



Securities Lending Report

SSTL - HITIF - STERLING CORPORATE BOND INDEX FUND

Report as at 01/04/2026

<b>Summary of policy</b>	
% 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)	105,446,124
Reference currency of the fund	GBP

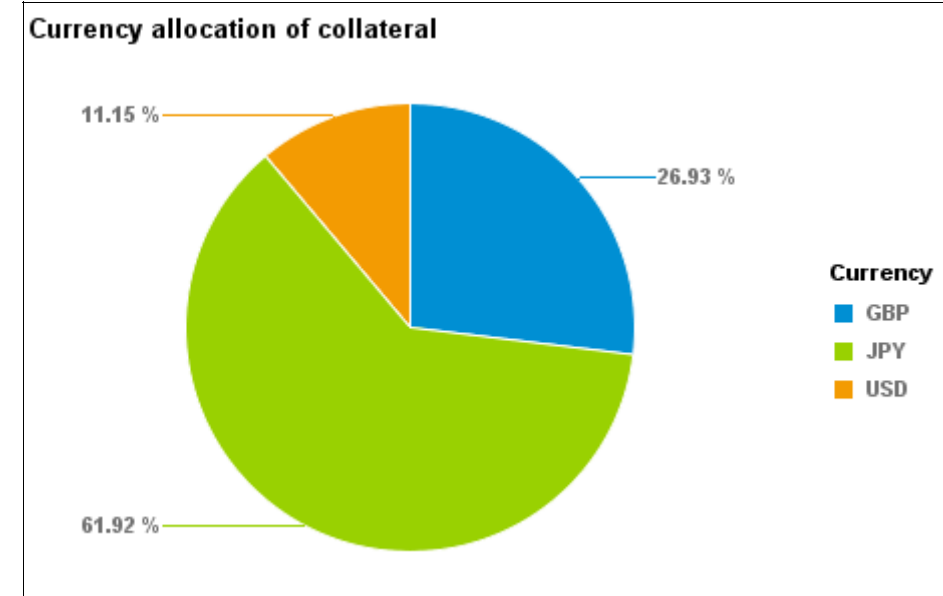
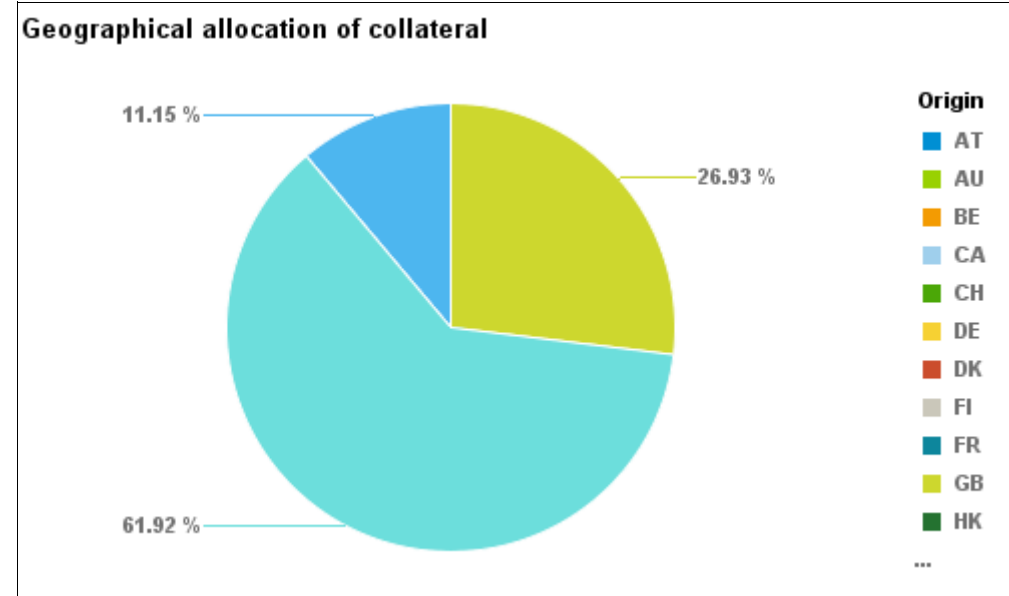
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

<b>Securities lending data - as at 01/04/2026</b>	
Currently on loan in GBP (base currency)	292,136.41
Current percentage on loan (in % of the fund AuM)	0.28%
Collateral value (cash and securities) in GBP (base currency)	307,650.28
Collateral value (cash and securities) in % of loan	105%

<b>Securities lending statistics</b>	
12-month average on loan in GBP (base currency)	346,557.59
12-month average on loan as a % of the fund AuM	0.34%
12-month maximum on loan in GBP	1,100,100.31
12-month maximum on loan as a % of the fund AuM	1.01%
Gross Return for the fund over the last 12 months in (base currency fund)	1,672.97
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0016%

<b>Collateral data - as at 01/04/2026</b>									
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight	
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	17,263.23	17,263.23	5.61%	
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	4,938.45	4,938.45	1.61%	
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	30,271.53	30,271.53	9.84%	
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	30,375.84	30,375.84	9.87%	
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	3,597,991.54	17,150.28	5.57%	
JP1103691P11	JPGV 0.500 12/20/32 JAPAN	GOV	JP	JPY	A1	6,355,258.43	30,293.14	9.85%	
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	3,612,989.57	17,221.77	5.60%	
JP1201341C38	JPGV 1.800 03/20/32 JAPAN	GOV	JP	JPY	A1	5,966,329.23	28,439.26	9.24%	
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	4,082,371.90	19,459.14	6.33%	
JP1201841P46	JPGV 1.100 03/20/43 JAPAN	GOV	JP	JPY	A1	6,352,468.19	30,279.84	9.84%	

Collateral data - as at 01/04/2026								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201951S15	JPGV 3.200 12/20/45 JAPAN	GOV	JP	JPY	A1	3,625,016.95	17,279.10	5.62%
JP1743671S31	JPGV 09/10/26 JAPAN	GOV	JP	JPY	A1	6,373,736.91	30,381.22	9.88%
US912810RS96	UST 2.500 05/15/46 US TREASURY	GOV	US	USD	AAA	22,758.94	17,258.62	5.61%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	22,469.14	17,038.86	5.54%
						<b>Total:</b>	<b>307,650.28</b>	<b>100.00%</b>



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)	301,334.15
2	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	103,010.81
3	JP MORGAN SECS PLC (PARENT)	52,227.21