



Securities Lending Report

SSTL - HITIF - STERLING CORPORATE BOND INDEX FUND

Report as at 08/08/2025

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)	85,262,025
Reference currency of the fund	GBP

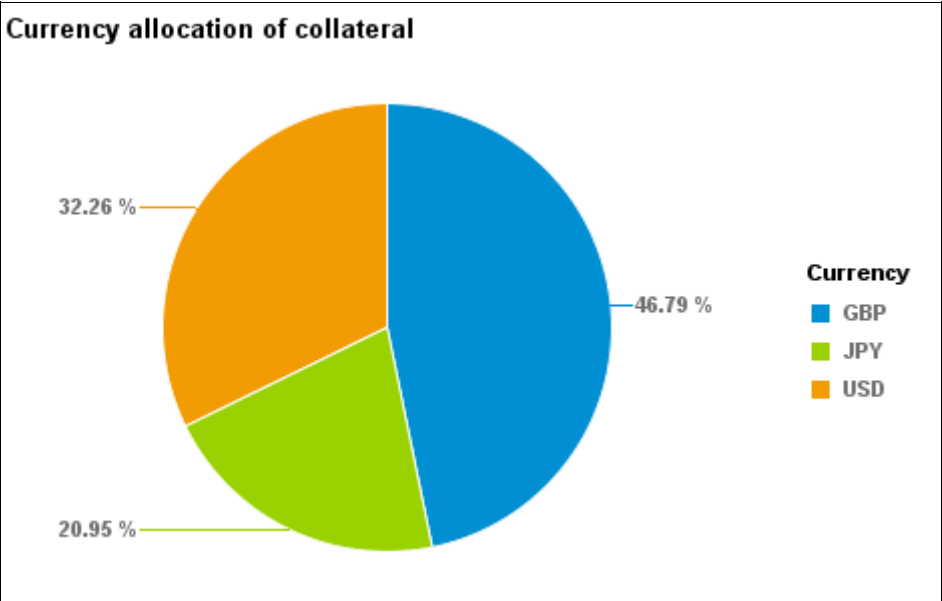
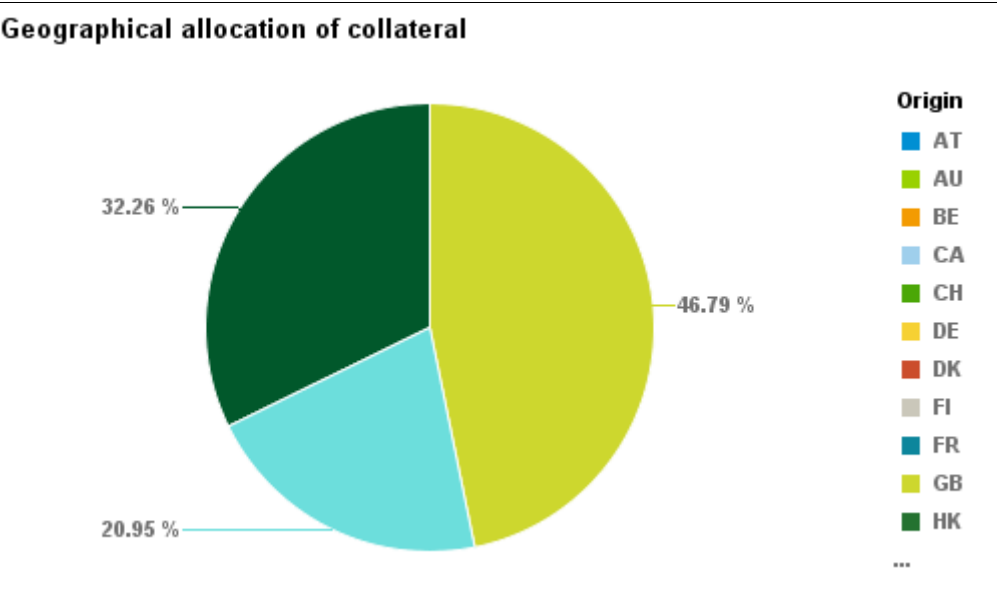
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 08/08/2025	
Currently on loan in GBP (base currency)	359,135.09
Current percentage on loan (in % of the fund AuM)	0.42%
Collateral value (cash and securities) in GBP (base currency)	378,021.31
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 08/08/2025								
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	37,748.31	37,748.31	9.99%
GB00B73ZYW09	UKTI 0 1/4 03/22/52 UK TREASURY	GIL	GB	GBP	AA3	38,601.62	38,601.62	10.21%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	38,709.98	38,709.98	10.24%
GB00BYYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	38,580.06	38,580.06	10.21%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	23,235.69	23,235.69	6.15%
JP1051581P56	JPGV 0.100 03/20/28 JAPAN	GOV	JP	JPY	A1	7,613,477.37	38,507.45	10.19%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	116,105.80	587.24	0.16%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	236,207.42	1,194.69	0.32%
JP1300811Q17	JPGV 1.600 12/20/53 JAPAN	GOV	JP	JPY	A1	7,654,882.72	38,716.87	10.24%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	39,273.99	198.64	0.05%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810FS25	UST 2.000 01/15/26 US TREASURY	GOV	US	USD	AAA	162.59	121.31	0.03%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	6,782.05	5,060.10	1.34%
US912810TL26	UST 4.000 11/15/52 US TREASURY	GOV	US	USD	AAA	25,683.27	19,162.33	5.07%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	25,522.94	19,042.71	5.04%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	26,392.41	19,691.42	5.21%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	26,324.00	19,640.38	5.20%
US91282CLQ23	UST 3.875 10/15/27 US TREASURY	GOV	US	USD	AAA	26,201.69	19,549.12	5.17%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	AAA	26,368.24	19,673.39	5.20%
						Total:	378,021.31	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