

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	SSTL - HIF - BALANCED FUND
Replication Mode	Physical replication
ISIN Code	GB00BG0R5293
Total net assets (AuM)	322,702,187
Reference currency of the fund	GBP

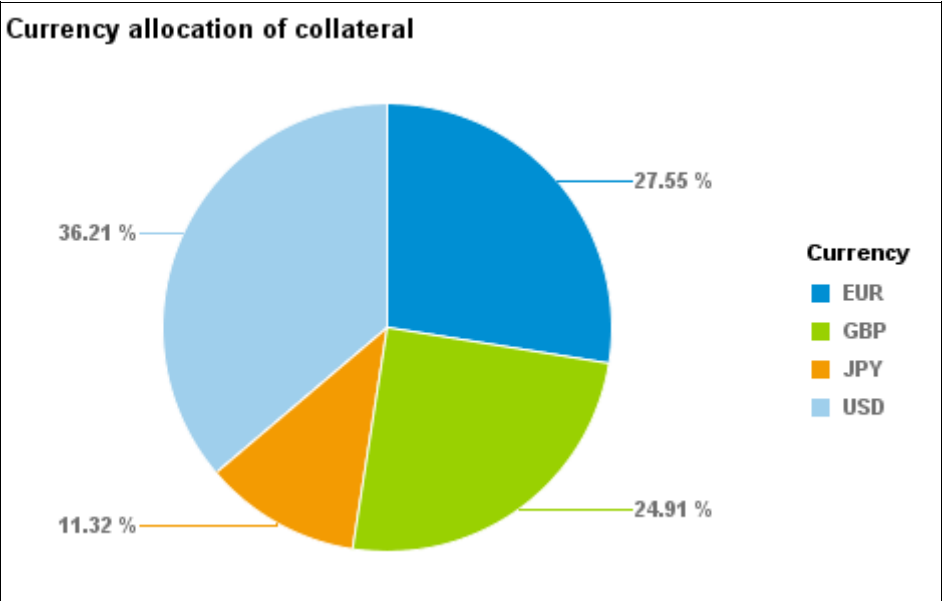
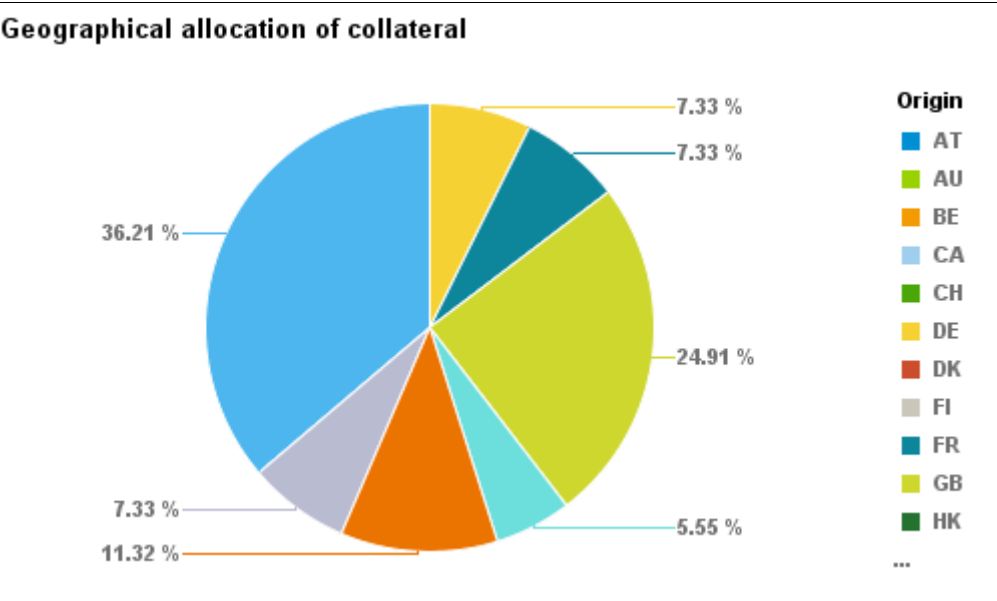
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 01/07/2025	
Currently on loan in GBP (base currency)	386,414.26
Current percentage on loan (in % of the fund AuM)	0.12%
Collateral value (cash and securities) in GBP (base currency)	406,562.88
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	2,541,531.91
12-month average on loan as a % of the fund AuM	0.78%
12-month maximum on loan in GBP	7,931,689.97
12-month maximum on loan as a % of the fund AuM	2.35%
Gross Return for the fund over the last 12 months in (base currency fund)	36,391.59
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0111%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	6,962.36	5,963.99	1.47%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	27,849.03	23,855.60	5.87%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	27,836.05	23,844.48	5.86%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	AA2	6,962.08	5,963.75	1.47%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	38,734.05	38,734.05	9.53%
GB00BYYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	23,346.72	23,346.72	5.74%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	39,193.65	39,193.65	9.64%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		26,354.70	22,575.55	5.55%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	1,495,390.71	7,554.76	1.86%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	7,616,889.33	38,480.76	9.46%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	27,848.97	23,855.55	5.87%
NL0010071189	NLGV 2.500 01/15/33 NETHERLANDS	GOV	NL	EUR	AAA	6,962.82	5,964.38	1.47%
US912810SG40	UST 1.000 02/15/49 US TREASURY	GOV	US	USD	AAA	53,639.93	39,143.23	9.63%
US912810SR05	UST 1.125 05/15/40 US TREASURY	GOV	US	USD	AAA	62.41	45.54	0.01%
US912810TB44	UST 1.875 11/15/51 US TREASURY	GOV	US	USD	AAA	53,687.33	39,177.82	9.64%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	53,681.72	39,173.73	9.64%
US91282CBW01	UST 0.750 04/30/26 US TREASURY	GOV	US	USD	AAA	8,184.47	5,972.54	1.47%
US91282CDC29	UST 0.125 10/15/26 US TREASURY	GOV	US	USD	AAA	32,500.29	23,716.78	5.83%
						Total:	406,562.88	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)	390,973.97
2	GOLDMAN SACHS INTERNATIONAL (PARENT)	251,295.83