

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)	112,513,318
Reference currency of the fund	GBP

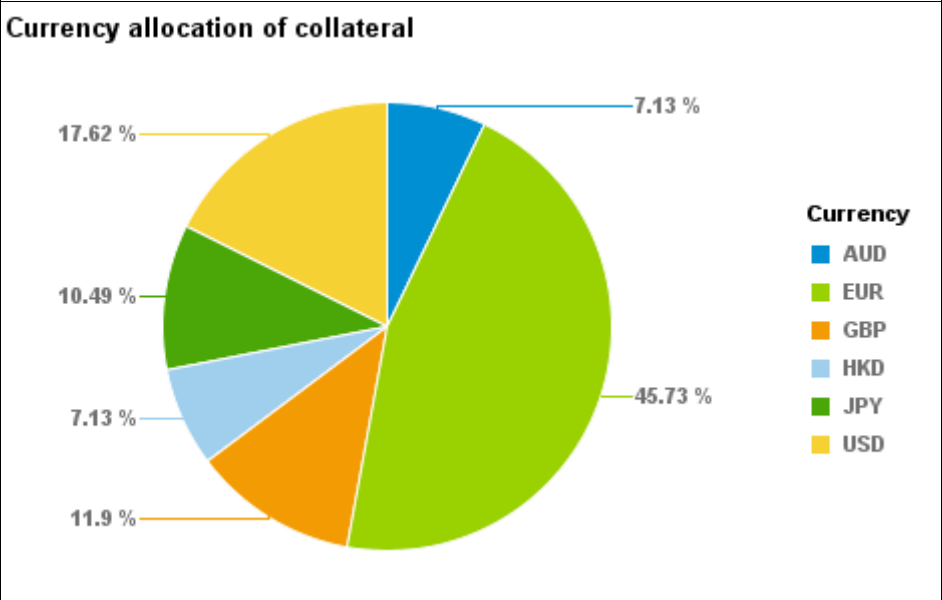
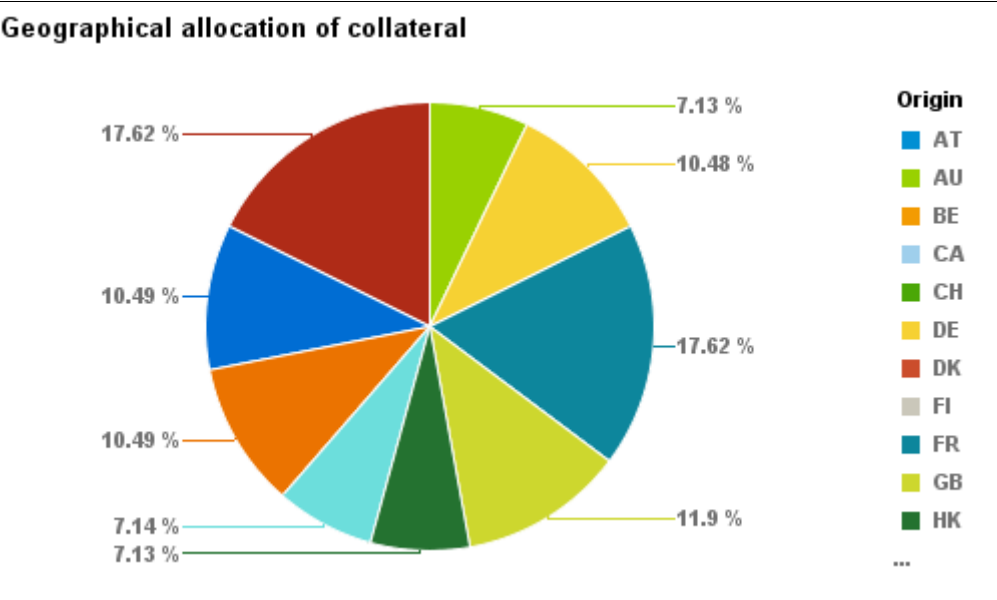
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 02/10/2025	
Currently on loan in GBP (base currency)	3,652,669.65
Current percentage on loan (in % of the fund AuM)	3.25%
Collateral value (cash and securities) in GBP (base currency)	3,852,940.19
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	3,663,204.13
12-month average on loan as a % of the fund AuM	3.41%
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)	7,202.33
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0067%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	561,561.00	274,843.87	7.13%
DE0001135044	DEGV 6.500 07/04/27 GERMANY	GOV	DE	EUR	AAA	92,921.73	80,808.53	2.10%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	AAA	371,600.91	323,159.33	8.39%
FR0000045072	CREDIT AGRICOLE ODSH CREDIT AGRICOLE	COM	FR	EUR	AA2	316,112.45	274,904.30	7.13%
FR0013516549	FRGV 11/25/30 FRANCE	GOV	FR	EUR	AA2	371,683.79	323,231.40	8.39%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	92,921.37	80,808.22	2.10%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	274,801.32	274,801.32	7.13%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	183,532.02	183,532.02	4.76%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		2,889,033.52	274,886.87	7.13%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		316,116.01	274,907.39	7.14%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	16,082,592.34	81,082.48	2.10%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	64,081,473.66	323,075.08	8.39%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	371,683.43	323,231.09	8.39%
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	AAA	92,921.28	80,808.14	2.10%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	AAA	371,218.16	274,864.43	7.13%
US91282CBC47	UST 0.375 12/31/25 US TREASURY	GOV	US	USD	AAA	109,147.24	80,816.88	2.10%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	AAA	436,469.18	323,178.84	8.39%
						Total:	3,852,940.19	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)	3,242,239.70
2	BNP PARIBAS FINANCIAL MARKETS (PARENT)	1,591,479.79