

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)	108,605,128
Reference currency of the fund	GBP

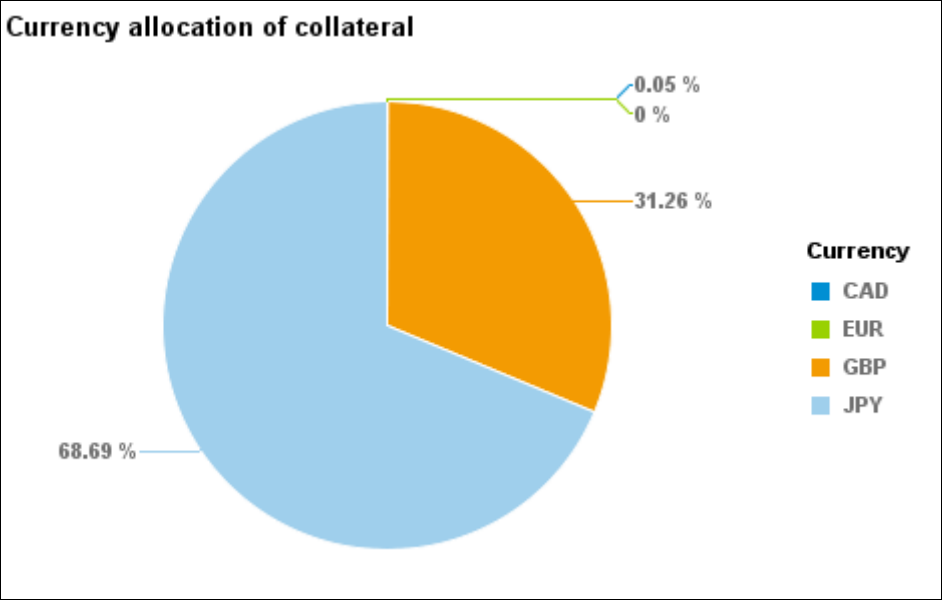
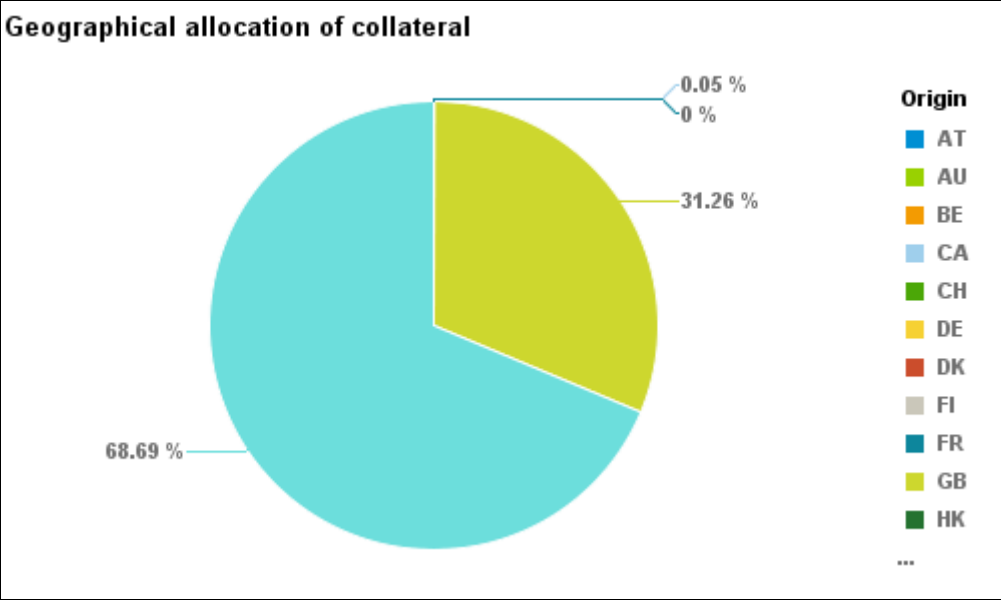
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 03/07/2025	
Currently on loan in GBP (base currency)	1,361,700.75
Current percentage on loan (in % of the fund AuM)	1.25%
Collateral value (cash and securities) in GBP (base currency)	1,431,149.90
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 03/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	1,439.79	776.65	0.05%
FR0128983998	FRGV 04/22/26 FRANCE	GOV	FR	EUR	AA2	3.93	3.40	0.00%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	70,415.95	70,415.95	4.92%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	3,636.97	3,636.97	0.25%
GB00BD9MZZ71	UKTI 018 11/22/65 UK TREASURY	GIL	GB	GBP	AA3	316.66	316.66	0.02%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	70,540.28	70,540.28	4.93%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	40,294.81	40,294.81	2.82%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	64.32	64.32	0.00%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	7.31	7.31	0.00%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	154,885.80	154,885.80	10.82%

Collateral data - as at 03/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BYVP4K94	UKTI 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	AA3	38,724.00	38,724.00	2.71%
GB00BYVP4K94	UKTI 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	AA3	68,420.23	68,420.23	4.78%
JP1103721PA1	JPGV 0.800 09/20/33 JAPAN	GOV	JP	JPY	A1	30,295,215.72	154,740.80	10.81%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	30,312,804.63	154,830.64	10.82%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	30,291,654.47	154,722.61	10.81%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	13,808,154.72	70,528.79	4.93%
JP1300801PA2	JPGV 1.800 09/20/53 JAPAN	GOV	JP	JPY	A1	30,301,214.43	154,771.44	10.81%
JP1400081F45	JPGV 1.400 03/20/55 JAPAN	GOV	JP	JPY	A1	30,277,053.17	154,648.03	10.81%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	13,683,977.08	69,894.52	4.88%
JP1743031R52	JPGV 08/04/25 JAPAN	GOV	JP	JPY	A1	13,494,494.94	68,926.69	4.82%
						Total:	1,431,149.9	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