

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)	108,218,821
Reference currency of the fund	GBP

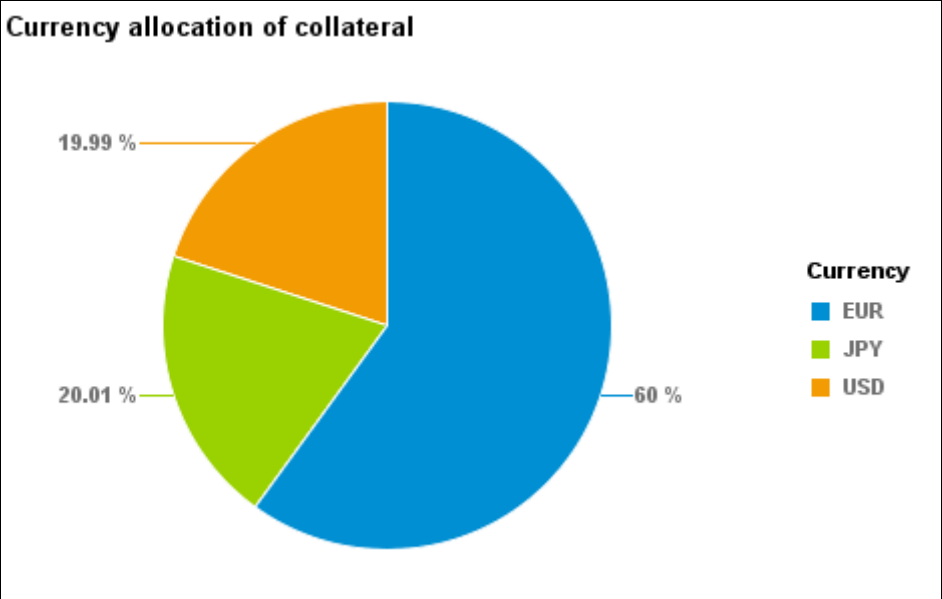
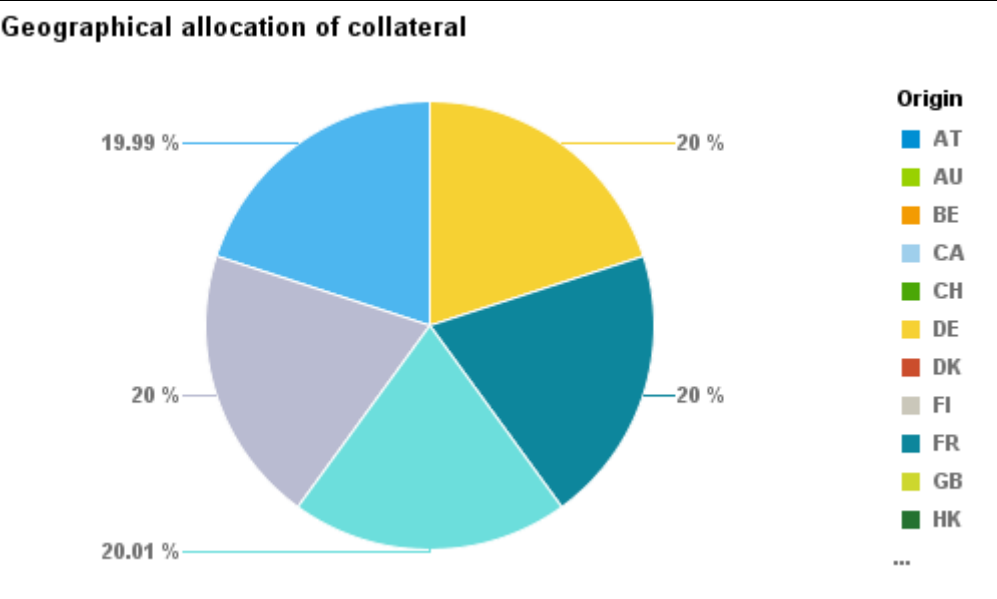
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 05/09/2025	
Currently on loan in GBP (base currency)	2,470,980.00
Current percentage on loan (in % of the fund AuM)	2.28%
Collateral value (cash and securities) in GBP (base currency)	2,594,550.18
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 05/09/2025								
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	119,764.89	103,782.40	4.00%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	AAA	479,040.43	415,113.02	16.00%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	479,056.71	415,127.13	16.00%
FR0013480613	FRGV 0.750 05/25/52 FRANCE	GOV	FR	EUR	AA2	119,764.75	103,782.28	4.00%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	20,797,565.16	104,134.03	4.01%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	82,894,756.13	415,056.52	16.00%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	479,057.16	415,127.52	16.00%
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	AAA	119,764.92	103,782.43	4.00%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	557,030.19	414,873.71	15.99%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	139,328.32	103,771.14	4.00%

Collateral data - as at 05/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
						Total:	2,594,550.18	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