



Securities Lending Report

SSTL - HITIF - EUROPEAN INDEX FUND

Report as at 26/08/2025

Summary of policy	
% 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)	6,339,055,346
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 26/08/2025	
Currently on loan in GBP (base currency)	795,838,843.20
Current percentage on loan (in % of the fund AuM)	12.55%
Collateral value (cash and securities) in GBP (base currency)	843,187,620.36
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	938,143,749.68
12-month average on loan as a % of the fund AuM	18.50%
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)	1,603,483.91
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0316%

Collateral data - as at 26/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	AA3	36,289,554.82	31,418,167.89	3.73%
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	30,577,325.99	26,472,729.31	3.14%
BE0003764785	ACKERMANS ODSH ACKERMANS	COM	BE	EUR	AA3	866,212.19	749,934.80	0.09%
BE0165385973	MELEXIS ODSH MELEXIS	COM	BE	EUR	AA3	285,246.00	246,955.54	0.03%
BE0974264930	AGEAS ODSH AGEAS	COM	BE	EUR	AA3	1,077,402.85	932,775.94	0.11%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	12,126,979.18	10,499,094.57	1.25%
BMG3223R1088	EVEREST GROUP ODSH EVEREST GROUP	COM	US	USD	AAA	10,592,866.19	7,845,114.75	0.93%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	68,634.29	36,768.70	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	3,461,277.71	1,854,272.47	0.22%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	2,805,887.05	1,503,167.20	0.18%

Collateral data - as at 26/08/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	2,932,669.74	1,571,087.10	0.19%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	4,073,952.71	2,182,494.15	0.26%
CA9611485090	GEORGE WESTON ODSH GEORGE WESTON	COM	CA	CAD	AAA	88.40	47.36	0.00%
DE0001102341	DEGV 2.500 08/15/46 GERMANY	GOV	DE	EUR	AAA	89,167.19	77,197.69	0.01%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	5,601,463.14	4,849,541.70	0.58%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	8,344,174.15	7,224,080.47	0.86%
DE0001108835	DEGV PO STR 08/15/48 GERMANY	GOV	DE	EUR	AAA	68,341.96	59,167.97	0.01%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	8,434,164.85	7,301,991.13	0.87%
DE0005785802	FRESENIUS MED CR ODSH FRESENIUS MED CR	COM	DE	EUR	AAA	7,030,041.22	6,086,352.30	0.72%
DE0006047004	HEIDELBERG MATER ODSH HEIDELBERG MATER	COM	DE	EUR	AAA	26,007,116.18	22,516,008.99	2.67%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	24,279,562.99	21,020,356.69	2.49%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	38,647,710.00	33,459,772.30	3.97%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	13,446,486.89	11,641,476.03	1.38%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	11,815,506.41	10,229,432.85	1.21%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	4,482,580.79	3,880,854.33	0.46%
DE000ENAG999	E.ON ODSH E.ON	COM	DE	EUR	AAA	2,567,394.94	2,222,756.54	0.26%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,478,378.97	7,340,270.09	0.87%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	9,246,949.85	9,246,949.85	1.10%
FI0009013296	NESTE ODSH NESTE	COM	FI	EUR	AA1	5,132,947.74	4,443,918.22	0.53%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	9,061,404.29	7,845,032.07	0.93%
FR0000120172	CARREFOUR ODSH CARREFOUR	COM	FR	EUR	AA2	84,710.44	73,339.20	0.01%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	17,062,573.04	14,772,151.02	1.75%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	488.04	422.53	0.00%
FR0000121485	KERING ODSH KERING	COM	FR	EUR	AA2	6,219,573.74	5,384,679.23	0.64%
FR0000131906	RENAULT ODSH RENAULT	COM	FR	EUR	AA2	390,859.53	338,391.87	0.04%
FR0000133308	ORANGE ODSH ORANGE	COM	FR	EUR	AA2	5,587,504.26	4,837,456.61	0.57%
FR0013410552	FRGV 0.100 03/01/29 FRANCE	GOV	FR	EUR	AA2	6,808,381.43	5,894,447.37	0.70%
FR0014001NN8	FRGV 0.500 05/25/72 FRANCE	GOV	FR	EUR	AA2	3,195,948.45	2,766,935.15	0.33%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	4,244,481.57	4,244,481.57	0.50%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	2,917,391.40	2,917,391.40	0.35%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	5,193,767.61	5,193,767.61	0.62%
GB0004893086	UKT 4 1/4 06/07/32 UK TREASURY	GIL	GB	GBP	AA3	5,923,739.34	5,923,739.34	0.70%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	1,882,643.63	1,882,643.63	0.22%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	1,889,963.21	1,889,963.21	0.22%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	1.68	1.68	0.00%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	26.90	26.90	0.00%
GB0009465807	ORD GBP0.125 WEIR GROUP	CST	GB	GBP	AA3	407,119.84	407,119.84	0.05%
GB0030913577	ORD GBP0.05 BT GROUP PLC	CST	GB	GBP	AA3	1,454,697.31	1,454,697.31	0.17%
GB00B0LCW083	ORD SHARES OF 10P EACH HIKMA PHARMACEUTICALS PLC	CST	GB	GBP	AA3	7,146,648.36	7,146,648.36	0.85%

Collateral data - as at 26/08/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	3,407,621.75	3,407,621.75	0.40%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	389,612.60	389,612.60	0.05%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	10,229,947.00	10,229,947.00	1.21%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	5,694,191.66	5,694,191.66	0.68%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	390,553.00	390,553.00	0.05%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	390,617.17	390,617.17	0.05%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	AA3	17,059,991.28	17,059,991.28	2.02%
GB00BGDT3G23	RIGHTMOVE ODSH RIGHTMOVE	CST	GB	GBP	AA3	1,887,542.74	1,887,542.74	0.22%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	222,322.74	222,322.74	0.03%
GB00BH4HKS39	VODAFONE GROUP ODSH VODAFONE GROUP	CST	GB	GBP	AA3	28.35	28.35	0.00%
GB00BJMHB534	UKT 0 7/8 22/10/29 UK Treasury	GIL	GB	GBP	AA3	3,401,908.22	3,401,908.22	0.40%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	1,423,547.38	1,423,547.38	0.17%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	8,304,375.45	8,304,375.45	0.98%
GB00BMGR2809	UKT 0 1/4 07/31/31 UK Treasury	GIL	GB	GBP	AA3	4,582,924.92	4,582,924.92	0.54%
HK0669013440	TTI ODSH TTI	COM	HK	HKD		21,951,142.48	2,081,308.31	0.25%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	12,823,582.59	9,497,191.33	1.13%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	2,225.63	1,648.31	0.00%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	2,341,745.28	2,341,745.28	0.28%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		4,436,290.54	3,840,777.92	0.46%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		4,436,260.81	3,840,752.18	0.46%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		4,436,311.32	3,840,795.91	0.46%
IT0003132476	ENI ODSH ENI	COM	IT	EUR		1,263,817.17	1,094,166.63	0.13%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		6,402,424.44	5,542,984.67	0.66%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		11,816,039.72	10,229,894.57	1.21%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		4,436,311.48	3,840,796.05	0.46%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		4,436,315.36	3,840,799.41	0.46%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	6,224,300,622.71	31,253,525.82	3.71%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	1,373,337,068.71	6,895,814.99	0.82%
JP1120271N56	JPGV 0.005 03/10/32 JAPAN	GOV	JP	JPY	A1	1,586,084,254.98	7,964,063.47	0.94%
JP1120301R56	JPGV 0.005 03/10/35 JAPAN	GOV	JP	JPY	A1	6,257,055,393.41	31,417,994.43	3.73%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	1,146,296,975.38	5,755,798.81	0.68%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	39,538,682.19	198,532.06	0.02%
JP1300581J30	JPGV 0.800 03/20/48 JAPAN	GOV	JP	JPY	A1	76,837,573.95	385,817.66	0.05%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	476,036,257.28	2,390,278.42	0.28%
JP1480011Q23	JPGV 0.700 12/20/33 JAPAN	GOV	JP	JPY	A1	564,633,409.10	2,835,143.40	0.34%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	412,975,949.82	2,073,639.32	0.25%
KYG1674K1013	BUDWEISERBREWING ODSH BUDWEISERBREWING	COM	HK	HKD		1,891.99	179.39	0.00%
KYG3777B1032	GEELY AUTOMOBILE ODSH GEELY AUTOMOBILE	COM	HK	HKD		21,878,570.69	2,074,427.38	0.25%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		98,891,984.35	9,376,491.86	1.11%

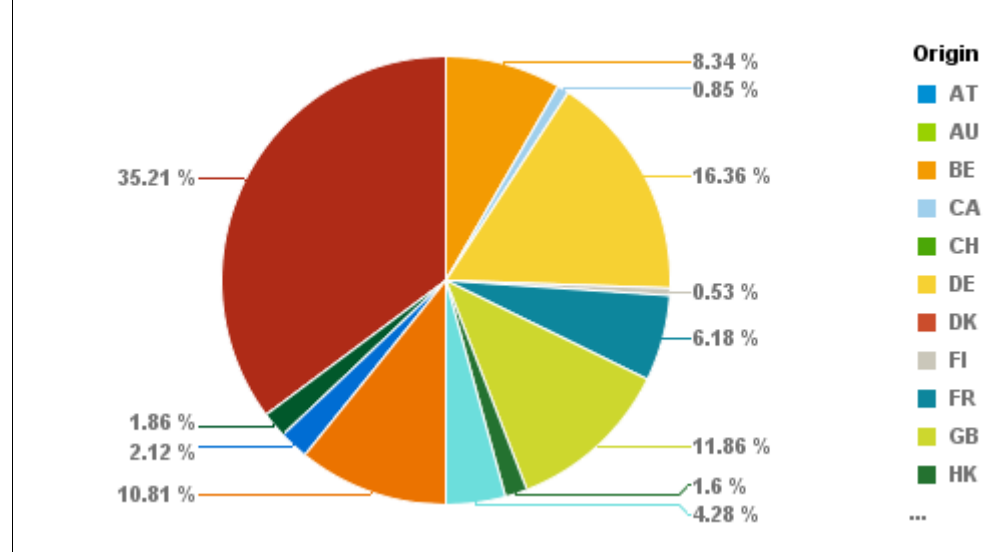
Collateral data - as at 26/08/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	11,815,260.17	10,229,219.66	1.21%
NL0000334118	ASM INTL ODSH ASM INTL	COM	NL	EUR	AAA	8,804,134.00	7,622,296.87	0.90%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	11,815,818.05	10,229,702.65	1.21%
SE0000106270	HENNES & MAURITZ ODSH HENNES & MAURITZ	COM	SE	SEK	AAA	201,861,813.19	15,685,958.31	1.86%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	377,011.97	279,216.42	0.03%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	20,452,372.36	15,147,100.43	1.80%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	80,096,161.64	59,319,505.01	7.04%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	4,307,821.42	3,190,388.02	0.38%
US12769G1004	CAESARS ENTERTAI ODSH CAESARS ENTERTAI	COM	US	USD	AAA	737,283.49	546,034.80	0.06%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	22,109.99	16,374.74	0.00%
US22160N1090	COSTAR GRP ODSH COSTAR GRP	COM	US	USD	AAA	523,328.81	387,579.20	0.05%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	9,859,602.37	7,302,056.93	0.87%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	14,458,086.90	10,707,711.09	1.27%
US3156161024	F5 ODSH F5	COM	US	USD	AAA	1,161,144.60	859,947.86	0.10%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	20,452,563.54	15,147,242.02	1.80%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	7,245,671.25	5,366,170.15	0.64%
US3848021040	WW GRAINGER ODSH WW GRAINGER	COM	US	USD	AAA	6,850,922.00	5,073,817.44	0.60%
US4062161017	HALLIBURTON ODSH HALLIBURTON	COM	US	USD	AAA	1,192,911.31	883,474.40	0.10%
US4278661081	HERSHEY ODSH HERSHEY	COM	US	USD	AAA	2,818,065.96	2,087,069.77	0.25%
US4606901001	INTERPUBLIC GRP ODSH INTERPUBLIC GRP	COM	US	USD	AAA	155,373.50	115,070.17	0.01%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	7,062,974.18	5,230,864.05	0.62%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	26,595,176.63	19,696,483.34	2.34%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	40,397.74	29,918.71	0.00%
US65473P1057	NISOURCE ODSH NISOURCE	COM	US	USD	AAA	3,584.28	2,654.53	0.00%
US6556631025	NORDSON ODSH NORDSON	COM	US	USD	AAA	7,451.06	5,518.28	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	76,769,519.86	56,855,782.16	6.74%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	243,884.75	180,621.92	0.02%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	7,185,026.55	5,321,256.47	0.63%
US7234841010	PINNACLE WEST ODSH PINNACLE WEST	COM	US	USD	AAA	53,987.99	39,983.70	0.00%
US8064071025	HENRY SCHEIN ODSH HENRY SCHEIN	COM	US	USD	AAA	451,901.99	334,680.24	0.04%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	7,690,707.39	5,695,765.52	0.68%
US912810SM18	UST 0.250 02/15/50 US TREASURY	GOV	US	USD	AAA	7,118,465.88	5,271,961.40	0.63%
US912810TT51	UST 4.125 08/15/53 US TREASURY	GOV	US	USD	AAA	2,313,767.20	1,713,584.30	0.20%
US9128286B18	UST 2.625 02/15/29 US TREASURY	GOV	US	USD	AAA	9,371,995.98	6,940,933.89	0.82%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	527,494.81	390,664.55	0.05%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	527,381.97	390,580.98	0.05%
US91282CEZ05	UST 0.625 07/15/32 US TREASURY	GOV	US	USD	AAA	7,296,913.98	5,404,120.70	0.64%
US91282CKG59	UST 4.125 03/31/29 US TREASURY	GOV	US	USD	AAA	526,259.52	389,749.69	0.05%
US91282CLQ23	UST 3.875 10/15/27 US TREASURY	GOV	US	USD	AAA	10,586,994.51	7,840,766.16	0.93%

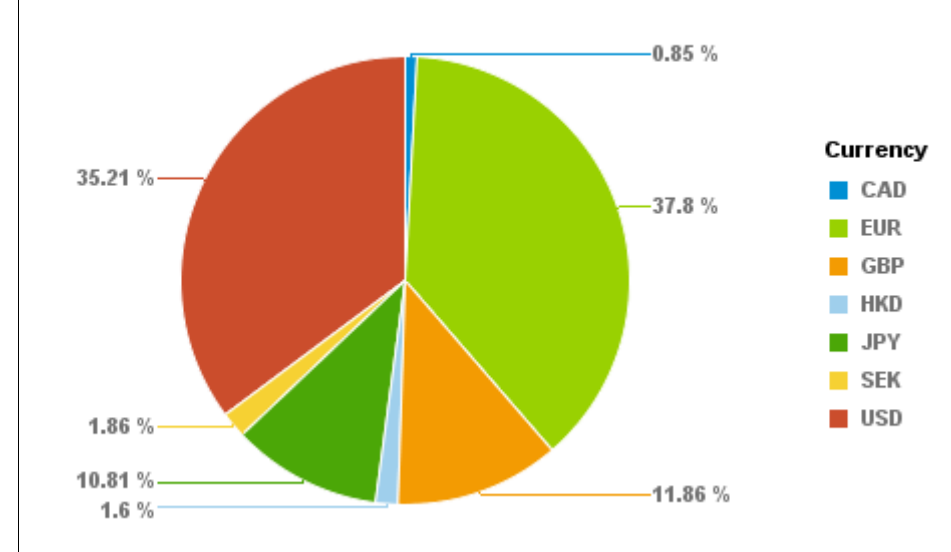
Collateral data - as at 26/08/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CLR06	UST 4.125 10/31/29 US TREASURY	GOV	US	USD	AAA	42,355,457.52	31,368,603.98	3.72%
US92826C8394	VISA ODSH VISA	COM	US	USD	AAA	1,395.27	1,033.34	0.00%
US94106L1098	WASTE MGMT ODSH WASTE MGMT	COM	US	USD	AAA	448.07	331.84	0.00%
						Total:	843,187,620.36	100.00%

Geographical allocation of collateral



Currency allocation of collateral



Counterparts

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

No.	Major Name	Market Value
1	NATIXIS (PARENT)	210,438,207.28

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	163,976,689.64
2	NATIXIS (PARENT)	158,423,147.25
3	JP MORGAN SECS PLC (PARENT)	103,076,579.46
4	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	95,944,775.51
5	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	85,605,084.90