

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)	114,907,835
Reference currency of the fund	GBP

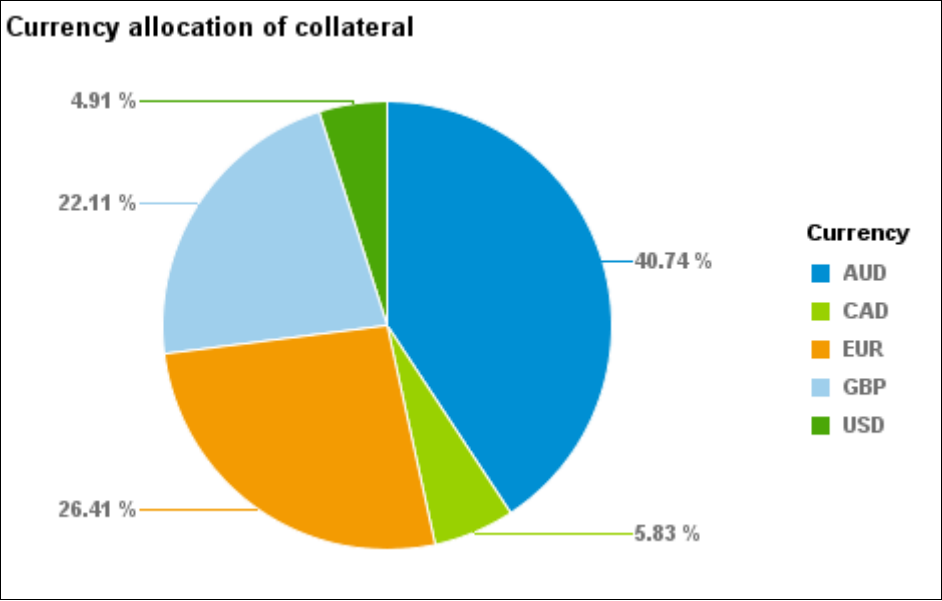
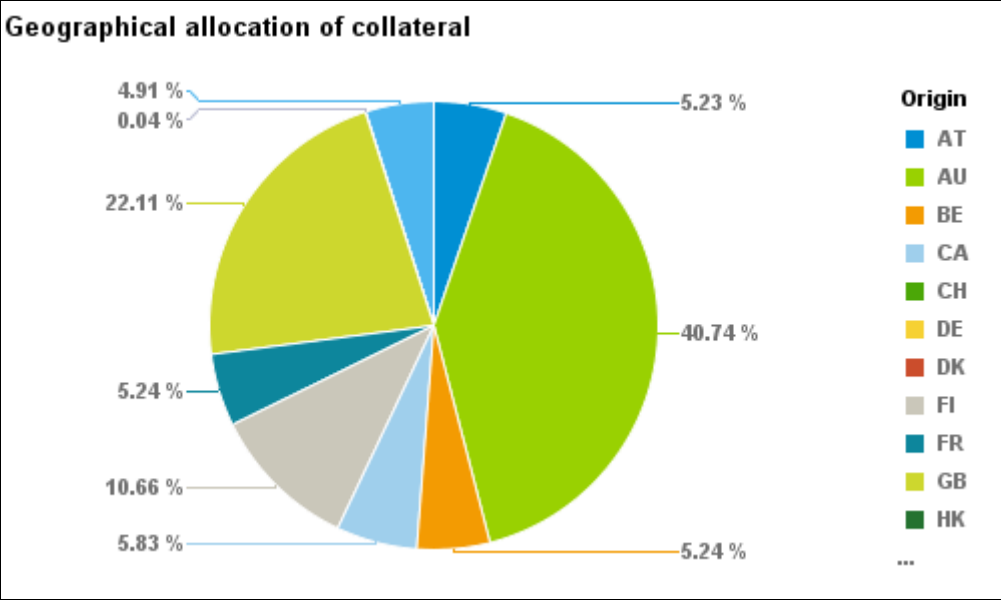
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 11/12/2025	
Currently on loan in GBP (base currency)	987,709.13
Current percentage on loan (in % of the fund AuM)	0.86%
Collateral value (cash and securities) in GBP (base currency)	1,045,733.75
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	3,465,504.97
12-month average on loan as a % of the fund AuM	3.20%
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)	7,652.15
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0071%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	AA1	12,948.40	11,316.55	1.08%
AT0000A33SK7	ATGV 3.150 10/20/53 AUSTRIA	GOV	AT	EUR	AA1	49,568.39	43,321.44	4.14%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	100.39	87.74	0.01%
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	171,011.33	85,201.07	8.15%
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	171,020.84	85,205.81	8.15%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	171,047.80	85,219.24	8.15%
AU000000S320	SOUTH32 ODSH SOUTH32	COM	AU	AUD	AAA	171,054.08	85,222.37	8.15%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	50,170.24	43,847.44	4.19%
BE0000356650	BEGV 2.750 04/22/39 BELGIUM	GOV	BE	EUR	AA3	12,543.34	10,962.54	1.05%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	56,309.39	30,515.86	2.92%

Collateral data - as at 11/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	56,267.25	30,493.02	2.92%
FI4000306758	FIGV 1.125 04/15/34 FINLAND	GOV	FI	EUR	AA1	49,352.20	43,132.49	4.12%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	13,027.07	11,385.31	1.09%
FI4000552500	SAMPO ODSH SAMPO	COM	FI	EUR	AA1	65,134.81	56,926.07	5.44%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	AA2	50,170.73	43,847.87	4.19%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	12,542.82	10,962.09	1.05%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	30,474.45	30,474.45	2.91%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	85,216.58	85,216.58	8.15%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	30,136.22	30,136.22	2.88%
GB00B02J6398	ORD 0.1P ADMIRAL GROUP PLC	CST	GB	GBP	AA3	30,526.60	30,526.60	2.92%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	43,847.60	43,847.60	4.19%
GB00BQC82B83	UKT 41/8 07/22/29 Corp UK Treasury	GIL	GB	GBP	AA3	10,962.00	10,962.00	1.05%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	431.26	376.91	0.04%
NZXROE0001S2	XERO ODSH XERO	COM	AU	AUD	AAA	170,946.88	85,168.96	8.14%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	27,822.05	20,886.64	2.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	40,615.38	30,490.88	2.92%
						Total:	1,045,733.75	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)	1,188,091.44
2	MERRILL LYNCH INTERNATIONAL (PARENT)	635,666.69
3	BNP PARIBAS FINANCIAL MARKETS (PARENT)	180,847.59