



Securities Lending Report

SSTL - HITIF - STERLING CORPORATE BOND INDEX FUND

Report as at 20/05/2025

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)	86,874,307
Reference currency of the fund	GBP

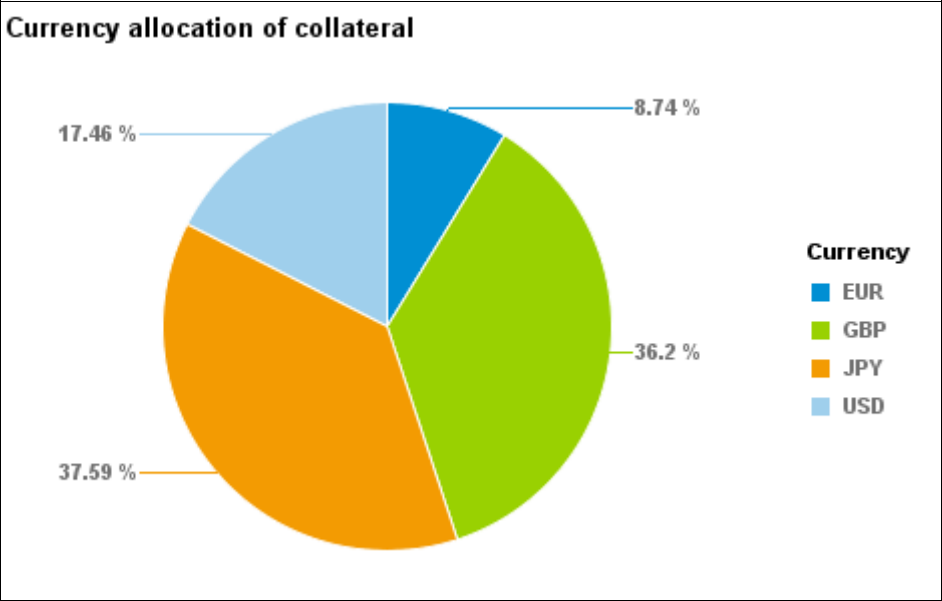
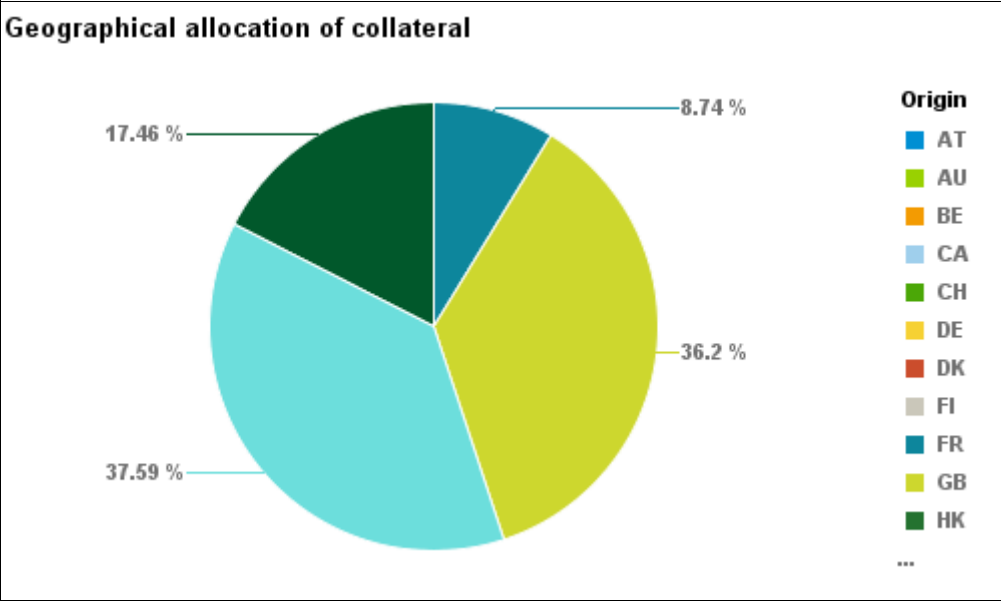
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 20/05/2025	
Currently on loan in GBP (base currency)	345,243.84
Current percentage on loan (in % of the fund AuM)	0.40%
Collateral value (cash and securities) in GBP (base currency)	363,299.93
Collateral value (cash and securities) in % of loan	105%

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 20/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0014001NN8	FRGV 0.500 05/25/72 FRANCE	GOV	FR	EUR	AA2	37,696.97	31,767.24	8.74%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	AA3	19,219.35	19,219.35	5.29%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	24,684.91	24,684.91	6.79%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	31,835.36	31,835.36	8.76%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	24,695.98	24,695.98	6.80%
GB00BYVP4K94	UKTI 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	AA3	31,072.91	31,072.91	8.55%
JP1024701R31	JPGV 0.800 03/01/27 JAPAN	GOV	JP	JPY	A1	6,121,649.99	31,607.84	8.70%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	49,483.98	255.50	0.07%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	188,261.83	972.05	0.27%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	4,767,299.74	24,614.94	6.78%

Collateral data - as at 20/05/2025								
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	4,729,891.40	24,421.79	6.72%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	4,695,694.20	24,245.22	6.67%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	4,680,006.52	24,164.22	6.65%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	1,219,254.16	6,295.36	1.73%
US912810QS06	UST 3.750 08/15/41 US TREASURY	GOV	US	USD	AAA	42,238.38	31,797.64	8.75%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	42,041.75	31,649.62	8.71%
						Total:	363,299.93	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