

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	SSTL - HIF - BALANCED FUND
Replication Mode	Physical replication
ISIN Code	GB00BG0R5293
Total net assets (AuM)	320,321,665
Reference currency of the fund	GBP

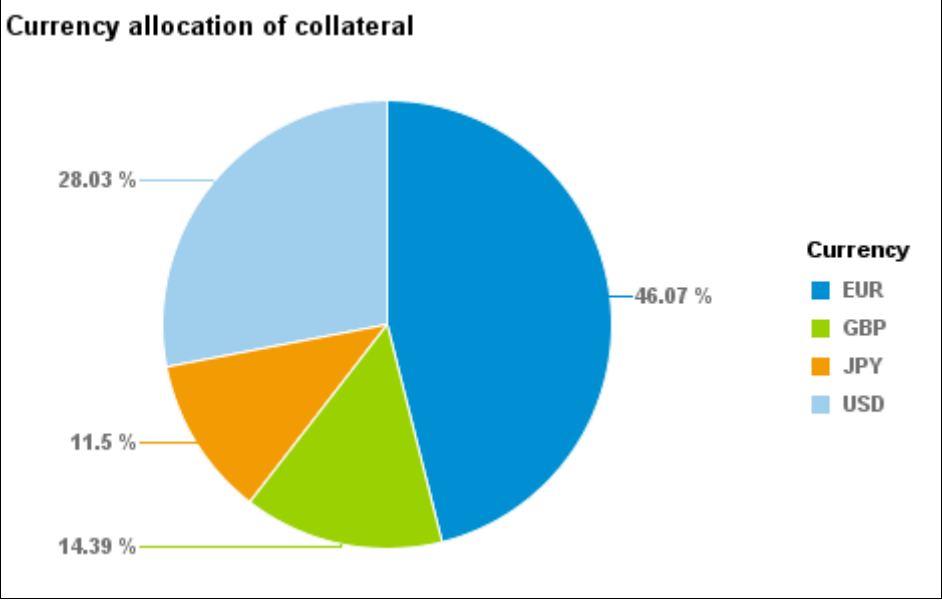
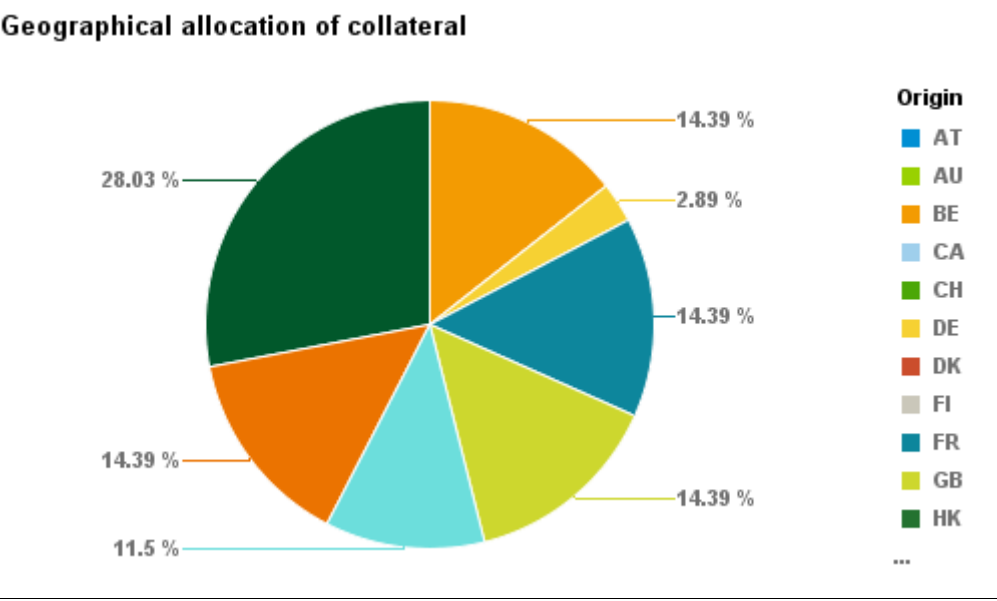
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 09/06/2025	
Currently on loan in GBP (base currency)	916,151.44
Current percentage on loan (in % of the fund AuM)	0.29%
Collateral value (cash and securities) in GBP (base currency)	962,865.20
Collateral value (cash and securities) in % of loan	105%

Securities lending statistics	
12-month average on loan in GBP (base currency)	2,567,072.21
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)	36,373.42
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0111%

Collateral data - as at 09/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	131,702.08	110,879.98	11.52%
BE0000352618	BEGV 10/22/31 BELGIUM	GOV	BE	EUR	AA3	32,925.52	27,720.00	2.88%
DE0001135044	DEGV 6.500 07/04/27 GERMANY	GOV	DE	EUR	AAA	33,052.65	27,827.03	2.89%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	131,701.70	110,879.66	11.52%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	32,925.49	27,719.97	2.88%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	110,879.99	110,879.99	11.52%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	27,719.99	27,719.99	2.88%
GB00BYVP4K94	UKTI 018 11/22/56 CORP UK TREASURY	GIL	GB	GBP	AA3	0.00	0.00	0.00%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	21,716,069.09	110,773.89	11.50%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	131,701.13	110,879.18	11.52%

Collateral data - as at 09/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0010071189	NLGV 2.500 01/15/33 NETHERLANDS	GOV	NL	EUR	AAA	32,925.82	27,720.25	2.88%
US912810QQ40	UST 4.375 05/15/41 US TREASURY	GOV	US	USD	AAA	55,709.89	41,059.40	4.26%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	55,616.43	40,990.52	4.26%
US912810SA79	UST 3.000 02/15/48 US TREASURY	GOV	US	USD	AAA	55,758.94	41,095.55	4.27%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	54,839.52	40,417.92	4.20%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	32,900.81	24,248.61	2.52%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	55,715.76	41,063.73	4.26%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	AAA	55,615.09	40,989.53	4.26%
						Total:	962,865.2	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)	895,932.80
2	HSBC BANK PLC (PARENT)	753,994.52
3	GOLDMAN SACHS INTERNATIONAL (PARENT)	593,744.35
4	BANK OF NOVA SCOTIA (PARENT)	190,144.66