



Securities Lending Report

SSTL - HITIF - STERLING CORPORATE BOND INDEX FUND

Report as at 02/10/2025

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)	108,869,364
Reference currency of the fund	GBP

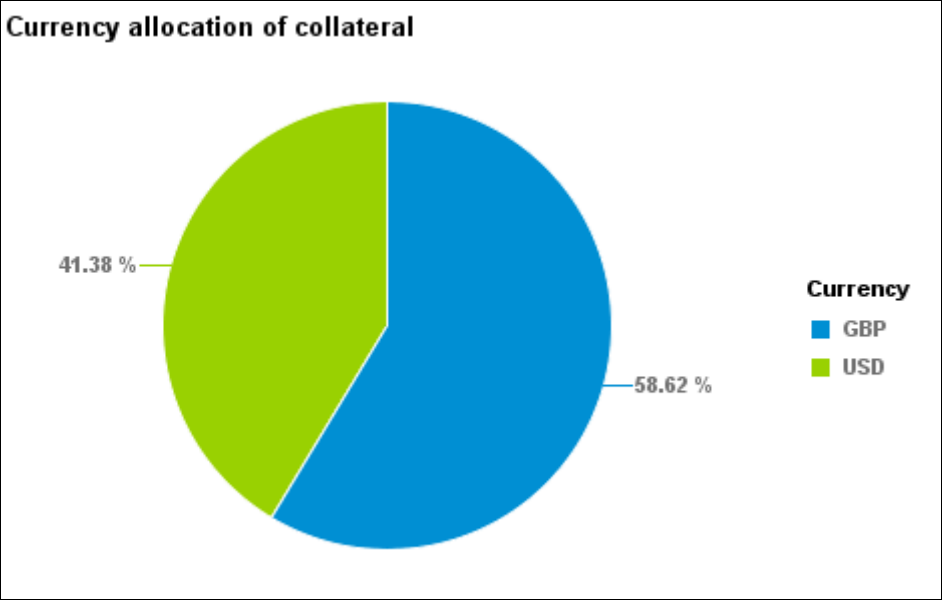
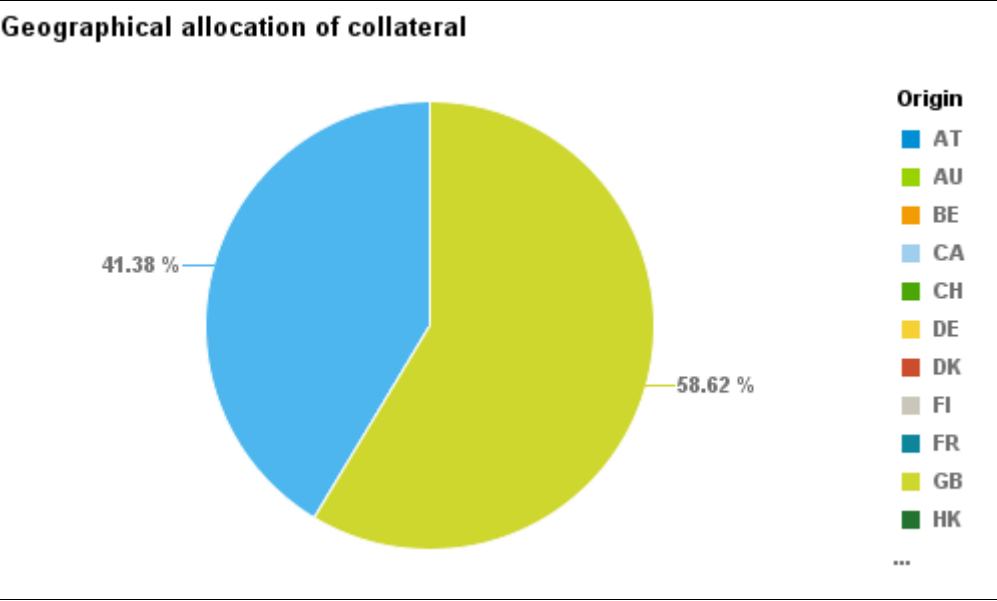
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 02/10/2025	
Currently on loan in GBP (base currency)	380,249.76
Current percentage on loan (in % of the fund AuM)	0.35%
Collateral value (cash and securities) in GBP (base currency)	400,050.22
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 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	37,698.78	37,698.78	9.42%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	37,728.32	37,728.32	9.43%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	37,721.06	37,721.06	9.43%
GB00BD9MZZ71	UKTI 018 11/22/65 UK TREASURY	GIL	GB	GBP	AA3	24,308.37	24,308.37	6.08%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	22,223.11	22,223.11	5.56%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	37,677.12	37,677.12	9.42%
GB00BYVP4K94	UKTI 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	AA3	37,133.87	37,133.87	9.28%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	32,829.45	24,308.21	6.08%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	32,832.30	24,310.32	6.08%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	32,810.45	24,294.14	6.07%

Collateral data - as at 02/10/2025								
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	32,811.03	24,294.57	6.07%
US912810TD00	UST 2.250 02/15/52 US TREASURY	GOV	US	USD	AAA	50,804.60	37,617.71	9.40%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	32,811.94	24,295.24	6.07%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	8,493.43	6,288.87	1.57%
US91282CNM90	UST 3.875 07/15/28 US TREASURY	GOV	US	USD	AAA	203.30	150.53	0.04%
						Total:	400,050.22	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