

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)	107,973,838
Reference currency of the fund	GBP

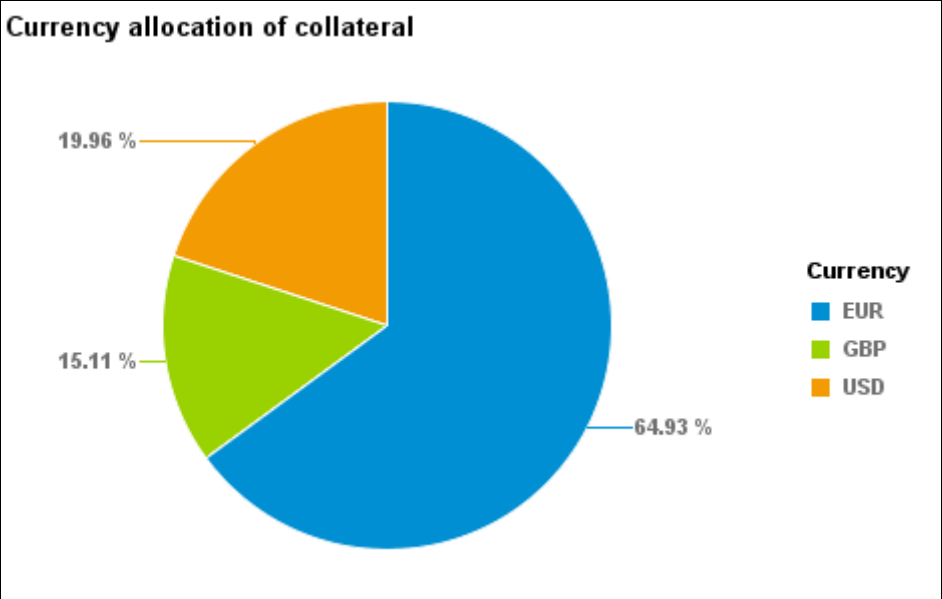
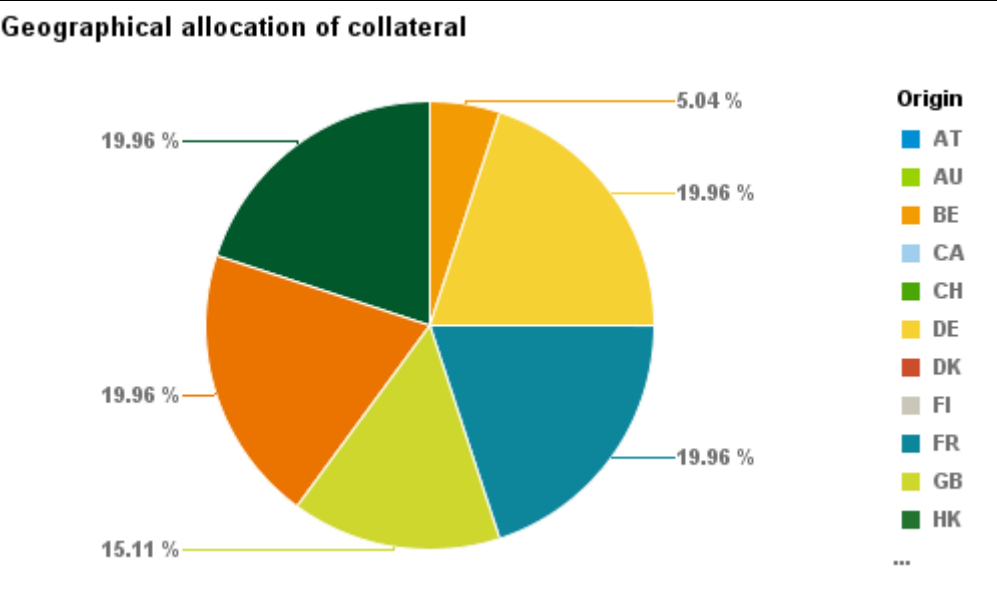
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 08/08/2025	
Currently on loan in GBP (base currency)	2,405,245.44
Current percentage on loan (in % of the fund AuM)	2.23%
Collateral value (cash and securities) in GBP (base currency)	2,531,112.46
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	3,562,644.49
12-month average on loan as a % of the fund AuM	3.31%
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)	5,002.47
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0046%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0974264930	AGEAS ODSH AGEAS	COM	BE	EUR	AA3	147,196.79	127,642.03	5.04%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	116,533.15	101,051.99	3.99%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	466,132.35	404,207.73	15.97%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	AA2	466,131.97	404,207.40	15.97%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	116,533.63	101,052.40	3.99%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	382,483.50	382,483.50	15.11%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	466,105.61	404,184.54	15.97%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	116,532.75	101,051.64	3.99%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	541,730.82	404,186.24	15.97%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	135,430.60	101,044.99	3.99%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
						Total:	2,531,112.46	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	BANK OF NOVA SCOTIA (PARENT)	2,677,146.91
2	MERRILL LYNCH INTERNATIONAL (PARENT)	1,982,121.53
3	GOLDMAN SACHS INTERNATIONAL (PARENT)	426,241.04