

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)	108,609,653
Reference currency of the fund	GBP

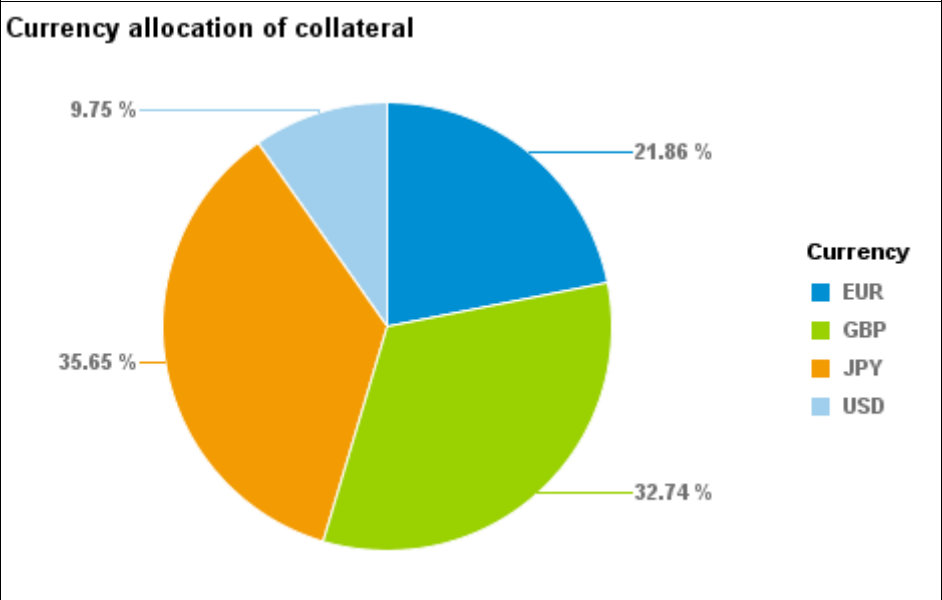
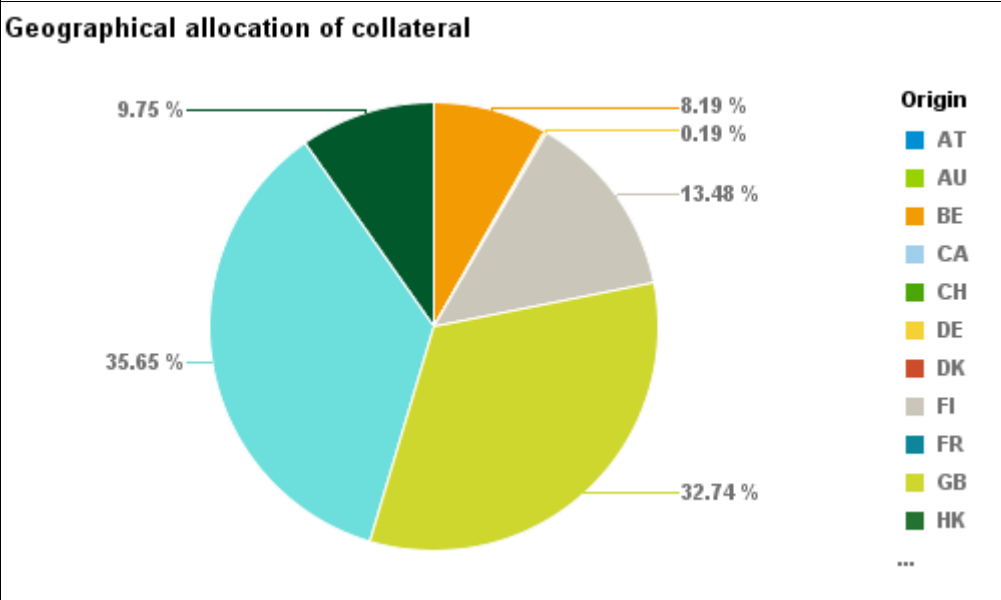
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 01/07/2025	
Currently on loan in GBP (base currency)	1,287,607.13
Current percentage on loan (in % of the fund AuM)	1.19%
Collateral value (cash and securities) in GBP (base currency)	1,352,399.88
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	3,526,447.95
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)	4,463.77
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0041%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	129,302.11	110,760.76	8.19%
DE0001102531	DEGV 02/15/31 GERMANY	GOV	DE	EUR	AAA	3,070.61	2,630.30	0.19%
FI4000046545	FIGV 2.625 07/04/42 FINLAND	GOV	FI	EUR	AA1	170,346.67	145,919.71	10.79%
FI4000306758	FIGV 1.125 04/15/34 FINLAND	GOV	FI	EUR	AA1	42,429.29	36,345.12	2.69%
GB0004893086	UKT 4 1/4 06/07/32 UK TREASURY	GIL	GB	GBP	AA3	66,719.44	66,719.44	4.93%
GB00B7RN0G65	UKT1 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	18,784.99	18,784.99	1.39%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	66,718.10	66,718.10	4.93%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	66,701.86	66,701.86	4.93%
GB00BP9DLZ64	UKT1 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	35,231.20	35,231.20	2.61%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	249.97	249.97	0.02%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	146,327.99	146,327.99	10.82%
GB00BYMWG366	UKT1 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	36,582.00	36,582.00	2.70%
GB00BYYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	312.99	312.99	0.02%
GB00BZ13DV40	UKT1 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	5,185.52	5,185.52	0.38%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	28,938,795.88	146,199.69	10.81%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	28,943,081.28	146,221.34	10.81%
JP1300811Q17	JPGV 1.600 12/20/53 JAPAN	GOV	JP	JPY	A1	805,539.42	4,069.61	0.30%
JP1400081F45	JPGV 1.400 03/20/55 JAPAN	GOV	JP	JPY	A1	28,937,542.92	146,193.36	10.81%
JP1400141M51	JPGV 0.700 03/20/61 JAPAN	GOV	JP	JPY	A1	25,381.87	128.23	0.01%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	7,778,950.89	39,299.50	2.91%
US912810TS78	UST 3.875 05/15/43 US TREASURY	GOV	US	USD	AAA	6,292.77	4,592.09	0.34%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	83,113.70	60,651.44	4.48%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	91,230.60	66,574.67	4.92%
						Total:	1,352,399.88	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)	893,420.63
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	427,468.07