



Securities Lending Report

SSTL - HUIF - UK MULTI-FACTOR EQUITY FUND

Report as at 05/09/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
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)	20,414,512
Reference currency of the fund	GBP

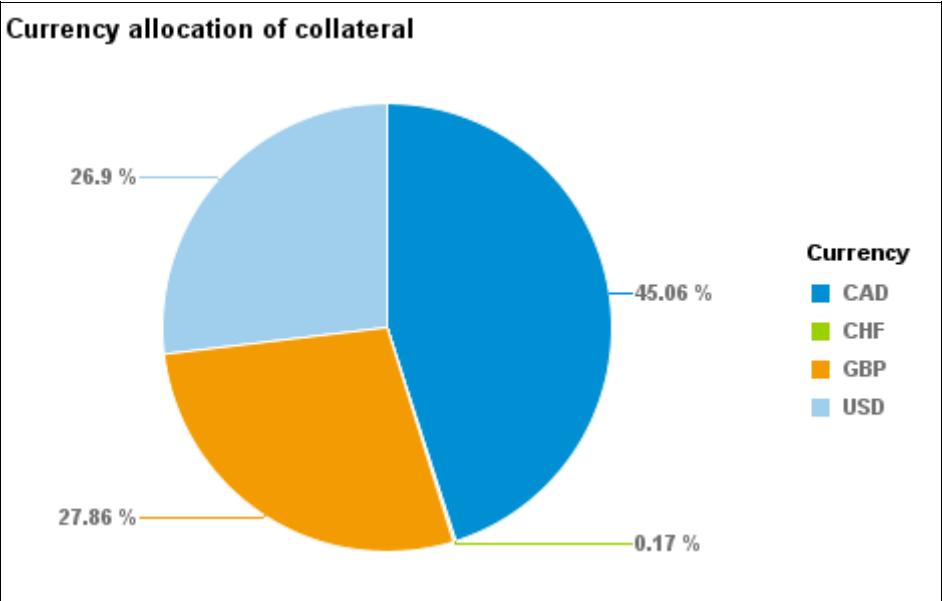
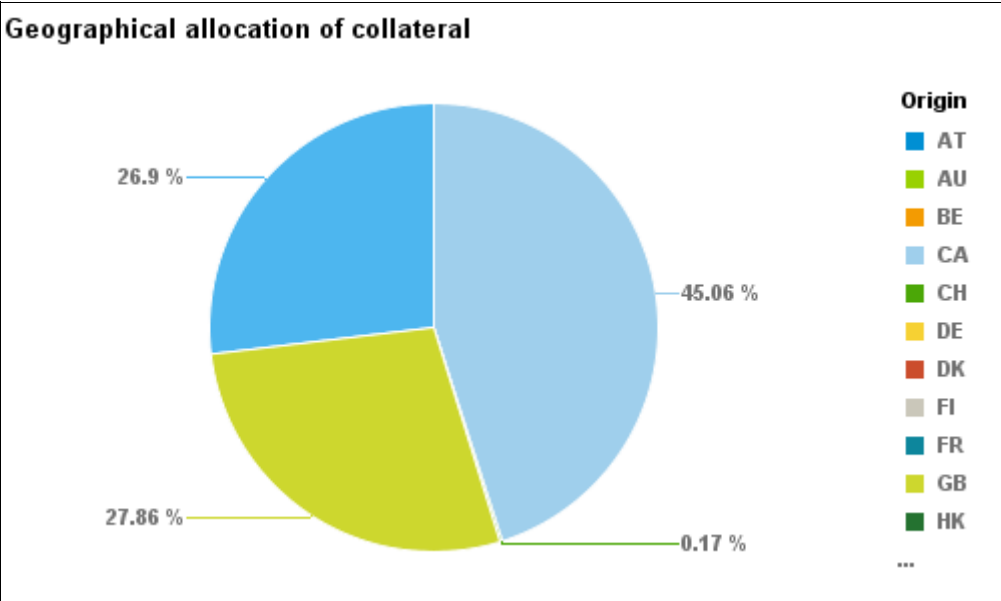
\* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 05/09/2025	
Currently on loan in GBP (base currency)	152,781.93
Current percentage on loan (in % of the fund AuM)	0.75%
Collateral value (cash and securities) in GBP (base currency)	162,180.00
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	169,703.48
12-month average on loan as a % of the fund AuM	0.89%
12-month maximum on loan in GBP	469,575.05
12-month maximum on loan as a % of the fund AuM	2.27%
Gross Return for the fund over the last 12 months in (base currency fund)	0,156.71
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0008%

Collateral data - as at 05/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	346.25	186.30	0.11%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	43,111.46	23,196.29	14.30%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	42,456.53	22,843.90	14.09%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	5,942.51	3,197.39	1.97%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	43,974.95	23,660.89	14.59%
CH0038863350	NESTLE ODSH NESTLE	COM	CH	CHF		303.56	280.28	0.17%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	35.22	35.22	0.02%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	152.70	152.70	0.09%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	21,857.18	21,857.18	13.48%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	147.54	147.54	0.09%

Collateral data - as at 05/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	397.01	397.01	0.24%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	22,599.52	22,599.52	13.93%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	647.16	482.00	0.30%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	23,738.21	17,680.12	10.90%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	32,510.07	24,213.36	14.93%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	372.63	277.53	0.17%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	171.66	127.85	0.08%
US75886F1075	REGENERON PHARMS ODSH REGENERON PHARMS	COM	US	USD	AAA	1,134.43	844.92	0.52%
						Total:	162,180	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)	152,141.24