

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	SSTL - HIF - INCOME FUND
Replication Mode	Physical replication
ISIN Code	GB00B8FJ1598
Total net assets (AuM)	107,779,460
Reference currency of the fund	GBP

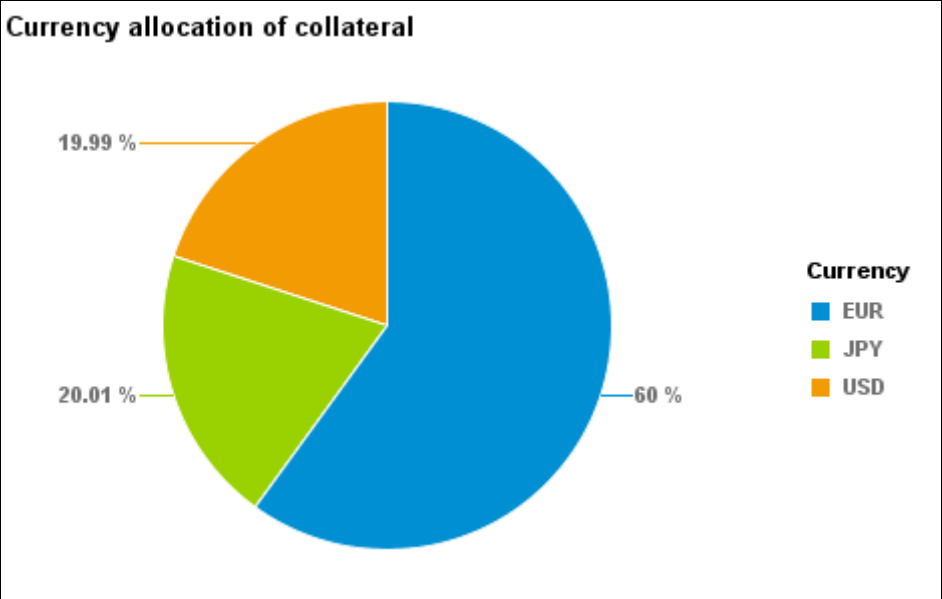
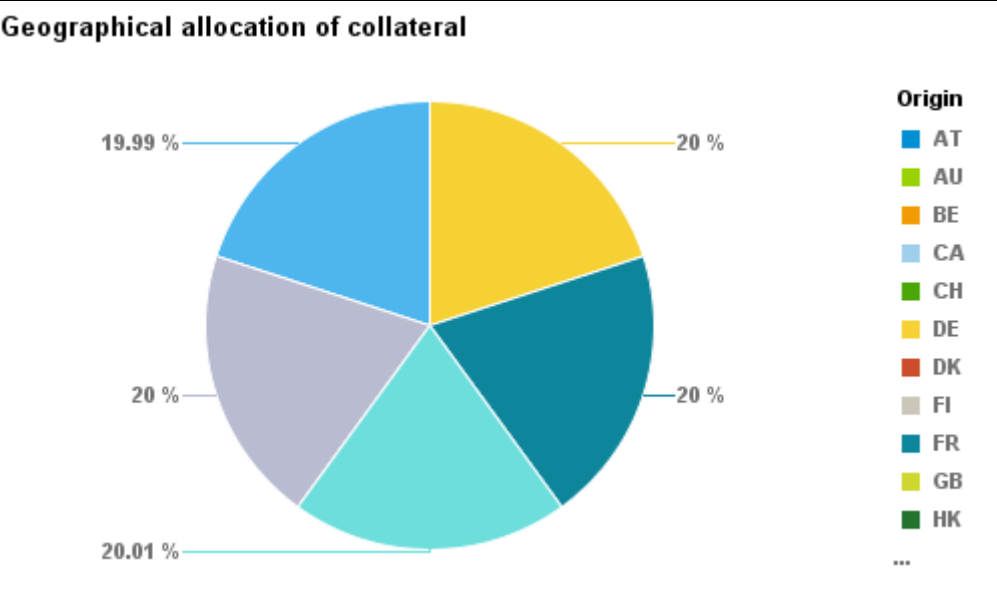
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 04/09/2025	
Currently on loan in GBP (base currency)	2,497,590.60
Current percentage on loan (in % of the fund AuM)	2.32%
Collateral value (cash and securities) in GBP (base currency)	2,622,900.17
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	3,514,774.58
12-month average on loan as a % of the fund AuM	3.27%
12-month maximum on loan in GBP	10,069,705.14
12-month maximum on loan as a % of the fund AuM	9.57%
Gross Return for the fund over the last 12 months in (base currency fund)	6,076.07
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0057%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001135044	DEGV 6.500 07/04/27 GERMANY	GOV	DE	EUR	AAA	120,832.34	104,916.51	4.00%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	AAA	483,269.97	419,614.46	16.00%
FR0013515806	FRGV 0.500 05/25/40 FRANCE	GOV	FR	EUR	AA2	120,832.44	104,916.59	4.00%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	483,326.30	419,663.37	16.00%
JP1201091939	JPGV 1.900 03/20/29 JAPAN	GOV	JP	JPY	A1	20,949,194.48	105,238.70	4.01%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	83,537,242.78	419,651.02	16.00%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	483,326.79	419,663.79	16.00%
NL0010071189	NLGV 2.500 01/15/33 NETHERLANDS	GOV	NL	EUR	AAA	120,831.09	104,915.42	4.00%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	563,391.14	419,408.28	15.99%
US91282CDX65	UST 0.125 01/15/32 US TREASURY	GOV	US	USD	AAA	140,928.33	104,912.03	4.00%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
						Total:	2,622,900.17	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	MERRILL LYNCH INTERNATIONAL (PARENT)	2,512,268.22