



Securities Lending Report

SSTL - HITIF - UK GILT INDEX FUND

Report as at 29/04/2025

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)	269,887,951
Reference currency of the fund	GBP

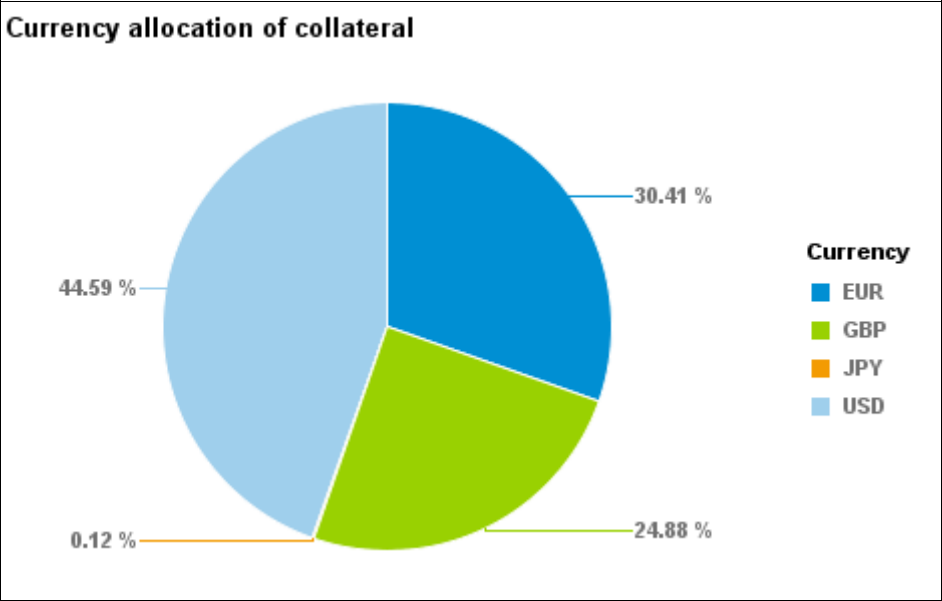
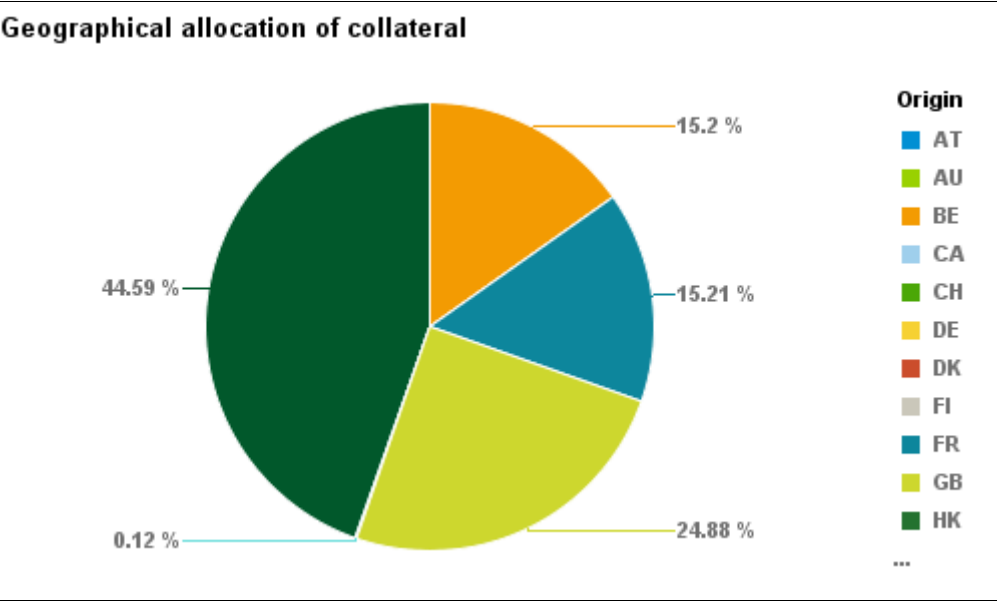
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 29/04/2025	
Currently on loan in GBP (base currency)	12,440,808.51
Current percentage on loan (in % of the fund AuM)	4.61%
Collateral value (cash and securities) in GBP (base currency)	13,064,586.82
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	23,566,500.19
12-month average on loan as a % of the fund AuM	10.81%
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)	47,292.01
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0217%

Collateral data - as at 29/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	1,164,046.39	993,047.99	7.60%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	1,164,046.39	993,047.99	7.60%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	1,328.34	1,133.21	0.01%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	1,164,046.30	993,047.92	7.60%
FR001400XJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	AA2	1,164,045.58	993,047.30	7.60%
GB00B3Y1JG82	UKTI 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	AA3	248,262.80	248,262.80	1.90%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	993,047.99	993,047.99	7.60%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	1,015,925.59	1,015,925.59	7.78%
GB00BYY5F144	UKTI 018 03/22/26 UK TREASURY	GIL	GB	GBP	AA3	993,047.98	993,047.98	7.60%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	605,355.67	3,164.36	0.02%

Collateral data - as at 29/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201761M45	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	40,005.56	209.12	0.00%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	2,373,311.58	12,405.95	0.09%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	32,095.12	167.77	0.00%
US01609W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	AAA	13,584.23	10,204.02	0.08%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,353,330.15	1,016,576.48	7.78%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	7,756.49	5,826.42	0.04%
US912810FH69	UST 3.875 04/15/29 US TREASURY	GOV	US	USD	AAA	16,750.97	12,582.77	0.10%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	16,731.43	12,568.09	0.10%
US912810SV17	UST 0.125 02/15/51 US TREASURY	GOV	US	USD	AAA	16,711.44	12,553.08	0.10%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	325,548.30	244,541.03	1.87%
US912828N712	UST 0.625 01/15/26 US TREASURY	GOV	US	USD	AAA	16,704.79	12,548.08	0.10%
US91282CDC29	UST 0.125 10/15/26 US TREASURY	GOV	US	USD	AAA	16,737.92	12,572.97	0.10%
US91282CLB53	UST 4.375 07/31/26 US TREASURY	GOV	US	USD	AAA	558,860.88	419,797.66	3.21%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	AAA	1,353,343.50	1,016,586.51	7.78%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	1,353,347.56	1,016,589.56	7.78%
US91282CLE92	UST 1.875 07/15/34 US TREASURY	GOV	US	USD	AAA	1,351,868.13	1,015,478.26	7.77%
US91282CLG41	UST 3.750 08/15/27 US TREASURY	GOV	US	USD	AAA	1,353,369.34	1,016,605.92	7.78%
						Total:	13,064,586.82	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	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	6,080,282.52
2	BANK OF NOVA SCOTIA (PARENT)	5,869,978.50