



Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	SSTL - HUIF - US MULTI-FACTOR EQUITY FUND
Replication Mode	Physical replication
ISIN Code	GB00B19DCX31
Total net assets (AuM)	357,409,004
Reference currency of the fund	GBP

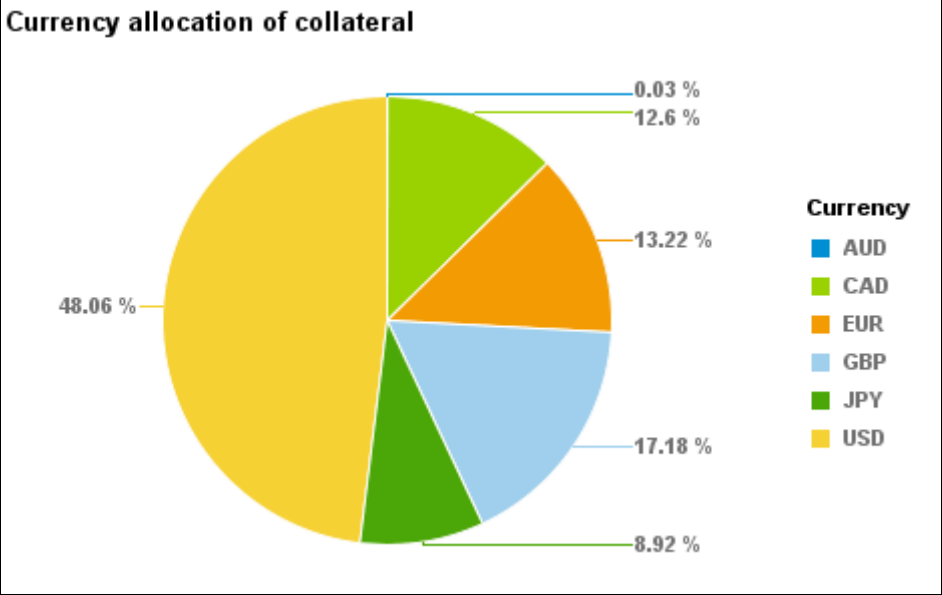
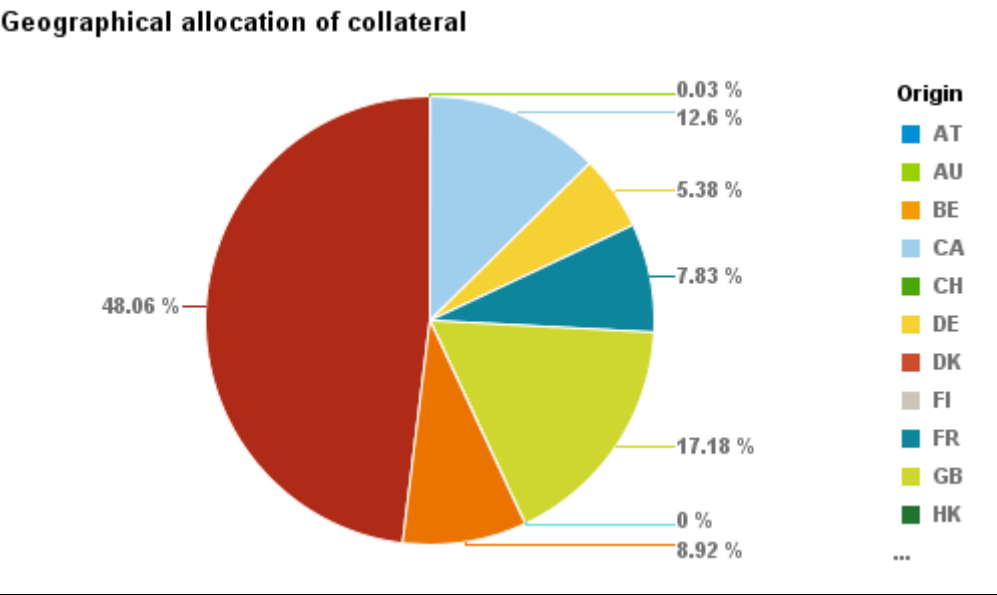
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 25/09/2025	
Currently on loan in GBP (base currency)	12,100,435.65
Current percentage on loan (in % of the fund AuM)	3.39%
Collateral value (cash and securities) in GBP (base currency)	12,809,290.28
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	12,992,672.38
12-month average on loan as a % of the fund AuM	3.33%
12-month maximum on loan in GBP	21,327,883.40
12-month maximum on loan as a % of the fund AuM	5.10%
Gross Return for the fund over the last 12 months in (base currency fund)	14,875.23
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0038%

Collateral data - as at 25/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000PLS0	PILBARA MINERALS ODSH PILBARA MINERALS	COM	AU	AUD	AAA	7,027.19	3,443.35	0.03%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	1,326,597.28	710,017.81	5.54%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	749,425.07	401,105.26	3.13%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	327,911.84	175,504.09	1.37%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	579,499.10	310,157.94	2.42%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	31,599.69	16,912.70	0.13%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	253,398.60	221,212.22	1.73%
DE0001108595	DEGV PO STR 07/04/42 GERMANY	GOV	DE	EUR	AAA	63,362.06	55,313.89	0.43%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	39,335.23	34,338.92	0.27%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	39,159.00	34,185.07	0.27%

Collateral data - as at 25/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	39,141.24	34,169.57	0.27%
DE000CBK1001	COMMERZBANK ODSH COMMERZBANK	COM	DE	EUR	AAA	355,335.75	310,201.44	2.42%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	1,149,490.49	1,003,483.62	7.83%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	57.19	49.93	0.00%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	310,180.84	310,180.84	2.42%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	969,163.08	969,163.08	7.57%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	921,649.24	921,649.24	7.20%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	539,559.94	401,100.16	3.13%
IE00BK9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	AAA	1,303,594.34	969,071.02	7.57%
IT0003261697	AZIMUT ODSH AZIMUT	COM	IT	EUR		31.03	27.09	0.00%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	39,693,764.45	198,404.44	1.55%
JP1300561H93	JPGV 0.800 09/20/47 JAPAN	GOV	JP	JPY	A1	44,236,211.99	221,109.31	1.73%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	44,253,161.49	221,194.03	1.73%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	44,254,127.81	221,198.86	1.73%
JP1400131L54	JPGV 0.500 03/20/60 JAPAN	GOV	JP	JPY	A1	44,245,507.01	221,155.77	1.73%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	6,614,999.87	33,064.27	0.26%
JP3519400000	CHUGAI PHARM ODSH CHUGAI PHARM	COM	JP	JPY	A1	5,279,998.80	26,391.43	0.21%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	51,959.48	38,625.84	0.30%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	1,320,842.84	981,893.28	7.67%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	539,592.89	401,124.66	3.13%
US12504L1098	CBRE GROUP ODSH CBRE GROUP	COM	US	USD	AAA	870,287.67	646,957.83	5.05%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	360,247.59	267,802.25	2.09%
US36266G1076	GE HEALTHCARE ODSH GE HEALTHCARE	COM	US	USD	AAA	31,589.45	23,483.09	0.18%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	539,395.81	400,978.15	3.13%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	417,165.08	310,113.80	2.42%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	416,792.54	309,836.86	2.42%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	539,633.83	401,155.09	3.13%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,349,927.14	1,003,514.08	7.83%
						Total:	12,809,290.28	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	HEALTHCARE OF ONTARIO PENSION PLAN TRUST FUND (PARENT)	6,698,389.32
2	BANK OF NOVA SCOTIA (PARENT)	5,023,878.65
3	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	1,354,576.12
4	HSBC BANK PLC (PARENT)	1,171,813.27