



Securities Lending Report

SSTL - HITIF - UK GILT INDEX FUND

Report as at 05/09/2025

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)	349,018,835
Reference currency of the fund	GBP

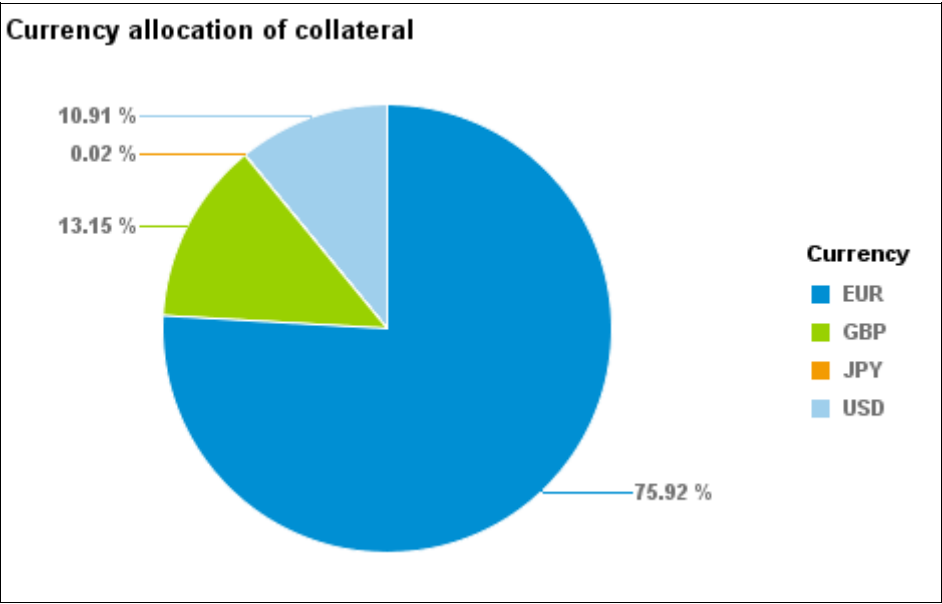
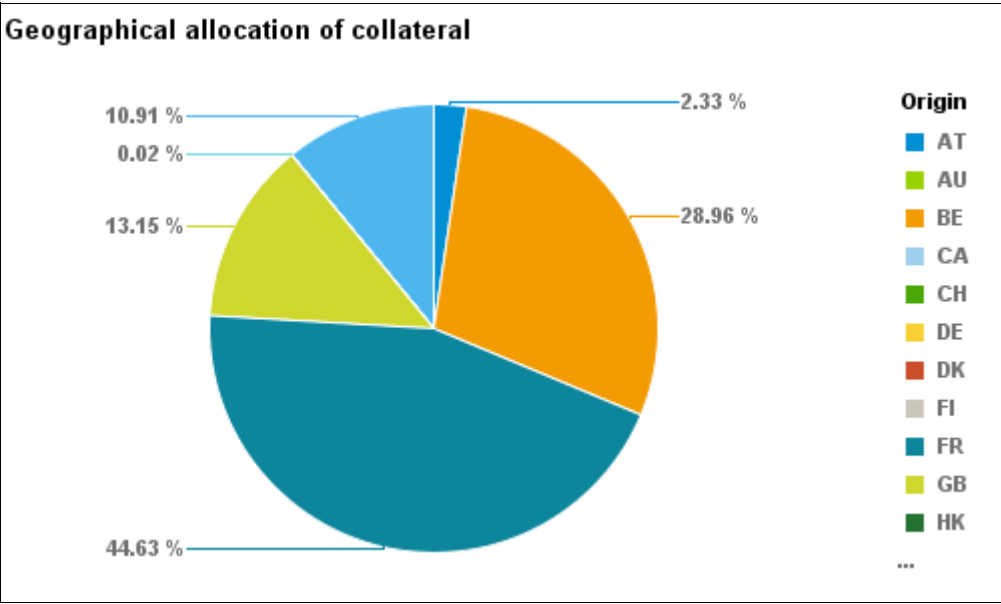
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 05/09/2025	
Currently on loan in GBP (base currency)	50,451,953.41
Current percentage on loan (in % of the fund AuM)	14.46%
Collateral value (cash and securities) in GBP (base currency)	52,975,682.52
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 05/09/2025								
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	160,694.59	139,250.08	0.26%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	919,340.09	796,655.19	1.50%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	346,996.29	300,690.03	0.57%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	8,525,520.82	7,387,799.67	13.95%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	8,063,545.03	6,987,474.03	13.19%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	188,470.00	163,318.89	0.31%
BE0000360694	BEGV 2.850 10/22/34 BELGIUM	GOV	BE	EUR	AA3	83,964.79	72,759.78	0.14%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	842,735.02	730,272.98	1.38%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	AAA	18,579.24	13,837.74	0.03%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	1,177,318.61	1,020,206.77	1.93%

Collateral data - as at 05/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	6,272,156.91	5,435,144.64	10.26%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	8,481,907.84	7,350,006.79	13.87%
FR0013480613	FRGV 0.750 05/25/52 FRANCE	GOV	FR	EUR	AA2	185,639.11	160,865.78	0.30%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	8,523,387.06	7,385,950.66	13.94%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	2,257,496.07	1,956,235.76	3.69%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	84,715.28	73,410.12	0.14%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	298,541.24	258,701.25	0.49%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	AA2	194.21	168.29	0.00%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	AA3	4,423,015.29	4,423,015.29	8.35%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	1,998,621.72	1,998,621.72	3.77%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	544,237.90	544,237.90	1.03%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	1,787,299.10	8,949.06	0.02%
JP1300411DC2	JPGV 1.700 12/20/43 JAPAN	GOV	JP	JPY	A1	44,333.67	221.98	0.00%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,369,817.68	1,020,234.37	1.93%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	1,369,701.83	1,020,148.09	1.93%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,369,679.26	1,020,131.28	1.93%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	1,369,645.40	1,020,106.06	1.93%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	109,940.41	81,883.15	0.15%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	295.56	220.13	0.00%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	1,369,579.72	1,020,057.14	1.93%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	785,595.12	585,107.90	1.10%
						Total:	52,975,682.52	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)	43,974,949.43

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