



Securities Lending Report

SSTL - HITIF - STERLING CORPORATE BOND INDEX FUND

Report as at 03/10/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - STERLING CORPORATE BOND INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00BYV9W854
Total net assets (AuM)	108,958,185
Reference currency of the fund	GBP

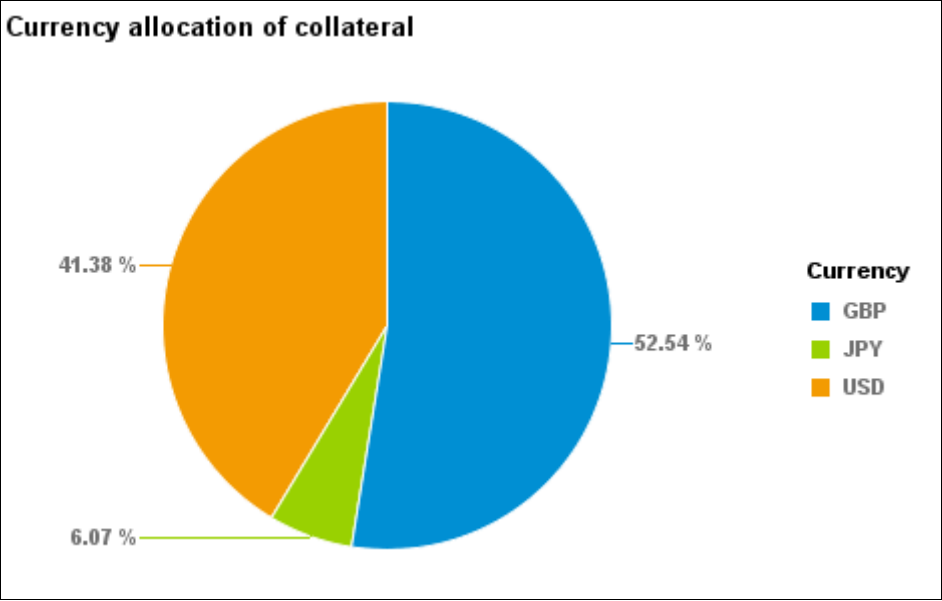
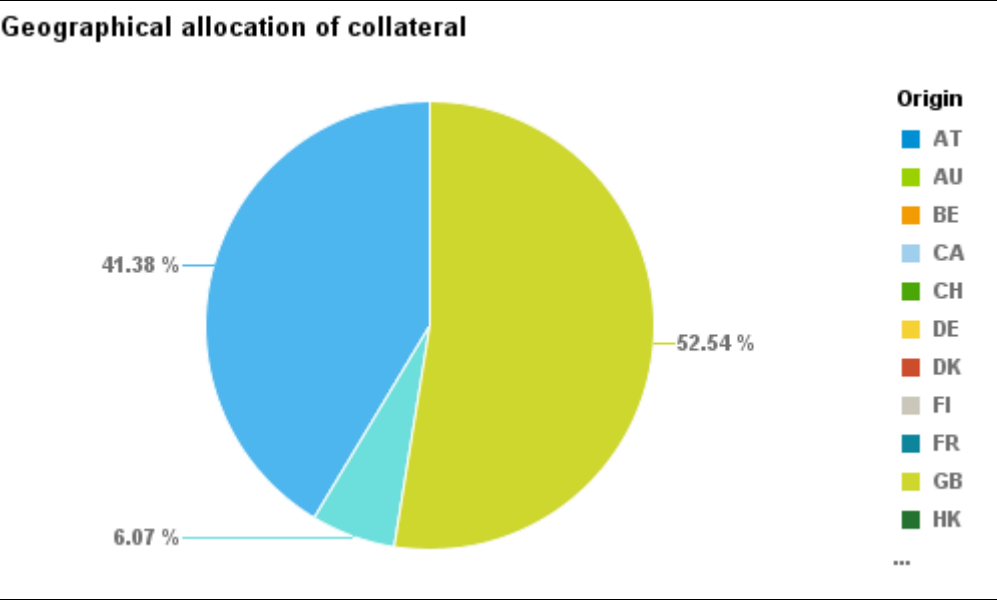
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 03/10/2025	
Currently on loan in GBP (base currency)	380,209.52
Current percentage on loan (in % of the fund AuM)	0.35%
Collateral value (cash and securities) in GBP (base currency)	400,050.30
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	306,789.15
12-month average on loan as a % of the fund AuM	0.35%
12-month maximum on loan in GBP	818,360.66
12-month maximum on loan as a % of the fund AuM	0.92%
Gross Return for the fund over the last 12 months in (base currency fund)	1,909.43
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0022%

Collateral data - as at 03/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B54QLM75	UKT 4 01/22/60 UK TREASURY	GIL	GB	GBP	AA3	21,450.83	21,450.83	5.36%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	37,744.43	37,744.43	9.43%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	37,754.69	37,754.69	9.44%
GB00BJLR0J16	UKT 158 10/22/54 UK Tresury	GIL	GB	GBP	AA3	78.69	78.69	0.02%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	37,750.79	37,750.79	9.44%
GB00BNNGP551	UKT1 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	AA3	37,672.76	37,672.76	9.42%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	37,743.75	37,743.75	9.43%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	4,805,084.85	24,299.40	6.07%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	32,648.09	24,326.12	6.08%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	8,627.50	6,428.36	1.61%

Collateral data - as at 03/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	32,686.48	24,354.73	6.09%
US912828S505	UST 0.125 07/15/26 US TREASURY	GOV	US	USD	AAA	32,534.34	24,241.37	6.06%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	50,573.98	37,682.72	9.42%
US91282CLG41	UST 3.750 08/15/27 US TREASURY	GOV	US	USD	AAA	32,497.19	24,213.69	6.05%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	32,623.73	24,307.97	6.08%
						Total:	400,050.3	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	GOLDMAN SACHS INTERNATIONAL (PARENT)	238,233.88
2	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	143,921.71