



Securities Lending Report

SSTL - HITIF - STERLING CORPORATE BOND INDEX FUND

Report as at 21/05/2025

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)	87,112,571
Reference currency of the fund	GBP

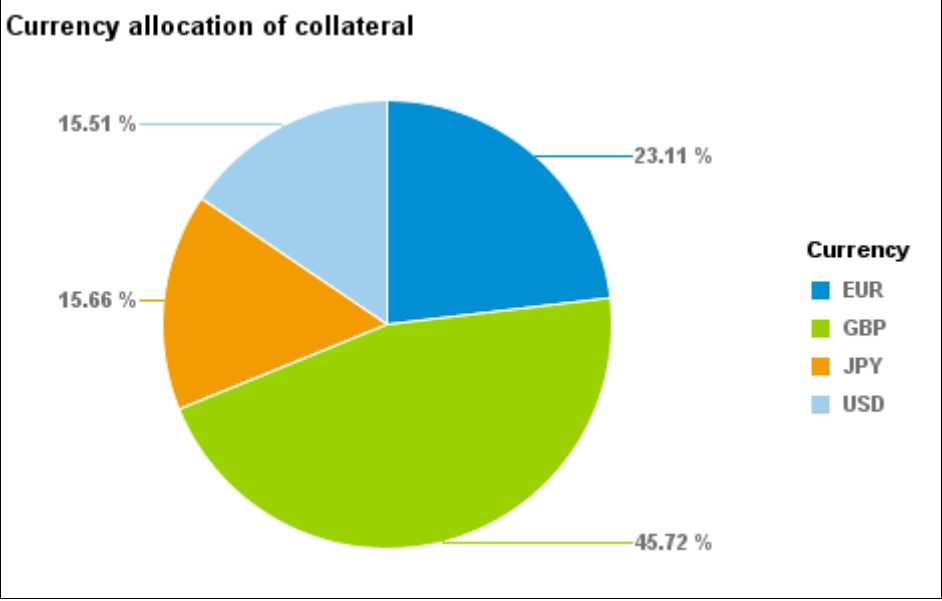
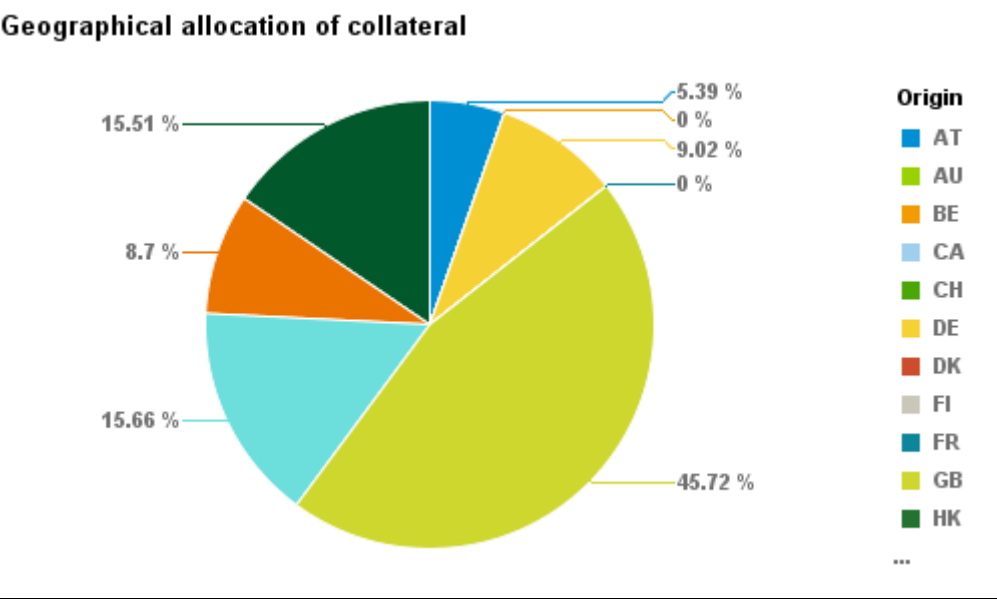
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 21/05/2025	
Currently on loan in GBP (base currency)	198,208.15
Current percentage on loan (in % of the fund AuM)	0.23%
Collateral value (cash and securities) in GBP (base currency)	363,299.87
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 21/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A0U299	ATGV 3.800 01/26/62 AUSTRIA	GOV	AT	EUR	AA1	23,255.65	19,578.93	5.39%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	AA3	2.59	2.18	0.00%
DE0001141828	DEGV 10/10/25 GERMANY	GOV	DE	EUR	AAA	0.78	0.66	0.00%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	1,102.14	927.89	0.26%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	37,809.53	31,831.84	8.76%
FR0013515806	FRGV 0.500 05/25/40 FRANCE	GOV	FR	EUR	AA2	0.63	0.53	0.00%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	24,647.89	24,647.89	6.78%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	118.91	118.91	0.03%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	29,641.12	29,641.12	8.16%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	14.57	14.57	0.00%

Collateral data - as at 21/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B6RNH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	AA3	55.54	55.54	0.02%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	24,692.73	24,692.73	6.80%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	31,246.40	31,246.40	8.60%
GB00BJMHB534	UKT 0 7/8 22/10/29 UK Treasury	GIL	GB	GBP	AA3	6,273.04	6,273.04	1.73%
GB00BLBDX619	UKT 1 1/8 10/22/2073 UK Treasury	GIL	GB	GBP	AA3	6.52	6.52	0.00%
GB00BLPK7227	UKT 0 1/2 01/31/29 UK Treasury	GIL	GB	GBP	AA3	24,695.99	24,695.99	6.80%
GB00BNNGP551	UKTI 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	AA3	0.82	0.82	0.00%
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	AA3	24,695.99	24,695.99	6.80%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	98,103.13	507.58	0.14%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	4,772,517.02	24,692.73	6.80%
JP1300231675	JPGV 2.500 06/20/36 JAPAN	GOV	JP	JPY	A1	6,126,451.59	31,697.91	8.72%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	37,561.60	31,623.11	8.70%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	42,418.07	31,709.97	8.73%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	32,956.66	24,637.02	6.78%
						Total:	363,299.87	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)	168,841.49
2	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	146,099.17