



Securities Lending Report

SSTL - HITIF - UK GILT INDEX FUND

Report as at 02/07/2025

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)	348,360,600
Reference currency of the fund	GBP

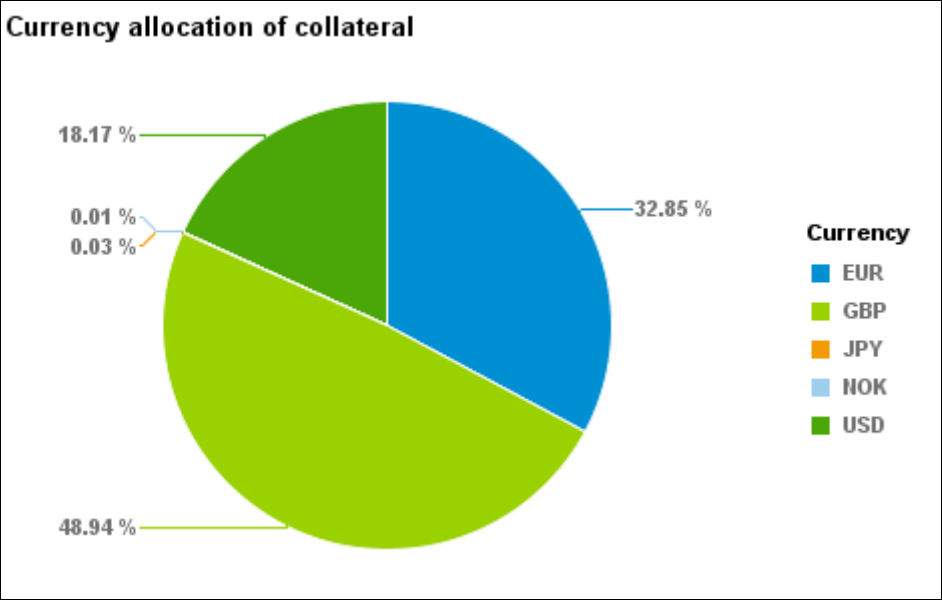
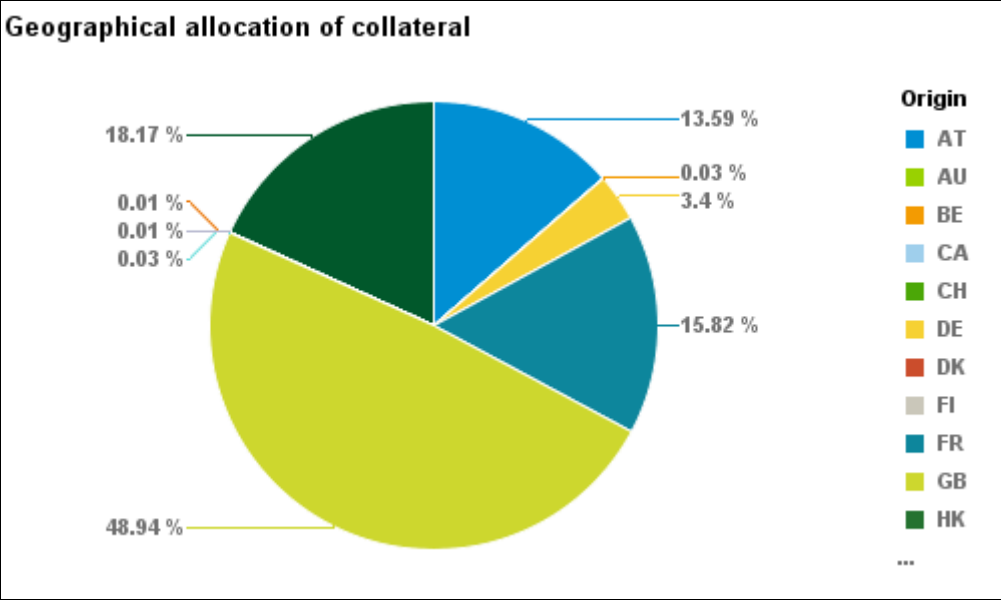
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 02/07/2025	
Currently on loan in GBP (base currency)	43,694,636.76
Current percentage on loan (in % of the fund AuM)	12.54%
Collateral value (cash and securities) in GBP (base currency)	45,880,802.51
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	18,586,390.60
12-month average on loan as a % of the fund AuM	7.49%
12-month maximum on loan in GBP	43,645,786.20
12-month maximum on loan as a % of the fund AuM	20.04%
Gross Return for the fund over the last 12 months in (base currency fund)	53,510.94
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0216%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	7,264,213.60	6,237,250.33	13.59%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	AA3	14,674.40	12,599.84	0.03%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	0.00	0.00	0.00%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	1,816,738.40	1,559,900.74	3.40%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	1,190,773.89	1,022,430.68	2.23%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	7,264,703.89	6,237,671.31	13.60%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	8.17	8.17	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	6,237,671.99	6,237,671.99	13.60%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	3.31	3.31	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,022,489.74	1,022,489.74	2.23%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BPSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	AA3	1,022,489.39	1,022,489.39	2.23%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,022,489.89	1,022,489.89	2.23%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	675,170.75	675,170.75	1.47%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	6,237,671.99	6,237,671.99	13.60%
GB00BT7J0027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	6,237,671.99	6,237,671.99	13.60%
IE00BY7QL619	JOHNSON CNTRLs ODSH JOHNSON CNTRLs	COM	US	USD	AAA	5,219.71	3,805.15	0.01%
JP1120291Q59	JPGV 0.005 03/10/34 JAPAN	GOV	JP	JPY	A1	2,439,097.64	12,392.18	0.03%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	4,035.95	3,465.38	0.01%
NO0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	AAA	42,541.85	3,076.79	0.01%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,402,568.90	1,022,466.85	2.23%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,402,180.01	1,022,183.35	2.23%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	17,204.67	12,542.13	0.03%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	17,281.69	12,598.28	0.03%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	17,220.96	12,554.01	0.03%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	8,556,443.73	6,237,611.61	13.60%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	17,265.75	12,586.66	0.03%
						Total:	45,880,802.51	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)	37,128,495.83

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BANK OF NOVA SCOTIA (PARENT)	14,176,261.26
2	HSBC BANK PLC (PARENT)	6,477,727.47
3	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	74,560.23