



Securities Lending Report
SSTL - HIF - INCOME FUND
Report as at 01/04/2026

| | |
|---|--------------------------|
| 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) | 120,461,130 |
| 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

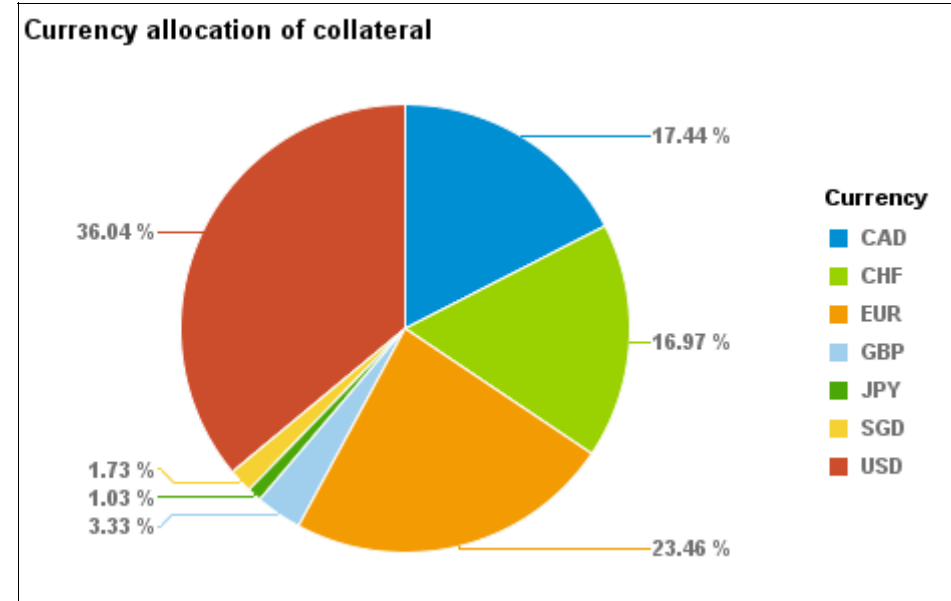
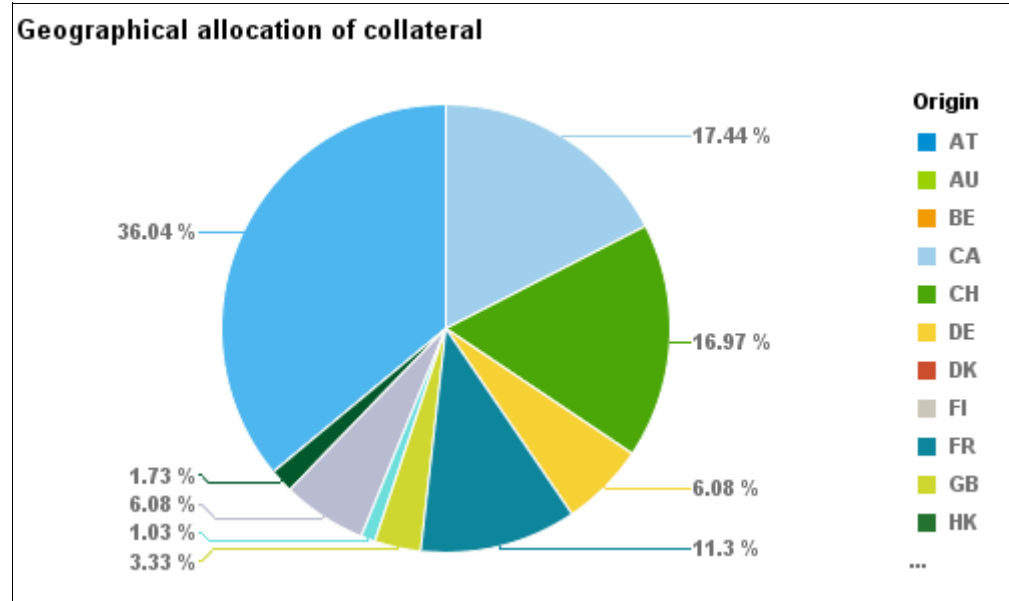
| | |
|---|--------------|
| Securities lending data - as at 01/04/2026 | |
| Currently on loan in GBP (base currency) | 3,890,471.94 |
| Current percentage on loan (in % of the fund AuM) | 3.23% |
| Collateral value (cash and securities) in GBP (base currency) | 4,112,160.16 |
| Collateral value (cash and securities) in % of loan | 106% |

| | |
|---|--------------|
| Securities lending statistics | |
| 12-month average on loan in GBP (base currency) | 2,788,442.70 |
| 12-month average on loan as a % of the fund AuM | 2.47% |
| 12-month maximum on loan in GBP | 5,806,705.42 |
| 12-month maximum on loan as a % of the fund AuM | 5.27% |
| Gross Return for the fund over the last 12 months in (base currency fund) | 7,581.40 |
| Gross Return for the fund over the last 12 months in % of the fund AuM | 0.0067% |

| Collateral data - as at 01/04/2026 | | | | | | | | |
|---|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| CA0636711016 | BMO ODSH BMO | COM | CA | CAD | AAA | 32,785.07 | 17,815.07 | 0.43% |
| CA11271J1075 | BROOKFIELD CO ODSH BROOKFIELD CO | COM | CA | CAD | AAA | 659,754.47 | 358,503.76 | 8.72% |
| CA8911605092 | TD ODSH TD | COM | CA | CAD | AAA | 627,513.59 | 340,984.40 | 8.29% |
| CH0012005267 | NOVARTIS AG ODSH NOVARTIS AG | COM | CH | CHF | | 379,862.97 | 358,479.66 | 8.72% |
| CH0025238863 | KUEHNE UND NAGEL ODSH KUEHNE UND NAGEL | COM | CH | CHF | | 22,537.49 | 21,268.81 | 0.52% |
| CH0030170408 | GEBERIT ODSH GEBERIT | COM | CH | CHF | | 337,135.80 | 318,157.69 | 7.74% |
| CH0198251305 | COCA COLA ODSH COCA COLA | CST | GB | GBP | AA3 | 14,945.92 | 14,945.92 | 0.36% |
| DE0001102408 | DEGV 08/15/26 GERMANY | GOV | DE | EUR | AAA | 163,506.39 | 142,862.73 | 3.47% |
| DE0001135275 | DEGV 4.000 01/04/37 GERMANY | GOV | DE | EUR | AAA | 122,729.69 | 107,234.33 | 2.61% |
| FR0013404969 | FRGV 1.500 05/25/50 FRANCE | GOV | FR | EUR | AA2 | 81,852.55 | 71,518.17 | 1.74% |

Collateral data - as at 01/04/2026

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|-------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|----------------|
| FR0013515806 | FRGV 0.500 05/25/40 FRANCE | GOV | FR | EUR | AA2 | 229,000.54 | 200,087.85 | 4.87% |
| FR0014004J31 | FRGV 0.750 05/25/53 FRANCE | GOV | FR | EUR | AA2 | 81,812.82 | 71,483.46 | 1.74% |
| FR001400BKZ3 | FRGV 2.000 11/25/32 FRANCE | GOV | FR | EUR | AA2 | 81,748.00 | 71,426.82 | 1.74% |
| FR001400FTH3 | FRGV 3.000 05/25/54 FRANCE | GOV | FR | EUR | AA2 | 57,250.00 | 50,021.84 | 1.22% |
| GB0007099541 | ORD GBP0.05 PRUDENTIAL PLC | CST | GB | GBP | AA3 | 7,369.80 | 7,369.80 | 0.18% |
| GB0031638363 | ORD GBP0.01 INTERTEK GROUP | CST | GB | GBP | AA3 | 36.48 | 36.48 | 0.00% |
| GB00B421JZ66 | UKTI 0 1/2 03/22/50 UK TREASURY | GIL | GB | GBP | AA3 | 70,045.09 | 70,045.09 | 1.70% |
| GB00BT7HZZ68 | UKTI 1 1/8 09/22/35 COR UK TREASURY | GIL | GB | GBP | AA3 | 44,409.96 | 44,409.96 | 1.08% |
| IE000S9YS762 | LINDE ODSH LINDE | COM | US | USD | AAA | 213,672.55 | 162,032.72 | 3.94% |
| JP1300591J79 | JPGV 0.700 06/20/48 JAPAN | GOV | JP | JPY | A1 | 8,905,366.20 | 42,448.55 | 1.03% |
| NL0010721999 | NLGV 2.750 01/15/47 NETHERLANDS | GOV | NL | EUR | AAA | 229,000.09 | 200,087.45 | 4.87% |
| NL00150006U0 | NLGV 07/15/31 NETHERLANDS | GOV | NL | EUR | AAA | 57,250.68 | 50,022.44 | 1.22% |
| SG31A9000002 | SGGV 2.250 08/01/36 SINGAPORE | GOV | SG | SGD | | 120,943.31 | 71,088.76 | 1.73% |
| US0010551028 | AFLAC ODSH AFLAC | COM | US | USD | AAA | 83,379.59 | 63,228.63 | 1.54% |
| US00724F1012 | ADOBE ODSH ADOBE | COM | US | USD | AAA | 102,579.75 | 77,788.54 | 1.89% |
| US0079031078 | AMD ODSH AMD | COM | US | USD | AAA | 249,608.60 | 189,283.84 | 4.60% |
| US5949181045 | MICROSOFT ODSH MICROSOFT | COM | US | USD | AAA | 408,297.50 | 309,621.22 | 7.53% |
| US912810SU34 | UST 1.875 02/15/51 US TREASURY | GOV | US | USD | AAA | 66,037.56 | 50,077.77 | 1.22% |
| US912810TD00 | UST 2.250 02/15/52 US TREASURY | GOV | US | USD | AAA | 94,074.90 | 71,339.12 | 1.73% |
| US91282CBL46 | UST 1.125 02/15/31 US TREASURY | GOV | US | USD | AAA | 263,773.72 | 200,025.57 | 4.86% |
| US9694571004 | WILLIAMS ODSH WILLIAMS | COM | US | USD | AAA | 472,706.09 | 358,463.71 | 8.72% |
| | | | | | | Total: | 4,112,160.16 | 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) | 2,443,945.87 |
| 2 | MERRILL LYNCH INTERNATIONAL (PARENT) | 1,271,683.76 |
| 3 | GOLDMAN SACHS INTERNATIONAL (PARENT) | 574,383.77 |
| 4 | BNP PARIBAS FINANCIAL MARKETS (PARENT) | 349,462.00 |