

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)	110,303,283
Reference currency of the fund	GBP

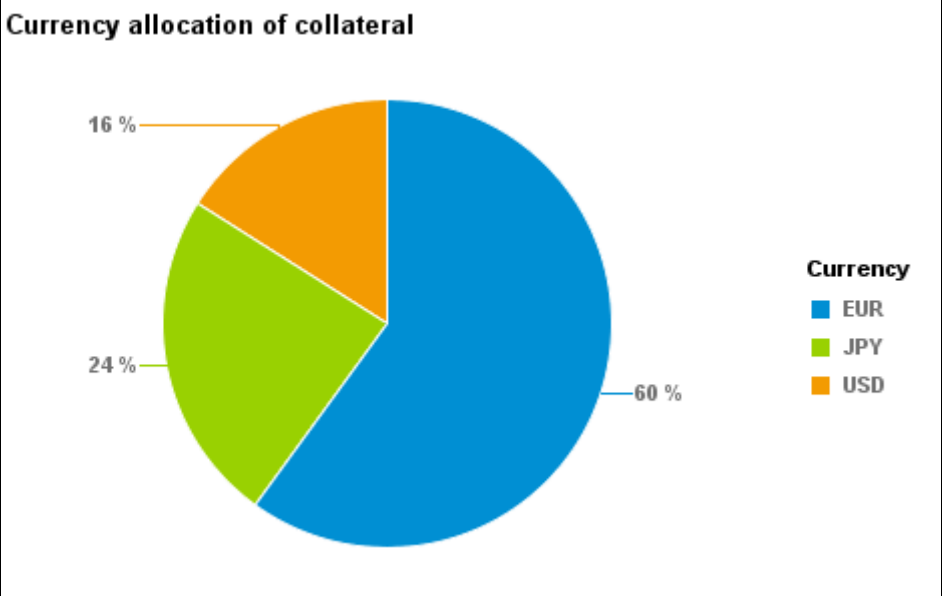
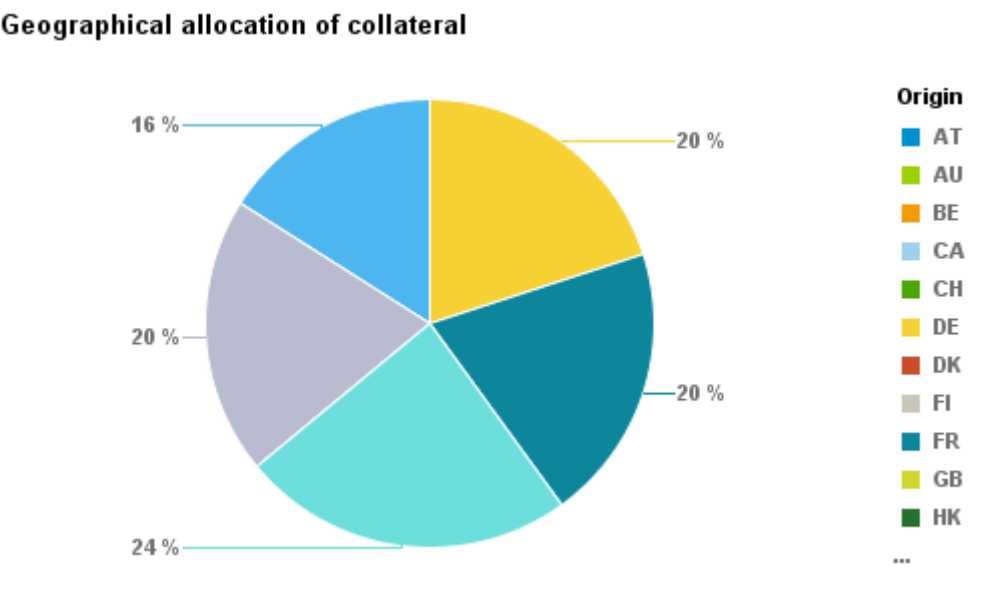
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 26/08/2025	
Currently on loan in GBP (base currency)	2,518,629.16
Current percentage on loan (in % of the fund AuM)	2.28%
Collateral value (cash and securities) in GBP (base currency)	2,645,048.08
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 26/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	0.44	0.38	0.00%
DE0001135044	DEGV 6.500 07/04/27 GERMANY	GOV	DE	EUR	AAA	122,201.75	105,797.80	4.00%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	AAA	488,807.69	423,191.80	16.00%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	AA2	488,795.35	423,181.12	16.00%
FR0013480613	FRGV 0.750 05/25/52 FRANCE	GOV	FR	EUR	AA2	122,202.53	105,798.48	4.00%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	42,222,397.41	212,007.56	8.02%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	84,229,484.21	422,934.00	15.99%
NL0000102317	NLGV 5.500 01/15/28 NETHERLANDS	GOV	NL	EUR	AAA	488,806.98	423,191.19	16.00%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	122,201.84	105,797.88	4.00%
NL0010071189	NLGV 2.500 01/15/33 NETHERLANDS	GOV	NL	EUR	AAA	1.00	0.87	0.00%

Collateral data - as at 26/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	571,354.24	423,147.00	16.00%
						Total:	2,645,048.08	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