



Securities Lending Report

SSTL - HUIF - UK MULTI-FACTOR EQUITY FUND

Report as at 04/07/2025

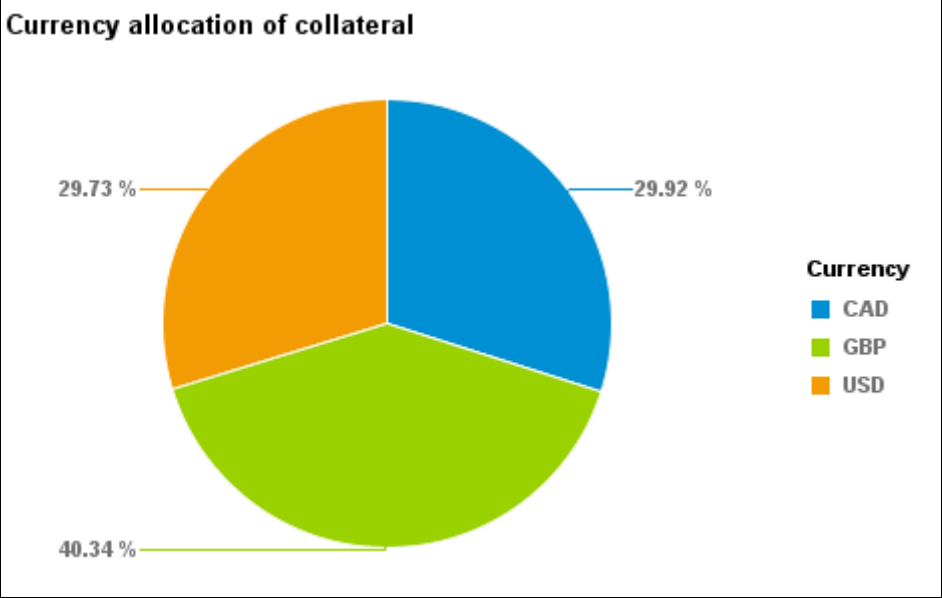
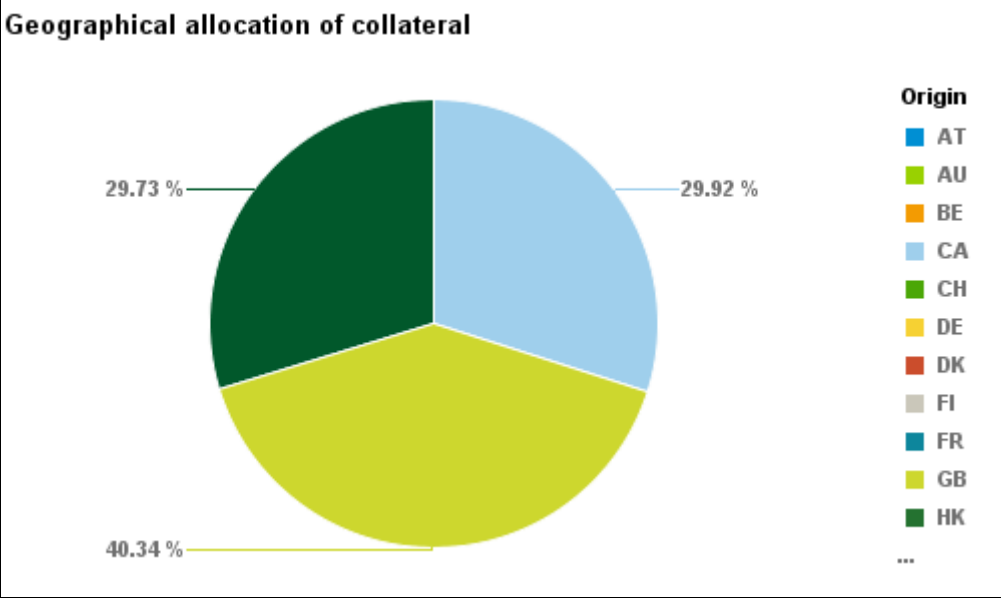
| | |
|---|---|
| Summary of policy | |
| % limit on maximum percentage of book on loan | 30% |
| Revenue Split | 75/25 * |
| Name of the Fund | SSTL - HUIF - UK MULTI-FACTOR EQUITY FUND |
| Replication Mode | Physical replication |
| ISIN Code | GB00B3CGFN43 |
| Total net assets (AuM) | 20,134,353 |
| 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 04/07/2025 | |
| Currently on loan in GBP (base currency) | 153,782.69 |
| Current percentage on loan (in % of the fund AuM) | 0.76% |
| Collateral value (cash and securities) in GBP (base currency) | 163,240.17 |
| Collateral value (cash and securities) in % of loan | 106% |

| | |
|--|-----|
| Securities lending statistics | |
| 12-month average on loan in GBP (base currency) | N/A |
| 12-month average on loan as a % of the fund AuM | N/A |
| 12-month maximum on loan in GBP | N/A |
| 12-month maximum on loan as a % of the fund AuM | N/A |
| Gross Return for the fund over the last 12 months in GBP (base currency) | N/A |
| Gross Return for the fund over the last 12 months in % of the fund AuM | N/A |

| Collateral data - as at 04/07/2025 | | | | | | | | |
|------------------------------------|--------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| CA7800871021 | RBC ODSH RBC | COM | CA | CAD | AAA | 45,241.55 | 24,405.42 | 14.95% |
| CA8911605092 | TD ODSH TD | COM | CA | CAD | AAA | 45,309.14 | 24,441.88 | 14.97% |
| GB0007980591 | ORD USD0.25 BP PLC | CST | GB | GBP | AA3 | 24,482.40 | 24,482.40 | 15.00% |
| GB0031274896 | ORD GBP0.25 MARKS & SPENCER | CST | GB | GBP | AA3 | 16,890.63 | 16,890.63 | 10.35% |
| GB00B0SWJX34 | ORD GBP5 LONDON STOCK EXCHANGE | CST | GB | GBP | AA3 | 24,481.95 | 24,481.95 | 15.00% |
| US0378331005 | APPLE ODSH APPLE | COM | US | USD | AAA | 33,313.79 | 24,411.97 | 14.95% |
| US5949181045 | MICROSOFT ODSH MICROSOFT | COM | US | USD | AAA | 32,923.44 | 24,125.92 | 14.78% |
| | | | | | | Total: | 163,240.17 | 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 | BANK OF NOVA SCOTIA (PARENT) | 155,283.82 |