



Securities Lending Report

SSTL - HITIF - EUROPEAN INDEX FUND

Report as at 16/06/2025

<b>Summary of policy</b>	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - EUROPEAN INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00B80QGH28
Total net assets (AuM)	6,039,226,858
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

<b>Securities lending data - as at 16/06/2025</b>	
Currently on loan in GBP (base currency)	980,304,367.43
Current percentage on loan (in % of the fund AuM)	16.23%
Collateral value (cash and securities) in GBP (base currency)	1,035,645,821.70
Collateral value (cash and securities) in % of loan	106%

<b>Securities lending statistics</b>	
12-month average on loan in GBP (base currency)	881,512,065.05
12-month average on loan as a % of the fund AuM	18.44%
12-month maximum on loan in GBP	1,366,691,542.74
12-month maximum on loan as a % of the fund AuM	24.25%
Gross Return for the fund over the last 12 months in (base currency fund)	1,493,595.70
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0312%

<b>Collateral data - as at 16/06/2025</b>								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	994,441.50	538,802.86	0.05%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	971,153.14	526,184.89	0.05%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		7,872,715.99	7,141,433.23	0.69%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		7,670,296.19	6,957,815.85	0.67%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	268,986.07	228,710.20	0.02%
DE0001143287	DEGV IO STR 07/04/25 GERMANY	GOV	DE	EUR	AAA	769,022.80	653,875.35	0.06%
DE0003811444	DEGV IO STR 08/15/26 GERMANY	GOV	DE	EUR	AAA	12,480.50	10,611.77	0.00%
DE0005785802	FRESENIUS MED CR ODSH FRESENIUS MED CR	COM	DE	EUR	AAA	598.54	508.92	0.00%
DE0006047004	HEIDELBERG MATER ODSH HEIDELBERG MATER	COM	DE	EUR	AAA	2,760,407.40	2,347,085.62	0.23%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	5,436,319.49	4,622,327.60	0.45%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	2,760,398.85	2,347,078.35	0.23%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	14,007,026.21	11,909,723.84	1.15%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	29,480,732.98	25,066,518.99	2.42%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	265,955.73	226,133.60	0.02%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	237,971.63	202,339.62	0.02%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	513,000.16	513,000.16	0.05%
FI0009013403	KONE ODSH KONE	COM	FI	EUR	AA1	356,200.39	302,865.73	0.03%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	624,391.20	530,899.75	0.05%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	15,449,965.99	13,136,609.12	1.27%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	26,411,920.19	22,457,206.18	2.17%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	11,462,945.20	9,746,573.59	0.94%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	14,007,096.46	11,909,783.57	1.15%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	20,494,052.20	17,425,433.38	1.68%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	2,760,450.28	2,347,122.08	0.23%
FR0000133308	ORANGE ODSH ORANGE	COM	FR	EUR	AA2	4,598,720.99	3,910,144.54	0.38%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	148.41	126.19	0.00%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	199,815.59	169,896.77	0.02%
FR0012938116	FRGV 1.000 11/25/25 FRANCE	GOV	FR	EUR	AA2	43.06	36.61	0.00%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	AA2	8.15	6.93	0.00%
FR0014003N51	FRGV 0.100 03/01/32 FRANCE	GOV	FR	EUR	AA2	1.07	0.91	0.00%
GB0001826634	ORD GBP0.05 DIPLOMA	CST	GB	GBP	AA3	1,498,516.20	1,498,516.20	0.14%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	538,807.57	538,807.57	0.05%
GB0009465807	ORD GBP0.125 WEIR GROUP	CST	GB	GBP	AA3	25.16	25.16	0.00%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	15,196,714.08	15,196,714.08	1.47%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	24,430.50	24,430.50	0.00%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	4,228,147.00	4,228,147.00	0.41%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	5,250,945.15	5,250,945.15	0.51%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	11,909,910.60	11,909,910.60	1.15%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	5,610,718.52	5,610,718.52	0.54%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	531,700.50	531,700.50	0.05%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	208.80	208.80	0.00%
GB00BHJYC057	INTERCONTINENTAL ODSH INTERCONTINENTAL	CST	GB	GBP	AA3	9,897,517.52	9,897,517.52	0.96%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	3,394,631.10	3,394,631.10	0.33%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	34,541.55	34,541.55	0.00%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	29,712.70	29,712.70	0.00%
GB00BP6MXD84	SHELL ODSH SHELL	CST	GB	GBP	AA3	78.93	78.93	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	228,880.87	228,880.87	0.02%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	5,548,199.99	5,548,199.99	0.54%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	1,158,169.12	1,158,169.12	0.11%

## Collateral data - as at 16/06/2025

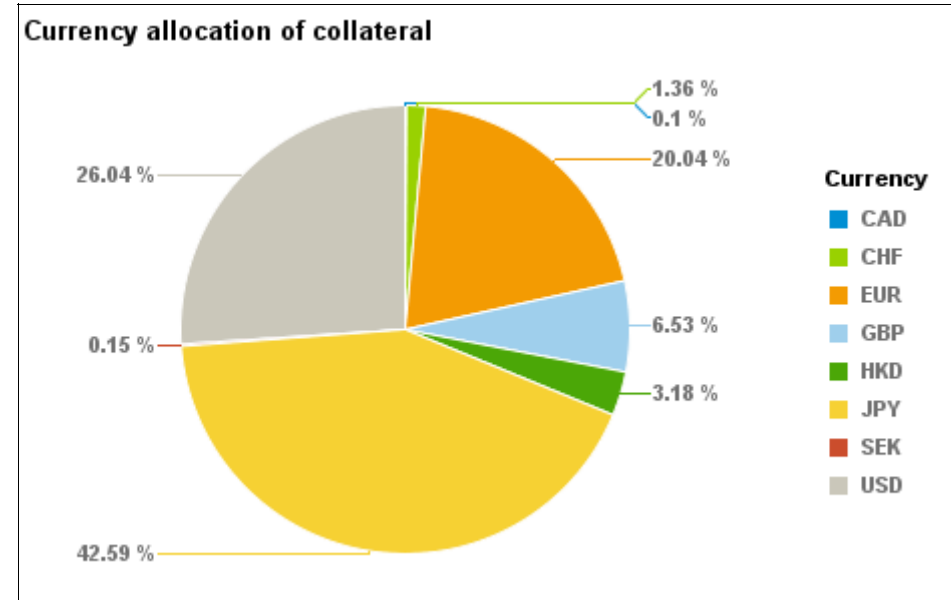
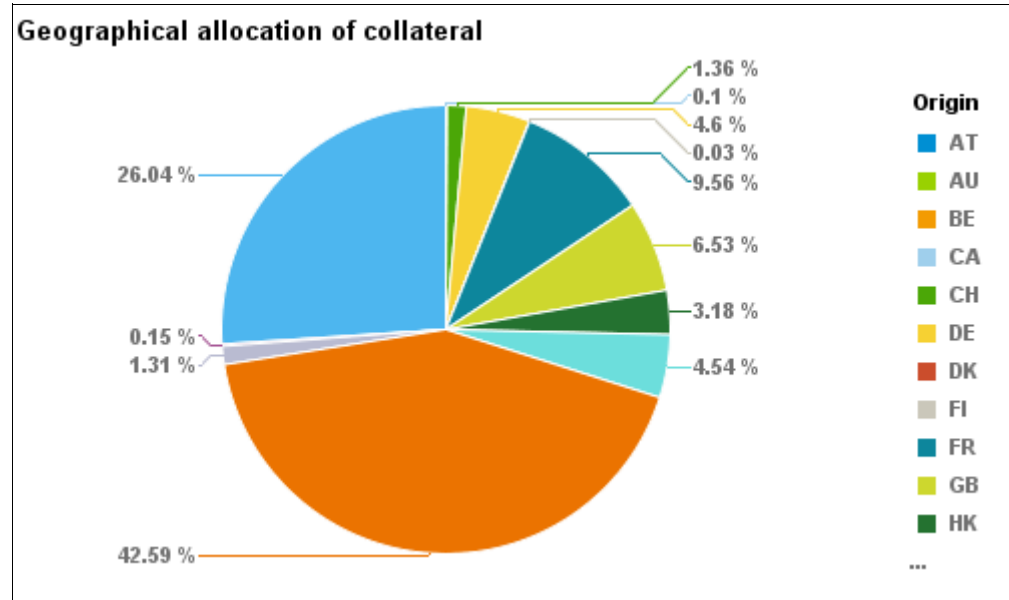
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	270,929.56	270,929.56	0.03%
HK0002007356	CLP HOLDINGS ODSH CLP HOLDINGS	COM	HK	HKD		7,752,274.09	727,441.76	0.07%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		5,625,313.15	4,783,022.83	0.46%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		26,305,617.93	22,366,820.79	2.16%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		9,603,328.36	8,165,401.21	0.79%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		13,755,664.47	11,695,999.04	1.13%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	1,750,482.94	1,750,482.94	0.17%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	4,796,606,294.41	24,510,184.26	2.37%
JP1051721Q98	JPGV 0.500 06/20/29 JAPAN	GOV	JP	JPY	A1	6,635,874,137.76	33,908,661.22	3.27%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	6,620,002,329.91	33,827,557.85	3.27%
JP1103721PA1	JPGV 0.800 09/20/33 JAPAN	GOV	JP	JPY	A1	5,049,914,401.42	25,804,563.66	2.49%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	2,945,674,634.54	15,052,106.35	1.45%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	5,049,914,536.45	25,804,564.35	2.49%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	5,049,896,467.61	25,804,472.02	2.49%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	6,290,300,651.92	32,142,814.85	3.10%
JP1120271N56	JPGV 0.005 03/10/32 JAPAN	GOV	JP	JPY	A1	2,175,835,421.21	11,118,304.03	1.07%
JP1201081914	JPGV 1.900 12/20/28 JAPAN	GOV	JP	JPY	A1	731,512,466.42	3,737,956.43	0.36%
JP1201111968	JPGV 2.200 06/20/29 JAPAN	GOV	JP	JPY	A1	16,467,494.52	84,147.27	0.01%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	548,471,962.62	2,802,637.54	0.27%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	476,032.69	2,432.48	0.00%
JP1201481E36	JPGV 1.500 03/20/34 JAPAN	GOV	JP	JPY	A1	6,623,204,863.45	33,843,922.48	3.27%
JP1201601H38	JPGV 0.700 03/20/37 JAPAN	GOV	JP	JPY	A1	897,502,613.15	4,586,149.68	0.44%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	1,011,161,591.53	5,166,935.83	0.50%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	6,047,995.61	30,904.66	0.00%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	812,458,049.08	4,151,580.36	0.40%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	5,049,902,943.27	25,804,505.11	2.49%
JP1201901QA8	JPGV 1.800 09/20/44 JAPAN	GOV	JP	JPY	A1	457,864,999.42	2,339,644.91	0.23%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	802,351,982.84	4,099,939.36	0.40%
JP1300211610	JPGV 2.300 12/20/35 JAPAN	GOV	JP	JPY	A1	75,970,960.06	388,204.10	0.04%
JP13002918A0	JPGV 2.400 09/20/38 JAPAN	GOV	JP	JPY	A1	4,186,882,556.51	21,394,556.20	2.07%
JP1300511G61	JPGV 0.300 06/20/46 JAPAN	GOV	JP	JPY	A1	1,013,544,021.15	5,179,109.81	0.50%
JP1300521G93	JPGV 0.500 09/20/46 JAPAN	GOV	JP	JPY	A1	34,660,566.43	177,112.07	0.02%
JP1300581J30	JPGV 0.800 03/20/48 JAPAN	GOV	JP	JPY	A1	1,156,581,671.27	5,910,018.07	0.57%
JP1300591J79	JPGV 0.700 06/20/48 JAPAN	GOV	JP	JPY	A1	652,177,936.43	3,332,564.82	0.32%
JP1300801PA2	JPGV 1.800 09/20/53 JAPAN	GOV	JP	JPY	A1	5,049,896,794.42	25,804,473.69	2.49%
JP1400041B55	JPGV 2.200 03/20/51 JAPAN	GOV	JP	JPY	A1	4,737,291,073.20	24,207,089.34	2.34%
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	1,199,780,960.53	6,130,762.17	0.59%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	812,173,006.39	4,150,123.82	0.40%
JP1400081F45	JPGV 1.400 03/20/55 JAPAN	GOV	JP	JPY	A1	2,909,015,352.36	14,864,781.04	1.44%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1743031R52	JPGV 08/04/25 JAPAN	GOV	JP	JPY	A1	12,391,206.31	63,317.84	0.01%
JP3122800000	AMADA ODSH AMADA	COM	JP	JPY	A1	204,267,299.73	1,043,785.72	0.10%
JP3209000003	CASIO COMPUTER ODSH CASIO COMPUTER	COM	JP	JPY	A1	51,408,898.08	262,694.39	0.03%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	282,095,599.03	1,441,480.64	0.14%
JP3538800008	TDK ODSH TDK	COM	JP	JPY	A1	274,790,698.49	1,404,153.32	0.14%
JP3560800009	TOKAI CARBON ODSH TOKAI CARBON	COM	JP	JPY	A1	17,708,849.24	90,490.47	0.01%
JP3597800006	TOBU RAILWAY ODSH TOBU RAILWAY	COM	JP	JPY	A1	139,575,598.84	713,217.52	0.07%
JP3625000009	TOKUYAMA ODSH TOKUYAMA	COM	JP	JPY	A1	273,435,748.62	1,397,229.66	0.13%
JP3629000005	TOPPAN HOLDINGS ODSH TOPPAN HOLDINGS	COM	JP	JPY	A1	85,989,398.39	439,397.33	0.04%
JP3705200008	JAPAN AIRLINES ODSH JAPAN AIRLINES	COM	JP	JPY	A1	131,635,899.34	672,646.44	0.06%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	802,798.30	4,102.22	0.00%
JP3898400001	mitsubishi ODSH MITSUBISHI	COM	JP	JPY	A1	297,278,098.05	1,519,061.71	0.15%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	1,149,567,199.05	5,874,174.81	0.57%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		25,013,333.67	2,347,149.14	0.23%
KYG5496K1242	LI NING ODSH LI NING	COM	HK	HKD		2,408,005.74	225,957.43	0.02%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		6,544.94	614.15	0.00%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		315,727,469.28	29,626,577.08	2.86%
LU1598757687	ARCELORMITTAL ODSH ARCELORMITTAL	COM	NL	EUR	AAA	2,900,056.55	2,465,824.80	0.24%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	13,043.05	11,090.09	0.00%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	20,493,999.30	17,425,388.40	1.68%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	13,081,919.29	11,123,135.18	1.07%
SE0000108656	ERICSSON ODSH ERICSSON	COM	SE	SEK	AAA	20,191,197.90	1,565,039.29	0.15%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	5,398,884.47	3,976,639.39	0.38%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	44,833,061.68	33,022,547.55	3.19%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	35,135,057.63	25,879,319.14	2.50%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	35,135,126.40	25,879,369.79	2.50%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	35,135,210.31	25,879,431.60	2.50%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	24,225,911.75	17,844,003.79	1.72%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	4,845,599.99	3,569,108.38	0.34%
US1729081059	CINTAS ODSH CINTAS	COM	US	USD	AAA	8,768,431.97	6,458,536.42	0.62%
US2371941053	DARDEN ODSH DARDEN	COM	US	USD	AAA	6,640,927.49	4,891,487.12	0.47%
US3379321074	FIRSTENERGY ODSH FIRSTENERGY	COM	US	USD	AAA	1,904,693.43	1,402,934.06	0.14%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	575,339.00	423,775.64	0.04%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	5,832.65	4,296.14	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	753.97	555.35	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	7,128,744.70	5,250,797.11	0.51%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	32,476,814.87	23,921,345.61	2.31%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	7,128,942.45	5,250,942.77	0.51%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	24,385,335.06	17,961,429.72	1.73%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912797PQ48	UST BILL 08/28/25 US TREASURY	GOV	US	USD	AAA	52,343.31	38,554.35	0.00%
US912810QV35	UST 0.750 02/15/42 US TREASURY	GOV	US	USD	AAA	46,146,529.56	33,990,004.46	3.28%
US912810RM27	UST 3.000 05/15/45 US TREASURY	GOV	US	USD	AAA	406,287.64	299,258.01	0.03%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	287,067.76	211,444.60	0.02%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	11,112,366.97	8,185,001.27	0.79%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	5,288,203.31	3,895,115.32	0.38%
US9128283F58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	AAA	96.31	70.94	0.00%
US912828U246	UST 2.000 11/15/26 US TREASURY	GOV	US	USD	AAA	32,321.15	23,806.69	0.00%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	AAA	32,634.16	24,037.24	0.00%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	AAA	484.27	356.70	0.00%
US91282CGH88	UST 3.500 01/31/28 US TREASURY	GOV	US	USD	AAA	5,288,218.28	3,895,126.34	0.38%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	5,288,225.51	3,895,131.67	0.38%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	376,905.74	277,616.28	0.03%
US91282CKU44	UST 4.625 05/31/31 US TREASURY	GOV	US	USD	AAA	5,287,785.73	3,894,807.74	0.38%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	3,297,441.42	2,428,786.08	0.23%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	AAA	5,288,166.64	3,895,088.31	0.38%
US91282CMN82	UST 4.250 02/15/28 US TREASURY	GOV	US	USD	AAA	4,242,526.95	3,124,904.76	0.30%
US91282CMY48	UST 3.750 04/30/27 US TREASURY	GOV	US	USD	AAA	100.07	73.71	0.00%
						<b>Total:</b>	<b>1,035,645,821.7</b>	<b>100.00%</b>



**Counterparts**

Number of counterparties with exposure exceeding 3% of the Fund's NAV

No.	Major Name	Market Value
1	MORGAN STANLEY & CO INTERNATIONAL	202,404,200.33

**Top 5 borrowers in last Month**

No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	262,209,656.57
2	MERRILL LYNCH INTERNATIONAL (PARENT)	164,468,723.69

3	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	147,125,412.96
4	JP MORGAN SECS PLC (PARENT)	143,192,007.48
5	NATIXIS (PARENT)	117,845,311.57