



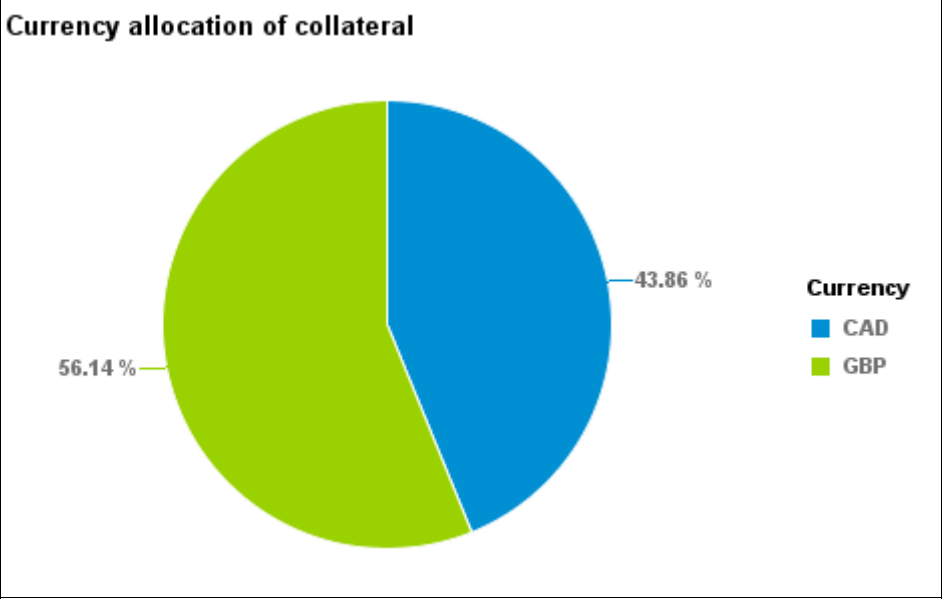
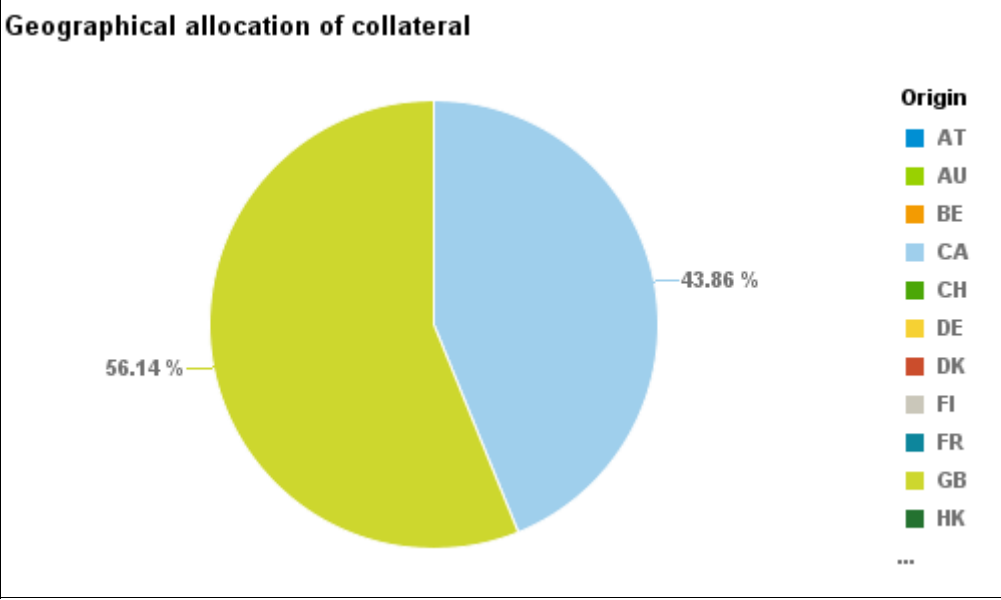
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|---|---|
| Summary of policy | |
| % limit on maximum percentage of book on loan | 30% |
| Revenue Split | 75/25 * |
| Name of the Fund | SSTL - HUIF - UK MULTI-FACTOR EQUITY FUND |
| Replication Mode | Physical replication |
| ISIN Code | GB00B3CGFN43 |
| Total net assets (AuM) | 20,725,250 |
| 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

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| Securities lending data - as at 11/08/2025 | |
| Currently on loan in GBP (base currency) | 148,778.91 |
| Current percentage on loan (in % of the fund AuM) | 0.72% |
| Collateral value (cash and securities) in GBP (base currency) | 157,943.71 |
| Collateral value (cash and securities) in % of loan | 106% |

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| Securities lending statistics | |
| 12-month average on loan in GBP (base currency) | 177,842.82 |
| 12-month average on loan as a % of the fund AuM | 0.94% |
| 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) | 0,157.74 |
| Gross Return for the fund over the last 12 months in % of the fund AuM | 0.0008% |

| Collateral data - as at 11/08/2025 | | | | | | | | |
|------------------------------------|------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| CA11271J1075 | BROOKFIELD CO ODSH BROOKFIELD CO | COM | CA | CAD | AAA | 41,755.07 | 22,588.01 | 14.30% |
| CA1360691010 | CIBC ODSH CIBC | COM | CA | CAD | AAA | 42,878.54 | 23,195.77 | 14.69% |
| CA6330671034 | NATL BK CANADA ODSH NATL BK CANADA | COM | CA | CAD | AAA | 43,420.24 | 23,488.81 | 14.87% |
| GB0003718474 | GAMES WORKSHOP ODSH GAMES WORKSHOP | CST | GB | GBP | AA3 | 1,401.30 | 1,401.30 | 0.89% |
| GB0007669376 | ORD GBP0.15 ST.JAMES PLACE CAP | CST | GB | GBP | AA3 | 15,508.11 | 15,508.11 | 9.82% |
| GB0009895292 | ORD USD0.25 ASTRAZENECA | CST | GB | GBP | AA3 | 1,310.64 | 1,310.64 | 0.83% |
| GB00B63H8491 | ROLLS ROYCE ODSH ROLLS ROYCE | CST | GB | GBP | AA3 | 23,390.84 | 23,390.84 | 14.81% |
| GB00BM8PJY71 | NATWEST GRP ODSH NATWEST GRP | CST | GB | GBP | AA3 | 23,531.22 | 23,531.22 | 14.90% |
| GB00BMJ6DW54 | INFORMA ODSH INFORMA | CST | GB | GBP | AA3 | 23,529.01 | 23,529.01 | 14.90% |
| | | | | | | Total: | 157,943.71 | 100.00% |



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|---|------------|--------------|
| Counterparts | | |
| Number of counterparties with exposure exceeding 3% of the Fund's NAV | | |
| No. | Major Name | Market Value |
| | | |

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|-------------------------------|------------------------------|--------------|
| Top 5 borrowers in last Month | | |
| No. | Counterparty | Market Value |
| 1 | BANK OF NOVA SCOTIA (PARENT) | 163,596.79 |