



Securities Lending Report

SSTL - HIF - CORPORATE BOND FUND

Report as at 31/07/2025

| | |
|---|----------------------------------|
| Summary of policy | |
| % limit on maximum percentage of book on loan | 30% |
| Revenue Split | 75/25 * |
| Name of the Fund | SSTL - HIF - CORPORATE BOND FUND |
| Replication Mode | Physical replication |
| ISIN Code | GB00B85KC152 |
| Total net assets (AuM) | 153,352,571 |
| 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

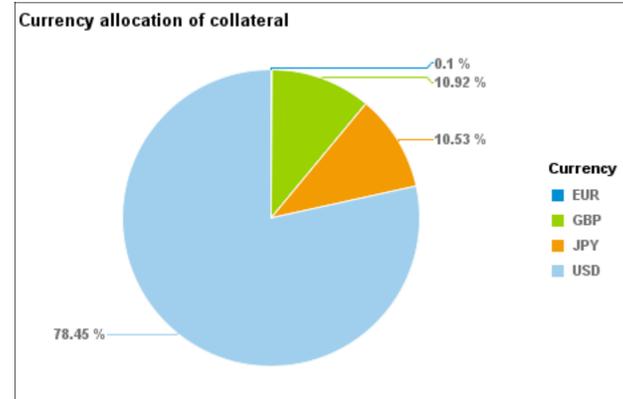
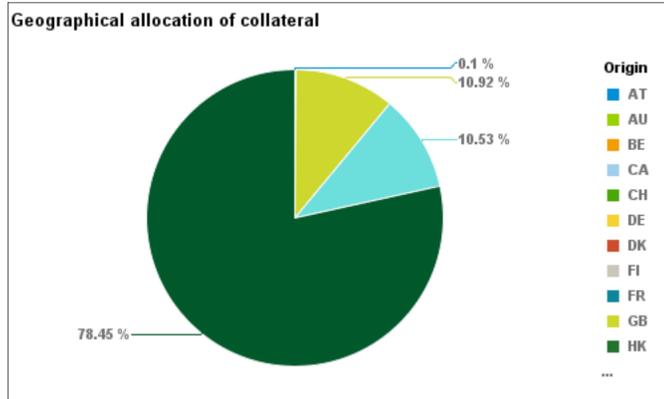
| | |
|---|--------------|
| Securities lending data - as at 31/07/2025 | |
| Currently on loan in GBP (base currency) | 5,693,626.86 |
| Current percentage on loan (in % of the fund AuM) | 3.71% |
| Collateral value (cash and securities) in GBP (base currency) | 5,979,750.71 |
| Collateral value (cash and securities) in % of loan | 105% |

| | |
|---|---------------|
| Securities lending statistics | |
| 12-month average on loan in GBP (base currency) | 5,548,755.15 |
| 12-month average on loan as a % of the fund AuM | 3.28% |
| 12-month maximum on loan in GBP | 11,187,856.94 |
| 12-month maximum on loan as a % of the fund AuM | 6.58% |
| Gross Return for the fund over the last 12 months in (base currency fund) | 7,931.70 |
| Gross Return for the fund over the last 12 months in % of the fund AuM | 0.0047% |

| Collateral data - as at 31/07/2025 | | | | | | | | |
|---|------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AT0000383864 | ATGV 6.250 07/15/27 AUSTRIA | GOV | AT | EUR | AA1 | 7,016.92 | 6,061.09 | 0.10% |
| GB00BYVP4K94 | UKTI 018 11/22/56 CORP UK TREASURY | GIL | GB | GBP | AA3 | 357,544.96 | 357,544.96 | 5.98% |
| GB00BYMZ75 | UKT 2 1/2 07/22/65 UK TREASURY | GIL | GB | GBP | AA3 | 295,343.99 | 295,343.99 | 4.94% |
| JP1300841QA6 | JPGV 2.100 09/20/54 JAPAN | GOV | JP | JPY | A1 | 124,658,156.83 | 629,770.97 | 10.53% |
| US912810FH69 | UST 3.875 04/15/29 US TREASURY | GOV | US | USD | AAA | 388,792.34 | 292,534.02 | 4.89% |
| US912810QX90 | UST 2.750 08/15/42 US TREASURY | GOV | US | USD | AAA | 837,083.76 | 629,836.17 | 10.53% |
| US912810QY73 | UST 2.750 11/15/42 US TREASURY | GOV | US | USD | AAA | 391,564.15 | 294,619.58 | 4.93% |
| US912810SS87 | UST 1.625 11/15/50 US TREASURY | GOV | US | USD | AAA | 391,911.73 | 294,881.10 | 4.93% |
| US912810TJ79 | UST 3.000 08/15/52 US TREASURY | GOV | US | USD | AAA | 98,160.15 | 73,857.38 | 1.24% |
| US912810TW80 | UST 4.750 11/15/43 US TREASURY | GOV | US | USD | AAA | 834,348.10 | 627,777.81 | 10.50% |

Collateral data - as at 31/07/2025

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|----------------|
| US912810UA42 | UST 4.625 05/15/54 US TREASURY | GOV | US | USD | AAA | 836,994.54 | 629,769.04 | 10.53% |
| US9128282L36 | UST 0.375 07/15/27 US TREASURY | GOV | US | USD | AAA | 390,929.56 | 294,142.10 | 4.92% |
| US91282CKD29 | UST 4.250 02/28/29 US TREASURY | GOV | US | USD | AAA | 837,026.88 | 629,793.37 | 10.53% |
| US91282CKT70 | UST 4.500 05/31/29 US TREASURY | GOV | US | USD | AAA | 102.90 | 77.42 | 0.00% |
| US91282CKW00 | UST 4.250 06/30/31 US TREASURY | GOV | US | USD | AAA | 836,448.83 | 629,358.44 | 10.52% |
| US91282CMX64 | UST 4.446 04/30/27 FRN US TREASURY | GOV | US | USD | AAA | 391,149.48 | 294,307.57 | 4.92% |
| US91282CMY48 | UST 3.750 04/30/27 US TREASURY | GOV | US | USD | AAA | 100.61 | 75.70 | 0.00% |
| | | | | | | Total: | 5,979,750.71 | 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) | 2,229,523.57 |
| 2 | MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT) | 1,943,562.30 |