



Securities Lending Report

SSTL - HUIF - UK MULTI-FACTOR EQUITY FUND

Report as at 21/05/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	SSTL - HUIF - UK MULTI-FACTOR EQUITY FUND
Replication Mode	Physical replication
ISIN Code	GB00B3CGFN43
Total net assets (AuM)	19,906,853
Reference currency of the fund	GBP

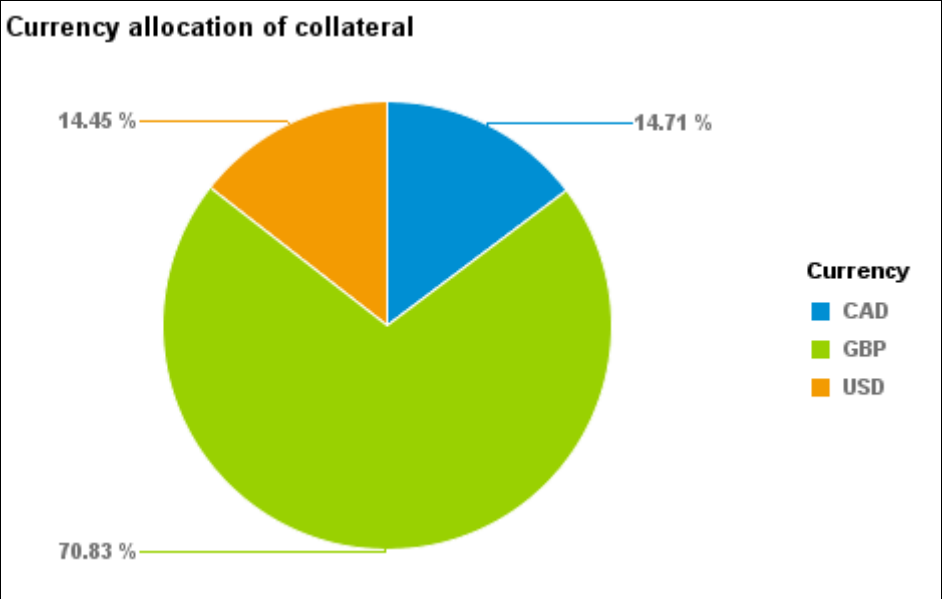
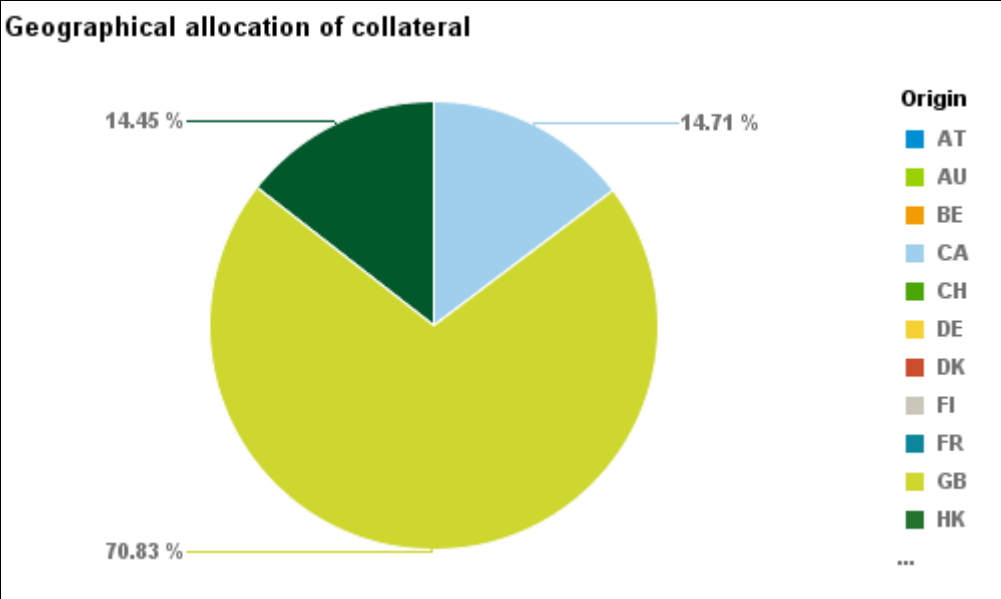
* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 21/05/2025	
Currently on loan in GBP (base currency)	160,232.00
Current percentage on loan (in % of the fund AuM)	0.80%
Collateral value (cash and securities) in GBP (base currency)	170,664.41
Collateral value (cash and securities) in % of loan	107%

Securities lending statistics	
12-month average on loan in GBP (base currency)	198,498.59
12-month average on loan as a % of the fund AuM	1.07%
12-month maximum on loan in GBP	326,863.63
12-month maximum on loan as a % of the fund AuM	1.76%
Gross Return for the fund over the last 12 months in (base currency fund)	0,167.15
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0009%

Collateral data - as at 21/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA33767E2024	FIRSTSERVICE ODSH FIRSTSERVICE	REI	CA	CAD	AAA	46,817.91	25,112.19	14.71%
GB0006825383	ORD GBP0.10 PERSIMMON	CST	GB	GBP	AA3	2,123.64	2,123.64	1.24%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	43.68	43.68	0.03%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	416.72	416.72	0.24%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	25,590.88	25,590.88	14.99%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	25,273.50	25,273.50	14.81%
GB00BGLP8L22	IMI ODSH IMI	CST	GB	GBP	AA3	24,837.50	24,837.50	14.55%
GB00BL6K5J42	ENDEAVOUR MING ODSH ENDEAVOUR MING	CST	GB	GBP	AA3	25,266.04	25,266.04	14.80%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	17,330.88	17,330.88	10.15%
US6826801036	ONEOK ODSH ONEOK	COM	US	USD	AAA	32,999.95	24,669.38	14.45%

Collateral data - as at 21/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
						Total:	170,664.41	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