



Securities Lending Report

SSTL - HIF - CORPORATE BOND FUND

Report as at 23/07/2025

| | |
|---|----------------------------------|
| 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) | 153,775,416 |
| Reference currency of the fund | GBP |

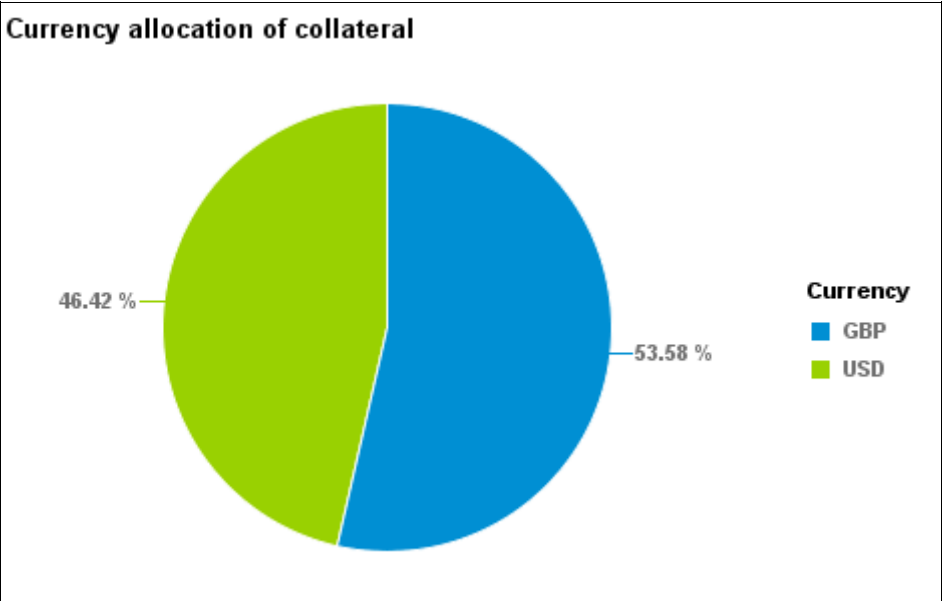
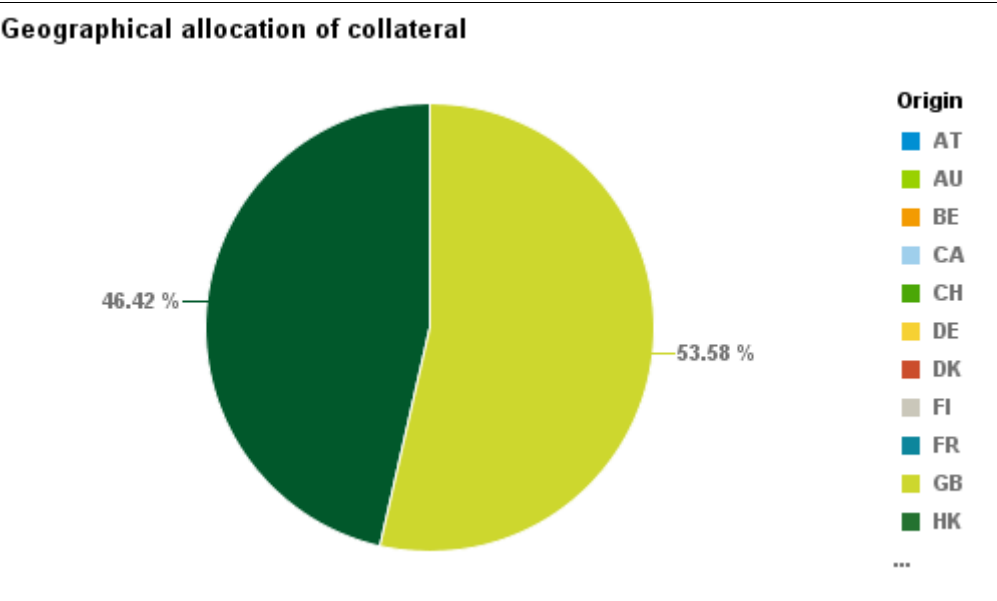
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

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| Securities lending data - as at 23/07/2025 | |
| Currently on loan in GBP (base currency) | 4,552,752.57 |
| Current percentage on loan (in % of the fund AuM) | 2.96% |
| Collateral value (cash and securities) in GBP (base currency) | 4,781,700.68 |
| Collateral value (cash and securities) in % of loan | 105% |

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|---|---------------|
| Securities lending statistics | |
| 12-month average on loan in GBP (base currency) | 6,043,950.00 |
| 12-month average on loan as a % of the fund AuM | 3.55% |
| 12-month maximum on loan in GBP | 12,635,588.90 |
| 12-month maximum on loan as a % of the fund AuM | 7.31% |
| Gross Return for the fund over the last 12 months in (base currency fund) | 9,483.06 |
| Gross Return for the fund over the last 12 months in % of the fund AuM | 0.0056% |

| Collateral data - as at 23/07/2025 | | | | | | | | |
|------------------------------------|------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB00B0CNHZ09 | UKTI 1 1/4 11/22/55 UK TREASURY | GIL | GB | GBP | AA3 | 446,491.46 | 446,491.46 | 9.34% |
| GB00B24FFM16 | UKTI 0 3/4 11/22/47 UK TREASURY | GIL | GB | GBP | AA3 | 446,625.74 | 446,625.74 | 9.34% |
| GB00BDX8CX86 | UKTI 0 1/8 03/22/68 UK TREASURY | GIL | GB | GBP | AA3 | 253,952.43 | 253,952.43 | 5.31% |
| GB00BLPK7334 | UKT 1 1/8 01/31/39 UK Treasury | GIL | GB | GBP | AA3 | 74,805.84 | 74,805.84 | 1.56% |
| GB00BMF9LF76 | GBGV 4.000 10/22/63 UNITED KINGDOM | GIL | GB | GBP | AA3 | 446,689.52 | 446,689.52 | 9.34% |
| GB00BMGR2809 | UKT 0 1/4 07/31/31 UK Treasury | GIL | GB | GBP | AA3 | 1.60 | 1.60 | 0.00% |
| GB00BNNGP775 | UKT 07/8 01/31/46 UK Treasury | GIL | GB | GBP | AA3 | 18.28 | 18.28 | 0.00% |
| GB00BP9DLZ64 | UKTI 0 1/8 03/22/58 UK TREASURY | GIL | GB | GBP | AA3 | 446,639.75 | 446,639.75 | 9.34% |
| GB00BT7J0241 | UKT 5 3/8 01/31/56 UK Treasury | GIL | GB | GBP | AA3 | 446,600.40 | 446,600.40 | 9.34% |
| GB00BYMWG366 | UKTI 0 1/8 03/22/46 UK TREASURY | GIL | GB | GBP | AA3 | 1.01 | 1.01 | 0.00% |

| Collateral data - as at 23/07/2025 | | | | | | | | |
|------------------------------------|--------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US912810QL52 | UST 4.250 11/15/40 US TREASURY | GOV | US | USD | AAA | 95.46 | 70.70 | 0.00% |
| US912810QY73 | UST 2.750 11/15/42 US TREASURY | GOV | US | USD | AAA | 399,658.92 | 295,988.83 | 6.19% |
| US912810RN00 | UST 2.875 08/15/45 US TREASURY | GOV | US | USD | AAA | 399,690.00 | 296,011.85 | 6.19% |
| US912810RY64 | UST 2.750 08/15/47 US TREASURY | GOV | US | USD | AAA | 600,323.09 | 444,601.44 | 9.30% |
| US912810SH23 | UST 2.875 05/15/49 US TREASURY | GOV | US | USD | AAA | 398,884.32 | 295,415.16 | 6.18% |
| US912810SW99 | UST 1.875 02/15/41 US TREASURY | GOV | US | USD | AAA | 399,688.92 | 296,011.05 | 6.19% |
| US912810TJ79 | UST 3.000 08/15/52 US TREASURY | GOV | US | USD | AAA | 399,378.05 | 295,780.82 | 6.19% |
| US912810TM09 | UST 4.000 11/15/42 US TREASURY | GOV | US | USD | AAA | 399,666.98 | 295,994.80 | 6.19% |
| | | | | | | Total: | 4,781,700.68 | 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 | MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT) | 2,762,376.00 |
| 2 | GOLDMAN SACHS INTERNATIONAL (PARENT) | 828,733.08 |