

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)	108,961,821
Reference currency of the fund	GBP

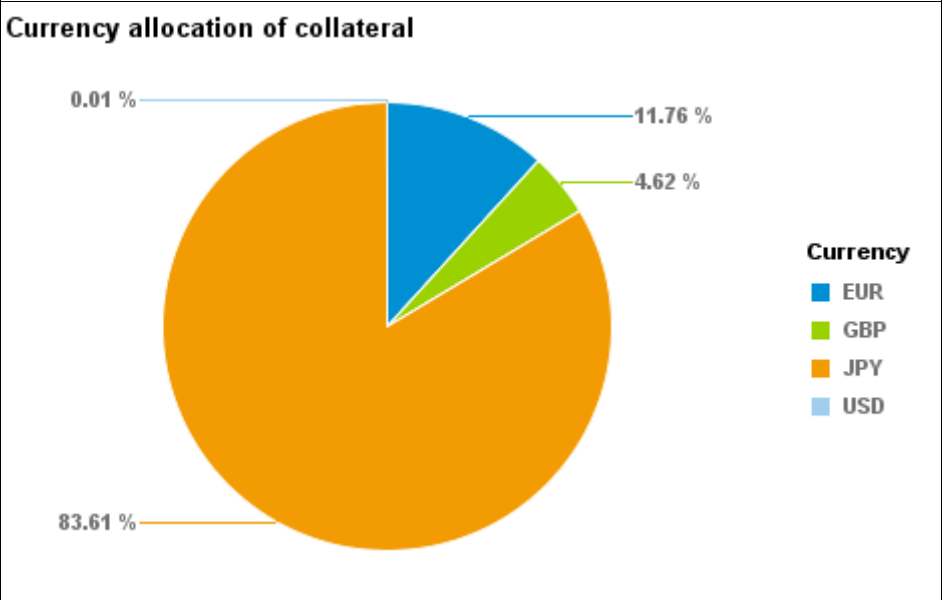
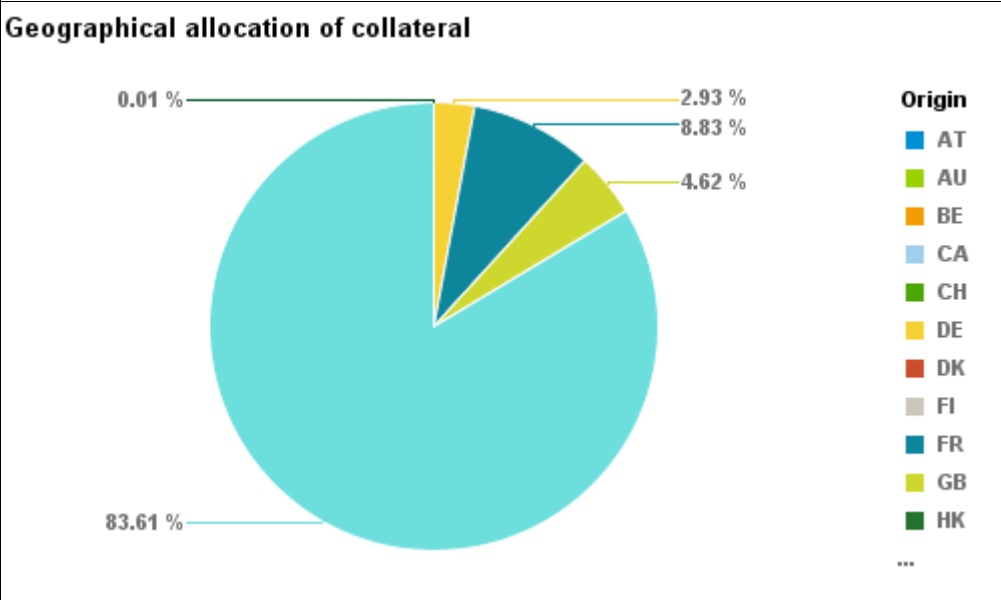
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 27/05/2025	
Currently on loan in GBP (base currency)	2,274,641.94
Current percentage on loan (in % of the fund AuM)	2.09%
Collateral value (cash and securities) in GBP (base currency)	2,389,937.84
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	3,676,283.22
12-month average on loan as a % of the fund AuM	3.38%
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)	4,483.36
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0041%

Collateral data - as at 27/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	83,534.67	70,018.76	2.93%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	83,987.53	70,398.35	2.95%
FR0014001NN8	FRGV 0.500 05/25/72 FRANCE	GOV	FR	EUR	AA2	83,971.68	70,385.06	2.95%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	AA2	83,943.57	70,361.50	2.94%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	39,770.32	39,770.32	1.66%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	70,368.64	70,368.64	2.94%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	90.12	90.12	0.00%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	285.54	285.54	0.01%
JP1024581Q37	JPGV 0.200 03/01/26 JAPAN	GOV	JP	JPY	A1	59,721,619.87	308,385.54	12.90%
JP1201721L45	JPGV 0.400 03/20/40 JAPAN	GOV	JP	JPY	A1	59,704,750.24	308,298.43	12.90%

Collateral data - as at 27/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201731L76	JPGV 0.400 06/20/40 JAPAN	GOV	JP	JPY	A1	15,076,440.28	77,850.47	3.26%
JP1201741LA9	JPGV 0.400 09/20/40 JAPAN	GOV	JP	JPY	A1	59,710,941.52	308,330.40	12.90%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	59,724,884.96	308,402.40	12.90%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	59,710,354.73	308,327.37	12.90%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	59,713,437.78	308,343.29	12.90%
JP1743031R52	JPGV 08/04/25 JAPAN	GOV	JP	JPY	A1	13,588,986.55	70,169.68	2.94%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	AAA	204.89	151.97	0.01%
						Total:	2,389,937.84	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)	2,188,861.10
2	MERRILL LYNCH INTERNATIONAL (PARENT)	869,417.00