



Securities Lending Report

SSTL - HITIF - STERLING CORPORATE BOND INDEX FUND

Report as at 22/05/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
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)	86,681,853
Reference currency of the fund	GBP

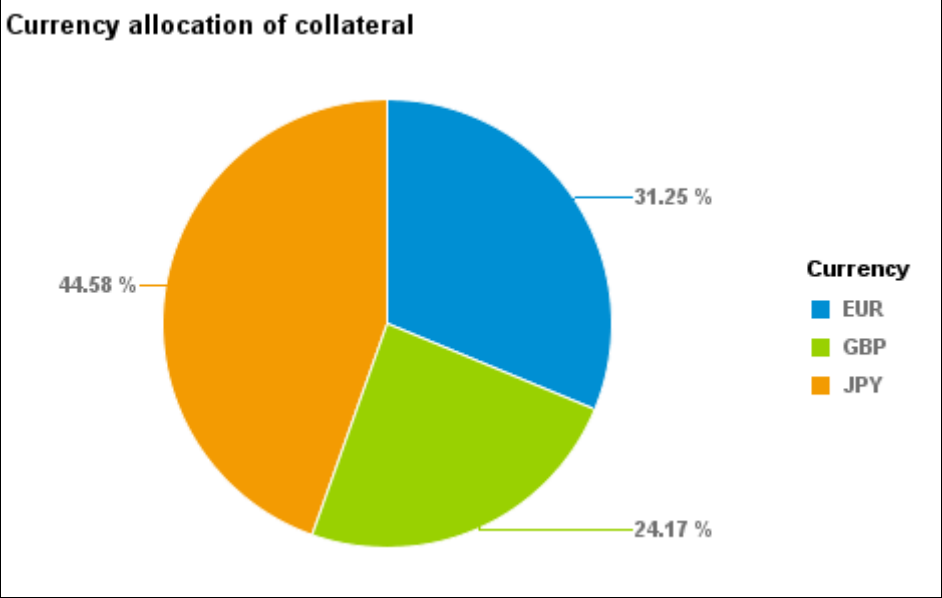
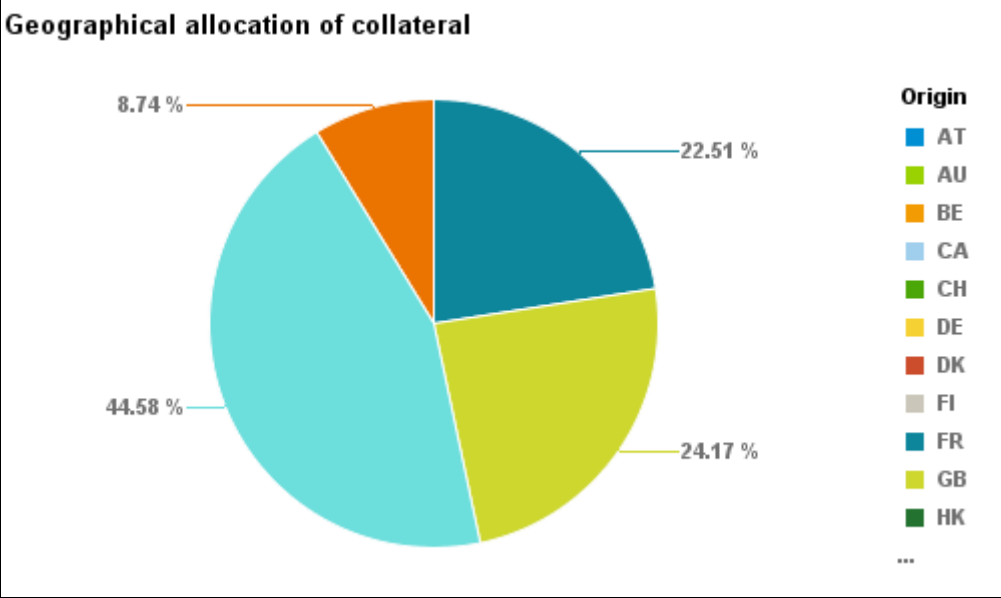
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 22/05/2025	
Currently on loan in GBP (base currency)	197,706.14
Current percentage on loan (in % of the fund AuM)	0.23%
Collateral value (cash and securities) in GBP (base currency)	362,250.71
Collateral value (cash and securities) in % of loan	183%

Securities lending statistics	
12-month average on loan in GBP (base currency)	686,102.98
12-month average on loan as a % of the fund AuM	0.73%
12-month maximum on loan in GBP	2,322,808.80
12-month maximum on loan as a % of the fund AuM	1.75%
Gross Return for the fund over the last 12 months in (base currency fund)	3,205.79
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0034%

Collateral data - as at 22/05/2025									
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight	
FR0013154028	FRGV 1.750 05/25/66 FRANCE	GOV	FR	EUR	AA2	37,548.09	31,607.98	8.73%	
FR0014001NN8	FRGV 0.500 05/25/72 FRANCE	GOV	FR	EUR	AA2	37,581.05	31,635.73	8.73%	
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	AA2	21,726.35	18,289.24	5.05%	
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	31,399.86	31,399.86	8.67%	
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	AA3	31,631.73	31,631.73	8.73%	
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	AA3	24,536.34	24,536.34	6.77%	
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	4,746,030.50	24,587.29	6.79%	
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	4,743,094.54	24,572.08	6.78%	
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	6,111,690.60	31,662.23	8.74%	
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	146,195.40	757.38	0.21%	

Collateral data - as at 22/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	4,753,413.81	24,625.54	6.80%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	4,729,621.20	24,502.28	6.76%
JP1201501E99	JPGV 1.400 09/20/34 JAPAN	GOV	JP	JPY	A1	1,194,251.42	6,186.94	1.71%
JP1201521F37	JPGV 1.200 03/20/35 JAPAN	GOV	JP	JPY	A1	4,704,543.03	24,372.36	6.73%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	40,485.65	209.74	0.06%
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	AAA	37,626.50	31,673.99	8.74%
						Total:	362,250.71	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)	168,841.49
2	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	146,099.17