



Securities Lending Report

SSTL - HITIF - STERLING CORPORATE BOND INDEX FUND

Report as at 15/07/2025

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)	84,207,468
Reference currency of the fund	GBP

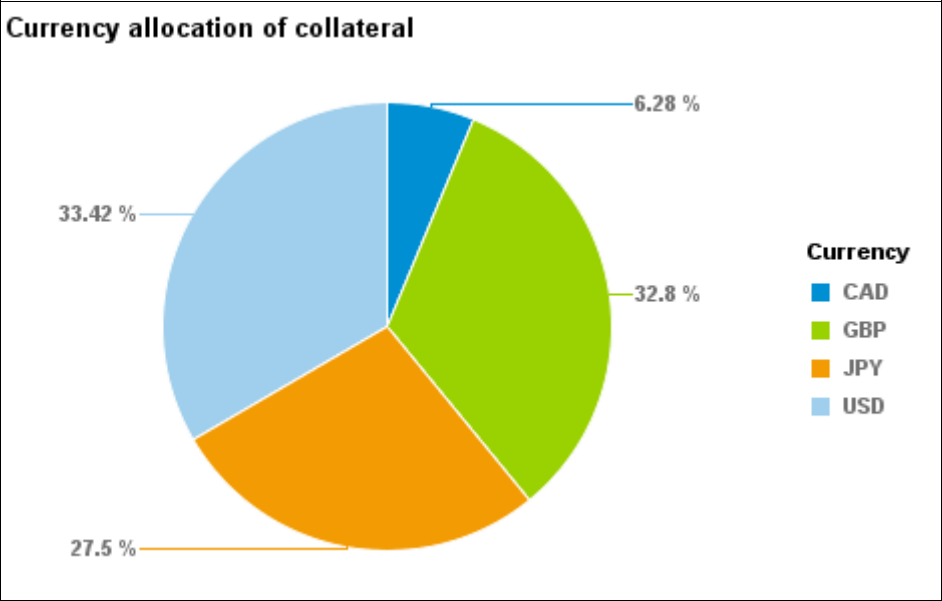
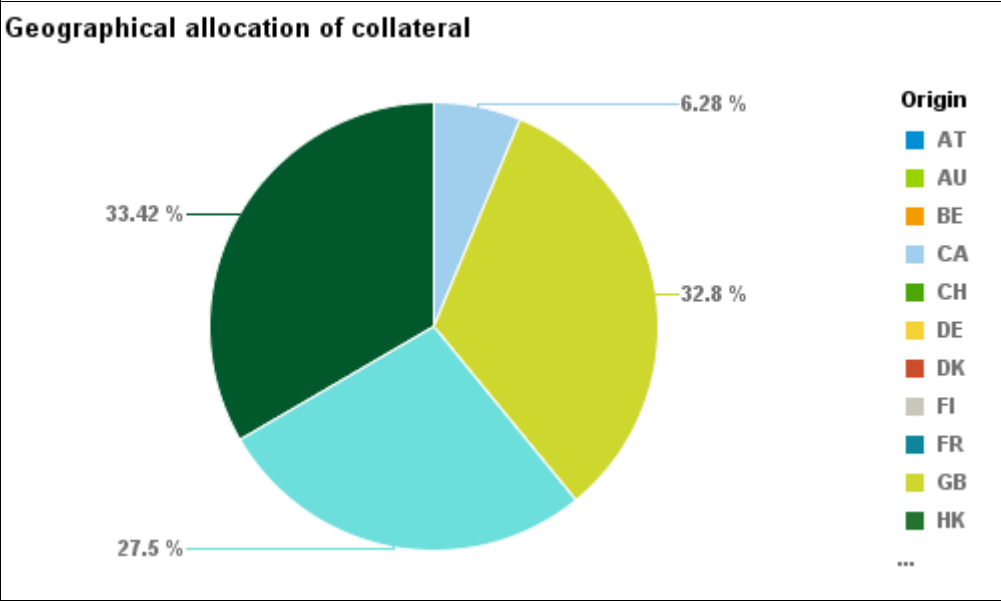
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 15/07/2025	
Currently on loan in GBP (base currency)	396,675.22
Current percentage on loan (in % of the fund AuM)	0.47%
Collateral value (cash and securities) in GBP (base currency)	417,912.63
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 15/07/2025									
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight	
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	48,308.10	26,254.40	6.28%	
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	38,372.33	38,372.33	9.18%	
GB00BD9MZZ71	UKTI 018 11/22/65 UK TREASURY	GIL	GB	GBP	AA3	38,251.69	38,251.69	9.15%	
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	22,069.14	22,069.14	5.28%	
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	38,393.08	38,393.08	9.19%	
JP1024741R74	JPGV 0.700 07/01/27 JAPAN	GOV	JP	JPY	A1	7,590,559.20	38,275.13	9.16%	
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	7,610,991.67	38,378.16	9.18%	
JP1201731L76	JPGV 0.400 06/20/40 JAPAN	GOV	JP	JPY	A1	7,587,802.61	38,261.23	9.16%	
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	262.13	194.94	0.05%	
US912828Z377	UST 0.125 01/15/30 US TREASURY	GOV	US	USD	AAA	235.46	175.11	0.04%	

Collateral data - as at 15/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CFW64	UST 4.500 11/15/25 US TREASURY	GOV	US	USD	AAA	35,573.11	26,455.29	6.33%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	AAA	9,449.08	7,027.17	1.68%
US91282CJH51	UST 2.375 10/15/28 US TREASURY	GOV	US	USD	AAA	35,656.57	26,517.36	6.35%
US91282CKG59	UST 4.125 03/31/29 US TREASURY	GOV	US	USD	AAA	35,659.19	26,519.31	6.35%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	35,626.84	26,495.25	6.34%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	AAA	35,328.04	26,273.04	6.29%
						Total:	417,912.63	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