

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	SSTL - HIF - INCOME FUND
Replication Mode	Physical replication
ISIN Code	GB00B8FJ1598
Total net assets (AuM)	109,656,586
Reference currency of the fund	GBP

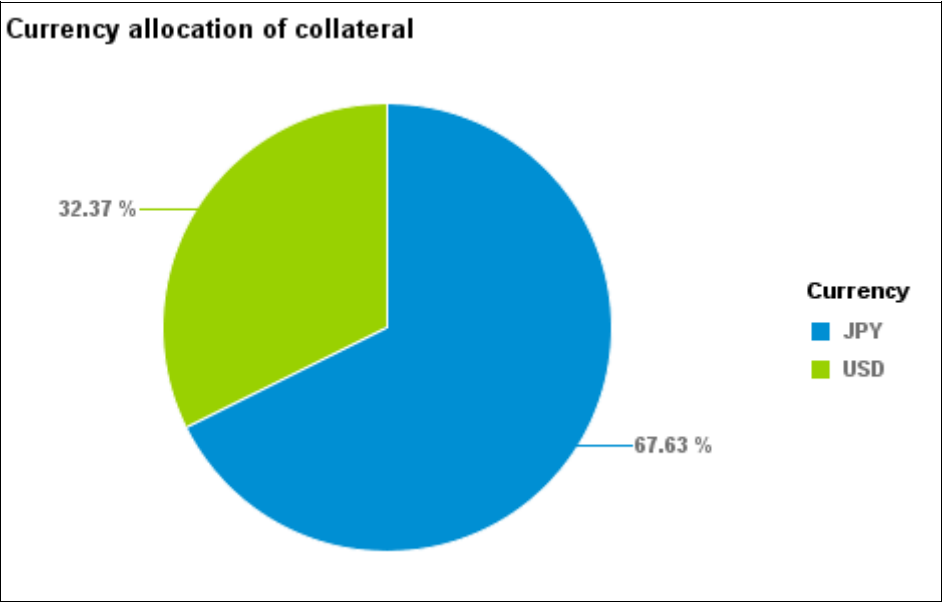
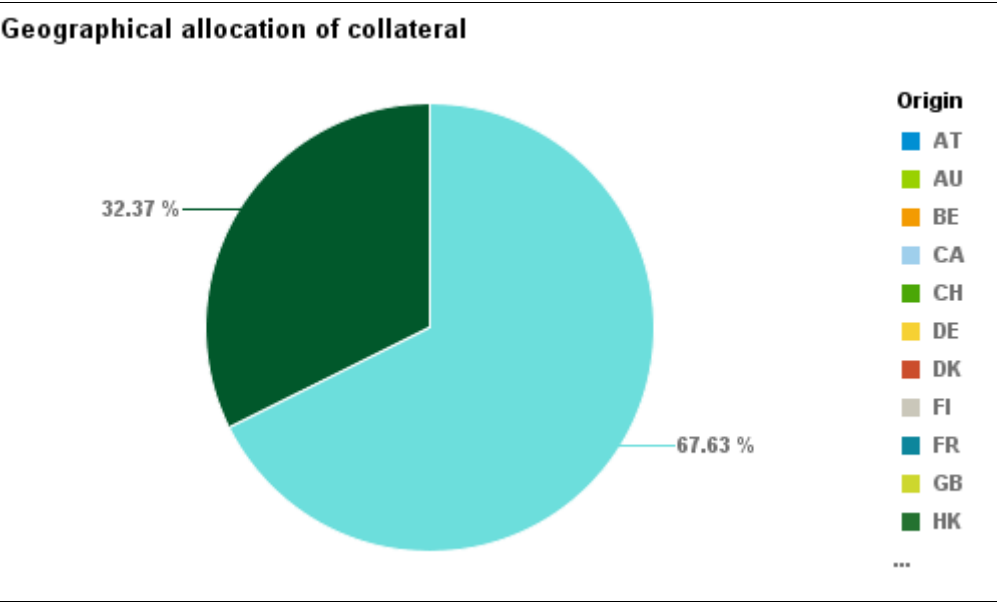
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 19/06/2025	
Currently on loan in GBP (base currency)	1,311,567.75
Current percentage on loan (in % of the fund AuM)	1.20%
Collateral value (cash and securities) in GBP (base currency)	1,378,683.67
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	3,724,091.56
12-month average on loan as a % of the fund AuM	3.44%
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)	4,580.60
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0042%

Collateral data - as at 19/06/2025									
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight	
JP1024581Q37	JPGV 0.200 03/01/26 JAPAN	GOV	JP	JPY	A1	29,043,108.21	149,114.13	10.82%	
JP1103581L42	JPGV 0.100 03/20/30 JAPAN	GOV	JP	JPY	A1	29,014,258.73	148,966.01	10.80%	
JP1201661JA3	JPGV 0.700 09/20/38 JAPAN	GOV	JP	JPY	A1	29,051,304.18	149,156.21	10.82%	
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	29,040,484.65	149,100.66	10.81%	
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	7,391,999.63	37,952.26	2.75%	
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	29,026,687.07	149,029.82	10.81%	
JP1300421E39	JPGV 1.700 03/20/44 JAPAN	GOV	JP	JPY	A1	29,042,897.86	149,113.05	10.82%	
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	52,514.91	39,040.19	2.83%	
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	91,408.73	67,954.30	4.93%	
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	AAA	90,699.43	67,427.00	4.89%	

Collateral data - as at 19/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810TL26	UST 4.000 11/15/52 US TREASURY	GOV	US	USD	AAA	91,339.30	67,902.69	4.93%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	AAA	91,375.46	67,929.57	4.93%
US912810UJ50	UST 4.750 02/15/45 US TREASURY	GOV	US	USD	AAA	91,468.61	67,998.82	4.93%
US91282CMX64	UST 4.445 04/30/27 FRN US TREASURY	GOV	US	USD	AAA	91,468.80	67,998.96	4.93%
						Total:	1,378,683.67	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	GOLDMAN SACHS INTERNATIONAL (PARENT)	1,530,280.63
2	MERRILL LYNCH INTERNATIONAL (PARENT)	1,318,027.74