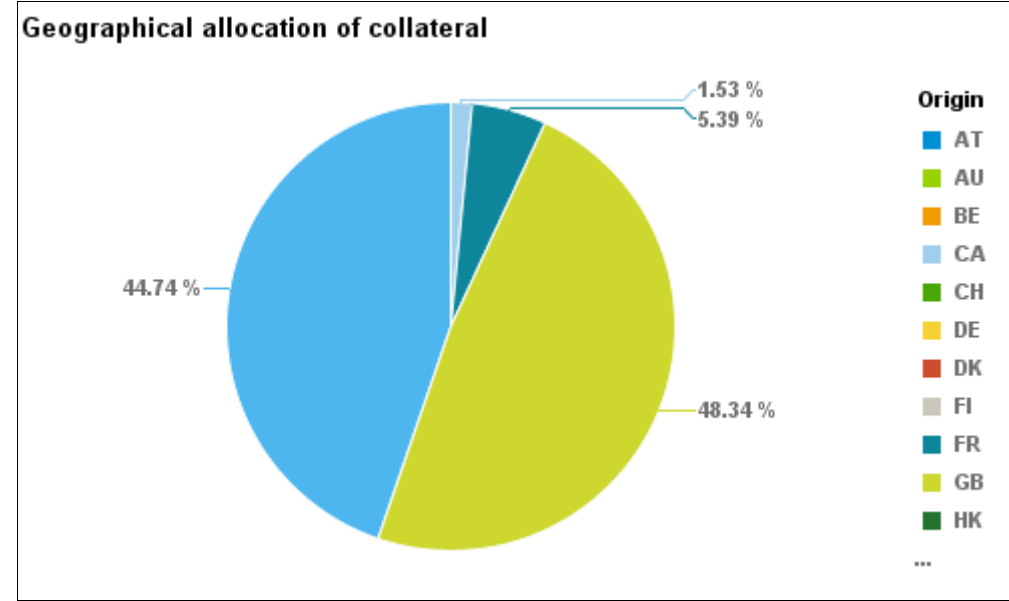
Securities lending data - as at 01/04/2026	
Currently on loan in GBP (base currency)	79,698,014.40
Current percentage on loan (in % of the fund AuM)	15.96%
Collateral value (cash and securities) in GBP (base currency)	84,068,355.40
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	41,217,186.04
12-month average on loan as a % of the fund AuM	10.99%
12-month maximum on loan in GBP	97,948,386.40
12-month maximum on loan as a % of the fund AuM	19.23%
Gross Return for the fund over the last 12 months in (base currency fund)	70,507.75
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0188%

Collateral data - as at 01/04/2026								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	757,288.95	411,502.99	0.49%
CA3039011026	FAIRFAX FIN ODSH FAIRFAX FIN	COM	CA	CAD	AAA	481,174.96	261,465.50	0.31%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	457,540.15	248,622.59	0.30%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	456,055.93	247,816.08	0.29%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	208,001.91	113,026.09	0.13%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	20,918.98	18,277.83	0.02%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	4,435,422.73	3,875,423.97	4.61%
FR001400JI88	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	AA2	675,662.06	590,355.67	0.70%
FR0014012II5	FRGV 3.500 11/25/35 FRANCE	GOV	FR	EUR	AA2	50,803.52	44,389.27	0.05%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	1,210,198.77	1,210,198.77	1.44%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	265,523.02	265,523.02	0.32%
GB00B39R3707	UKT 4 1/4 12/07/49 UK TREASURY	GIL	GB	GBP	AA3	3,871,727.49	3,871,727.49	4.61%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	215,493.48	215,493.48	0.26%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	32,375.34	32,375.34	0.04%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1.19	1.19	0.00%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	119,279.85	119,279.85	0.14%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	3,875,423.36	3,875,423.36	4.61%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	128,067.14	128,067.14	0.15%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	2,183,132.55	2,183,132.55	2.60%
GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	AA3	3,875,423.62	3,875,423.62	4.61%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	34,631.33	34,631.33	0.04%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	7,740,809.89	7,740,809.89	9.21%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	7,740,809.60	7,740,809.60	9.21%
GB00BVP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GIL	GB	GBP	AA3	1,608,278.53	1,608,278.53	1.91%
GB00BVP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GIL	GB	GBP	AA3	7,740,756.01	7,740,756.01	9.21%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	10,217,904.18	7,748,467.57	9.22%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,261,691.10	956,768.86	1.14%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	107,606.95	81,600.78	0.10%
US0404132054	ARISTA NETWORKS ODSH ARISTA NETWORKS	COM	US	USD	AAA	284,112.91	215,449.24	0.26%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	558,046.53	423,179.29	0.50%
US4062161017	HALLIBURTON ODSH HALLIBURTON	COM	US	USD	AAA	1,617,734.08	1,226,764.30	1.46%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	186,151.73	141,163.06	0.17%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,254,135.95	951,039.62	1.13%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,617,734.39	1,226,764.53	1.46%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	10,217,889.84	7,748,456.69	9.22%
US80004C2008	SANDISK US ODSH SANDISK US	COM	US	USD	AAA	1,537,522.80	1,165,938.27	1.39%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	10,207,758.61	7,740,773.95	9.21%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	AAA	4,968,067.31	3,767,397.67	4.48%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	5,519,905.50	4,185,869.04	4.98%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	AAA	47,356.32	35,911.37	0.04%
						Total:	84,068,355.4	100.00%



Counterparts

Number of counterparties with exposure exceeding 3% of the Fund's NAV

No.	Major Name	Market Value
2	BANK OF NOVA SCOTIA (PARENT)	30,501,880.30
1	HSBC BANK PLC (PARENT)	49,196,134.10

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	HSBC BANK PLC (PARENT)	45,339,566.14
2	BANK OF NOVA SCOTIA (PARENT)	32,152,588.04
3	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	6,569,648.78