



Securities Lending Report

SSTL - HIF - MONTHLY INCOME FUND

Report as at 12/06/2025

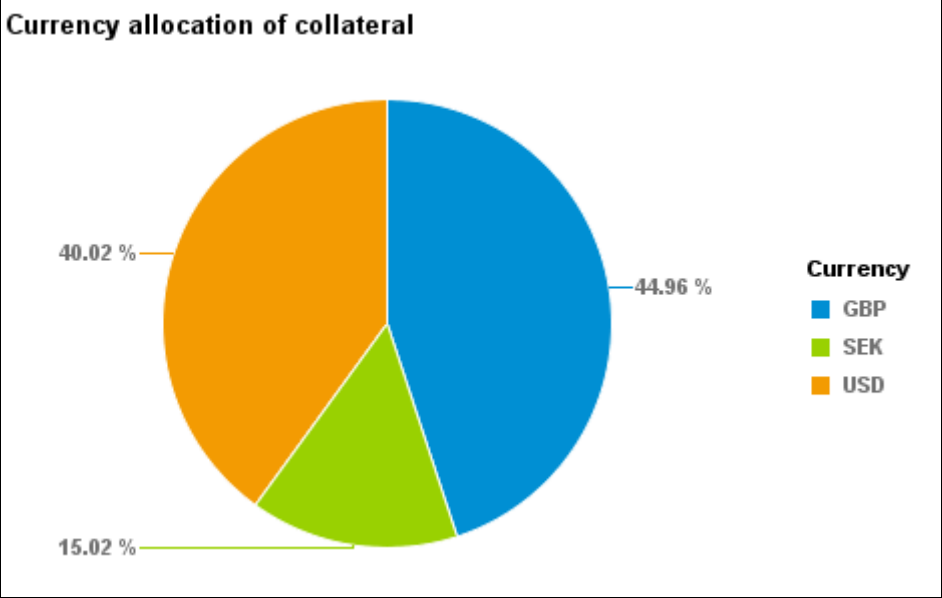
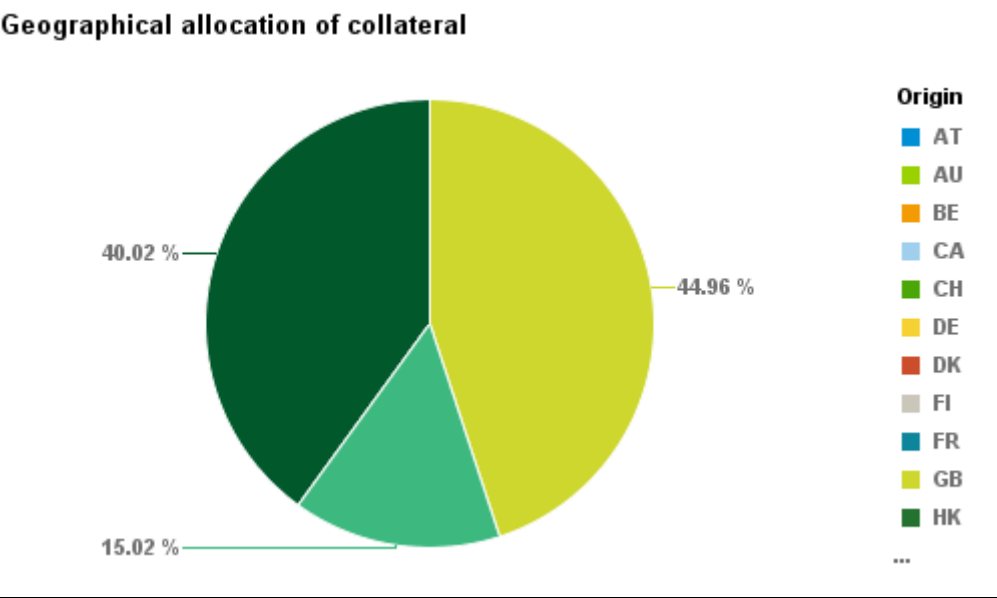
| | |
|---|----------------------------------|
| Summary of policy | |
| % limit on maximum percentage of book on loan | 25% |
| Revenue Split | 75/25 * |
| Name of the Fund | SSTL - HIF - MONTHLY INCOME FUND |
| Replication Mode | Physical replication |
| ISIN Code | GB00B80H8680 |
| Total net assets (AuM) | 74,407,281 |
| 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 12/06/2025 | |
| Currently on loan in GBP (base currency) | 652,486.52 |
| Current percentage on loan (in % of the fund AuM) | 0.88% |
| Collateral value (cash and securities) in GBP (base currency) | 691,197.69 |
| Collateral value (cash and securities) in % of loan | 106% |

| | |
|---|--------------|
| Securities lending statistics | |
| 12-month average on loan in GBP (base currency) | 771,633.04 |
| 12-month average on loan as a % of the fund AuM | 1.02% |
| 12-month maximum on loan in GBP | 2,087,996.53 |
| 12-month maximum on loan as a % of the fund AuM | 2.67% |
| Gross Return for the fund over the last 12 months in (base currency fund) | 1,075.04 |
| Gross Return for the fund over the last 12 months in % of the fund AuM | 0.0014% |

| Collateral data - as at 12/06/2025 | | | | | | | | |
|------------------------------------|------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB00B39J2M42 | ORD GBP5 UNITED UTILITIES | CST | GB | GBP | AA3 | 103,823.52 | 103,823.52 | 15.02% |
| GB00B3LZBF68 | UKTI 0 5/8 03/22/40 UK TREASURY | GIL | GB | GBP | AA3 | 103,141.51 | 103,141.51 | 14.92% |
| GB00BD3VFW73 | CONVATEC GROUP ODSH CONVATEC GROUP | CST | GB | GBP | AA3 | 103,824.55 | 103,824.55 | 15.02% |
| SE0000667891 | SANDVIK ODSH SANDVIK | COM | SE | SEK | AAA | 1,343,018.09 | 103,810.97 | 15.02% |
| US02079K3059 | ALPHABET ODSH ALPHABET | COM | US | USD | AAA | 140,093.63 | 103,749.45 | 15.01% |
| US0231351067 | AMAZON.COM ODSH AMAZON.COM | COM | US | USD | AAA | 140,131.13 | 103,777.22 | 15.01% |
| US2788651006 | ECOLAB ODSH ECOLAB | COM | US | USD | AAA | 93,266.35 | 69,070.47 | 9.99% |
| | | | | | | Total: | 691,197.69 | 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 | HSBC BANK PLC (PARENT) | 647,238.93 |