



Securities Lending Report

SSTL - HITIF - STERLING CORPORATE BOND INDEX FUND

Report as at 07/08/2025

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)	85,081,487
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

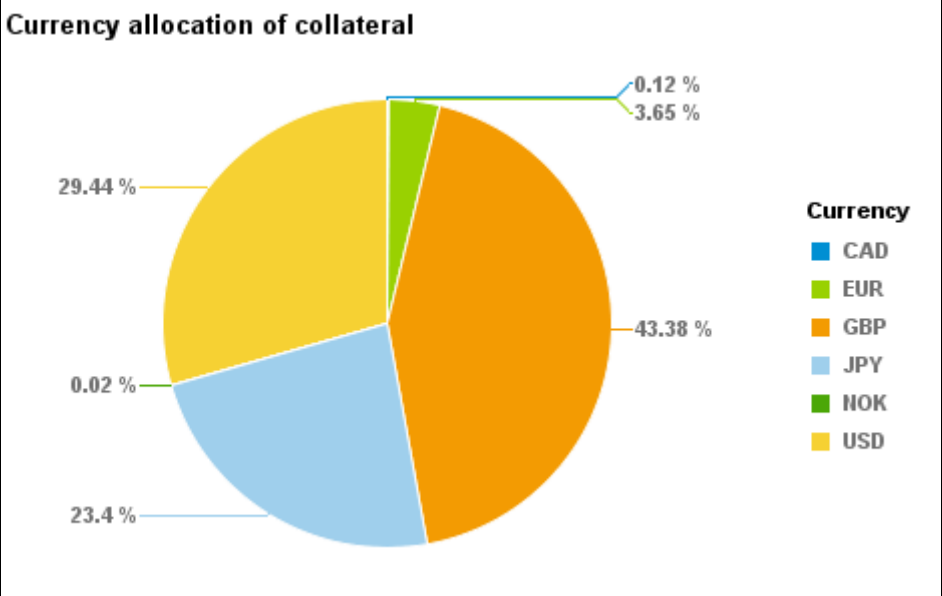
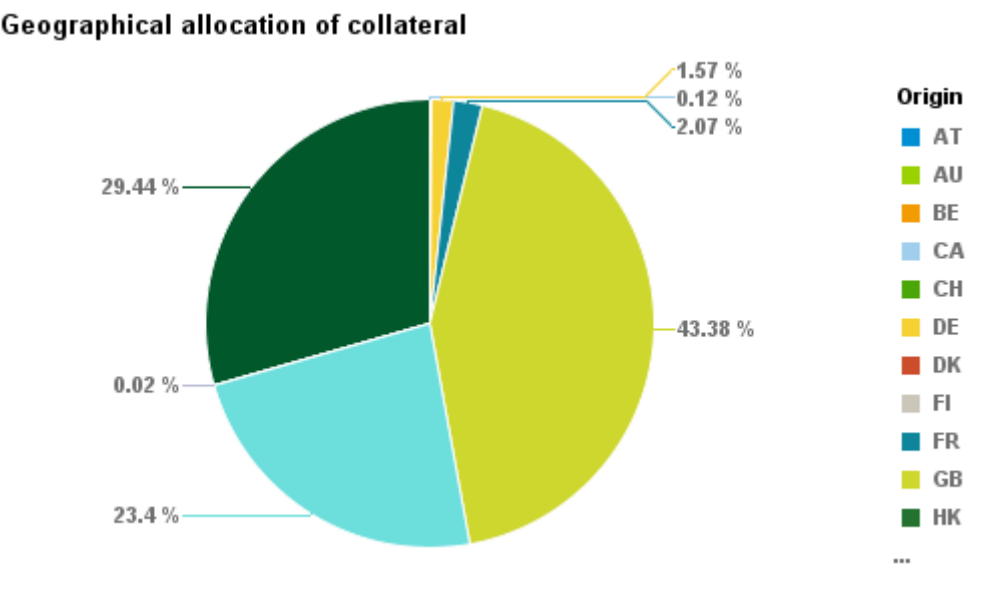
Securities lending data - as at 07/08/2025	
Currently on loan in GBP (base currency)	403,187.14
Current percentage on loan (in % of the fund AuM)	0.47%
Collateral value (cash and securities) in GBP (base currency)	424,208.37
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	363,654.83
12-month average on loan as a % of the fund AuM	0.42%
12-month maximum on loan in GBP	818,360.66
12-month maximum on loan as a % of the fund AuM	1.02%
Gross Return for the fund over the last 12 months in (base currency fund)	2,247.92
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0026%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	952.55	519.61	0.12%
DE0001135085	DEGV 4.750 07/04/28 GERMANY	GOV	DE	EUR	AAA	60.81	53.04	0.01%
DE0001135143	DEGV 6.250 01/04/30 GERMANY	GOV	DE	EUR	AAA	0.03	0.03	0.00%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	AAA	0.00	0.00	0.00%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	58.53	51.05	0.01%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	7,525.28	6,563.70	1.55%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	50.26	43.84	0.01%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	58.00	50.59	0.01%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	2,702.00	2,356.74	0.56%
FR0128983923	FRGV 09/03/25 FRANCE	GOV	FR	EUR	AA2	7,279.79	6,349.58	1.50%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	1,843.53	1,843.53	0.43%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	38,717.27	38,717.27	9.13%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	36,591.95	36,591.95	8.63%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	12.77	12.77	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	7,157.06	7,157.06	1.69%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	AA3	110.50	110.50	0.03%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	38,692.82	38,692.82	9.12%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	7,062.33	7,062.33	1.66%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	327.06	327.06	0.08%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	7,384.64	7,384.64	1.74%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	7,379.01	7,379.01	1.74%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	3.43	3.43	0.00%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	379.22	379.22	0.09%
GB00BYVP4K94	UKTI 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	AA3	38,129.66	38,129.66	8.99%
GB00BYYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	213.89	213.89	0.05%
JP1300591J79	JPGV 0.700 06/20/48 JAPAN	GOV	JP	JPY	A1	6,152,079.50	31,311.87	7.38%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	30,273.26	154.08	0.04%
JP1300681LA7	JPGV 0.600 09/20/50 JAPAN	GOV	JP	JPY	A1	180,417.48	918.26	0.22%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	7,606,661.75	38,715.17	9.13%
JP1400021950	JPGV 2.200 03/20/49 JAPAN	GOV	JP	JPY	A1	365,931.58	1,862.46	0.44%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	2,492,897.33	12,687.95	2.99%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	2,674,595.84	13,612.73	3.21%
NO0012837642	NOGV 3.000 08/15/33 NORWAY	GOV	NO	NOK	AAA	970.61	71.38	0.02%
US912797QF73	UST BILL 10/16/25 US TREASURY	GOV	US	USD	AAA	198.39	148.83	0.04%
US912810FS25	UST 2.000 01/15/26 US TREASURY	GOV	US	USD	AAA	162.51	121.91	0.03%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	76.31	57.25	0.01%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	72.30	54.24	0.01%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	AAA	48.48	36.37	0.01%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	6,937.64	5,204.53	1.23%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	26,213.10	19,664.74	4.64%
US912828Z781	UST 1.500 01/31/27 US TREASURY	GOV	US	USD	AAA	96.72	72.56	0.02%
US91282CCJ80	UST 0.875 06/30/26 US TREASURY	GOV	US	USD	AAA	292.13	219.15	0.05%
US91282CEZ05	UST 0.625 07/15/32 US TREASURY	GOV	US	USD	AAA	208.17	156.17	0.04%
US91282CGC91	UST 3.875 12/31/27 US TREASURY	GOV	US	USD	AAA	201.67	151.29	0.04%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	26,361.51	19,776.08	4.66%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	26,394.39	19,800.74	4.67%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	26,333.76	19,755.26	4.66%
US91282CLQ23	UST 3.875 10/15/27 US TREASURY	GOV	US	USD	AAA	26,412.45	19,814.29	4.67%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	AAA	26,354.62	19,770.91	4.66%

Collateral data - as at 07/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	102.41	76.83	0.02%
						Total:	424,208.37	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)	271,498.75
2	JP MORGAN SECS PLC (PARENT)	150,217.52