



Securities Lending Report

SSTL - HITIF - STERLING CORPORATE BOND INDEX FUND

Report as at 24/07/2025

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)	84,310,368
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

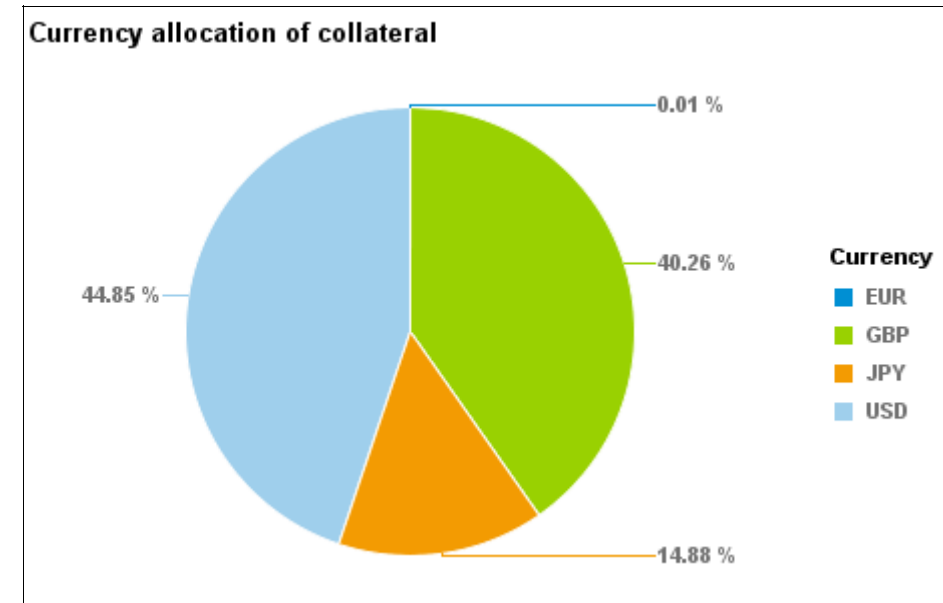
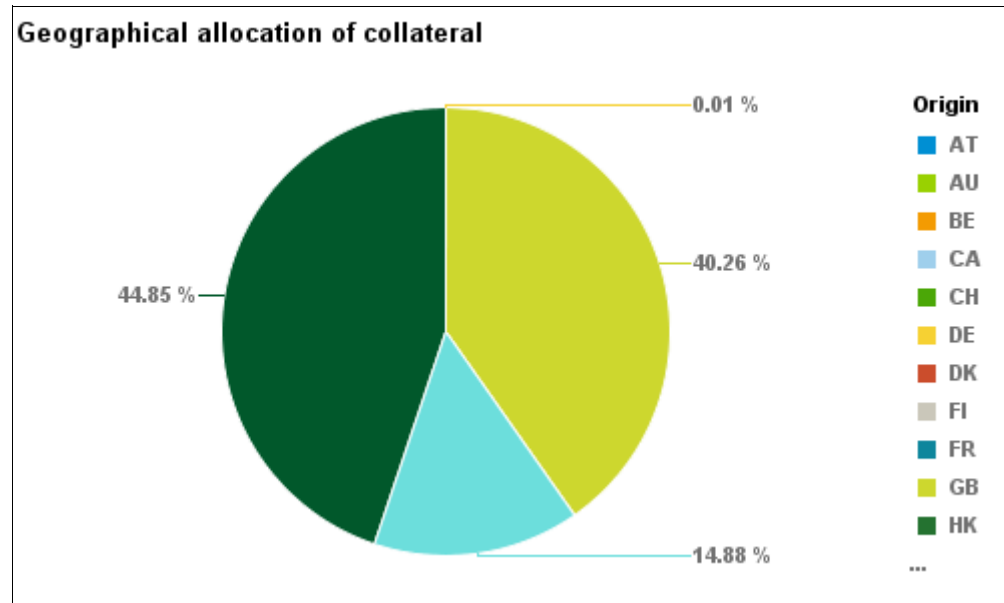
Securities lending data - as at 24/07/2025	
Currently on loan in GBP (base currency)	396,281.71
Current percentage on loan (in % of the fund AuM)	0.47%
Collateral value (cash and securities) in GBP (base currency)	416,849.87
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	414,955.07
12-month average on loan as a % of the fund AuM	0.48%
12-month maximum on loan in GBP	1,348,344.00
12-month maximum on loan as a % of the fund AuM	1.43%
Gross Return for the fund over the last 12 months in (base currency fund)	2,364.76
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0027%

Collateral data - as at 24/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	58.30	50.45	0.01%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	38,253.62	38,253.62	9.18%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	468.44	468.44	0.11%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	1,813.63	1,813.63	0.44%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	90.06	90.06	0.02%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	130.05	130.05	0.03%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	36,003.10	36,003.10	8.64%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	228.27	228.27	0.05%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	4.58	4.58	0.00%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	38,278.43	38,278.43	9.18%

Collateral data - as at 24/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	26,281.22	26,281.22	6.30%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	AA3	26,266.52	26,266.52	6.30%
JP1103791R75	JPGV 1.500 06/20/35 JAPAN	GOV	JP	JPY	A1	4,719,547.64	23,769.73	5.70%
JP1300261748	JPGV 2.400 03/20/37 JAPAN	GOV	JP	JPY	A1	7,599,671.89	38,275.31	9.18%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	140.27	103.44	0.02%
US912810TY47	UST 2.125 02/15/54 US TREASURY	GOV	US	USD	AAA	34,415.83	25,379.47	6.09%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	657.33	484.74	0.12%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	51,936.44	38,299.80	9.19%
US912828Z781	UST 1.500 01/31/27 US TREASURY	GOV	US	USD	AAA	97.13	71.63	0.02%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	AAA	387.02	285.40	0.07%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	35,105.94	25,888.38	6.21%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	34,399.22	25,367.22	6.09%
US91282CGH88	UST 3.500 01/31/28 US TREASURY	GOV	US	USD	AAA	51,939.18	38,301.82	9.19%
US91282CJT99	UST 4.000 01/15/27 US TREASURY	GOV	US	USD	AAA	9,213.52	6,794.38	1.63%
US91282CKE02	UST 4.250 03/15/27 US TREASURY	GOV	US	USD	AAA	35,102.22	25,885.64	6.21%
US91282CLQ23	UST 3.875 10/15/27 US TREASURY	GOV	US	USD	AAA	101.08	74.54	0.02%
						Total:	416,849.87	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)	138,683.68