



Securities Lending Report

SSTL - HITIF - EUROPEAN INDEX FUND

Report as at 12/06/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - EUROPEAN INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00B80QGH28
Total net assets (AuM)	6,108,604,469
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 12/06/2025	
Currently on loan in GBP (base currency)	1,099,437,921.52
Current percentage on loan (in % of the fund AuM)	18.00%
Collateral value (cash and securities) in GBP (base currency)	1,161,338,444.81
Collateral value (cash and securities) in % of loan	106%

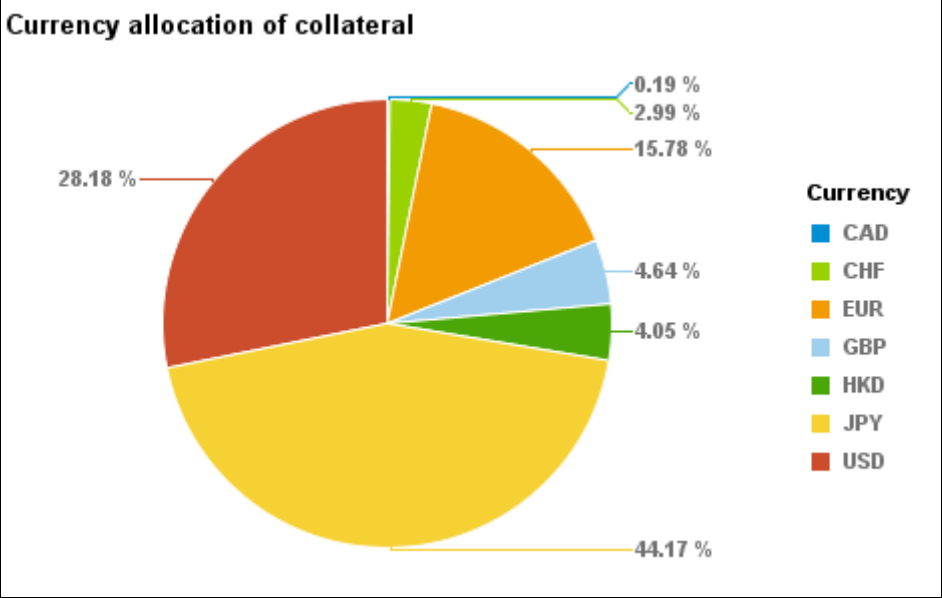
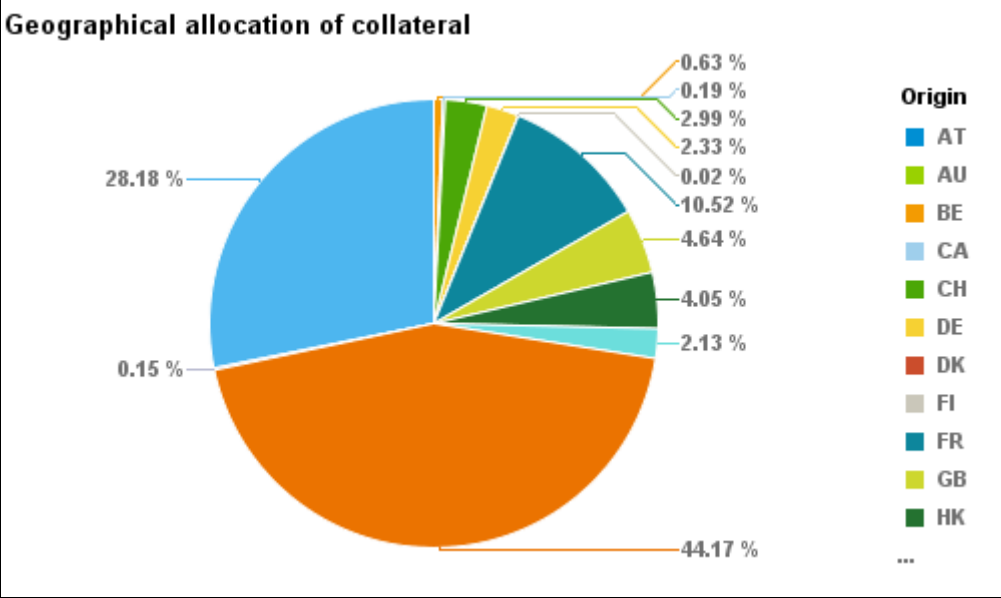
Securities lending statistics	
12-month average on loan in GBP (base currency)	881,512,065.05
12-month average on loan as a % of the fund AuM	18.44%
12-month maximum on loan in GBP	1,366,691,542.74
12-month maximum on loan as a % of the fund AuM	24.25%
Gross Return for the fund over the last 12 months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

Collateral data - as at 12/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0003565737	KBC GROEP ODSH KBC GROEP	COM	BE	EUR	AA3	8,601,569.45	7,280,368.26	0.63%
BE0974264930	AGEAS ODSH AGEAS	COM	BE	EUR	AA3	65,281.46	55,254.23	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	1,035,593.36	559,674.31	0.05%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	1,035,565.44	559,659.22	0.05%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	1,035,573.52	559,663.59	0.05%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	1,035,528.21	559,639.10	0.05%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		7,383,805.99	6,653,276.26	0.57%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		97.00	87.40	0.00%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		14,282,055.96	12,869,035.83	1.11%
CH0038863350	NESTLE ODSH NESTLE	COM	CH	CHF		10,727,704.70	9,666,340.51	0.83%

Collateral data - as at 12/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		6,114,207.45	5,509,287.66	0.47%
DE0005785604	FRESENIUS ODSH FRESENIUS	COM	DE	EUR	AAA	4,335,358.25	3,669,447.16	0.32%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	27,591,648.93	23,353,571.26	2.01%
FI0009000459	HUHTAMAKI ODSH HUHTAMAKI	COM	FI	EUR	AA1	242,179.25	204,980.51	0.02%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	12,936,017.47	10,949,045.00	0.94%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	27,462,688.29	23,244,418.98	2.00%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	18,131,370.12	15,346,391.41	1.32%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	15,145,164.51	12,818,867.03	1.10%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	8,454,405.40	7,155,808.61	0.62%
FR0000125007	CIE SAINT GOBAIN ODSH CIE SAINT GOBAIN	COM	FR	EUR	AA2	12,278,751.78	10,392,735.33	0.89%
FR0000125338	CAPGEMINI ODSH CAPGEMINI	COM	FR	EUR	AA2	20,805,880.23	17,610,096.73	1.52%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	629.78	533.05	0.00%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	2,757,688.26	2,334,107.30	0.20%
GB0005576813	ORD GBP0.10 GALIFORM PLC	CST	GB	GBP	AA3	6,212,444.44	6,212,444.44	0.53%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	8,169,307.07	8,169,307.07	0.70%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	559,675.21	559,675.21	0.05%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	15,702,240.68	15,702,240.68	1.35%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	6,212,420.75	6,212,420.75	0.53%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	559,670.43	559,670.43	0.05%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	6,133,701.66	6,133,701.66	0.53%
GB00BGLP8L22	IMI ODSH IMI	CST	GB	GBP	AA3	373,218.66	373,218.66	0.03%
GB00BHJYC057	INTERCONTINENTAL ODSH INTERCONTINENTAL	CST	GB	GBP	AA3	6,570,056.00	6,570,056.00	0.57%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	3,286,923.34	3,286,923.34	0.28%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	95,526.14	95,526.14	0.01%
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	22,137.19	22,137.19	0.00%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		5,390,875.89	4,562,837.28	0.39%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		2,757,694.56	2,334,112.64	0.20%
IT0003796171	POSTE ITALIANE ODSH POSTE ITALIANE	COM	IT	EUR		5,917,733.58	5,008,769.62	0.43%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		14,138,592.35	11,966,904.36	1.03%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	8,576,081,293.25	43,744,134.40	3.77%
JP1103571L10	JPGV 0.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,018,584,807.50	5,195,509.37	0.45%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	5,599,344,349.96	28,560,651.82	2.46%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	5,599,368,027.04	28,560,772.59	2.46%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	6,908,182,925.67	35,236,662.53	3.03%
JP1120271N56	JPGV 0.005 03/10/32 JAPAN	GOV	JP	JPY	A1	2,169,429,652.36	11,065,639.31	0.95%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	5,599,365,527.39	28,560,759.84	2.46%
JP1201521F37	JPGV 1.200 03/20/35 JAPAN	GOV	JP	JPY	A1	7,560,906,649.78	38,566,019.30	3.32%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	1,829,581,395.95	9,332,170.69	0.80%
JP1201551FC0	JPGV 1.000 12/20/35 JAPAN	GOV	JP	JPY	A1	953,359,518.11	4,862,813.85	0.42%

Collateral data - as at 12/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201631HC6	JPGV 0.600 12/20/37 JAPAN	GOV	JP	JPY	A1	11,929,625,194.27	60,849,601.35	5.24%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	775,279,715.35	3,954,479.78	0.34%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	811,288,337.82	4,138,149.45	0.36%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	5,599,340,652.44	28,560,632.96	2.46%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	94,201,999.69	480,497.42	0.04%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	6,958,801,747.03	35,494,854.64	3.06%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	4,814,000,225.17	24,554,836.37	2.11%
JP1300431E60	JPGV 1.700 06/20/44 JAPAN	GOV	JP	JPY	A1	3,681,519,006.96	18,778,374.03	1.62%
JP1300511G61	JPGV 0.300 06/20/46 JAPAN	GOV	JP	JPY	A1	1,193,654,464.77	6,088,489.55	0.52%
JP1300581J30	JPGV 0.800 03/20/48 JAPAN	GOV	JP	JPY	A1	811,274,612.29	4,138,079.44	0.36%
JP1300591J79	JPGV 0.700 06/20/48 JAPAN	GOV	JP	JPY	A1	651,403,889.18	3,322,624.67	0.29%
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	2,121,140,183.52	10,819,328.56	0.93%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	811,283,067.97	4,138,122.57	0.36%
JP1400081F45	JPGV 1.400 03/20/55 JAPAN	GOV	JP	JPY	A1	5,599,371,203.07	28,560,788.79	2.46%
JP1743061R55	JPGV 08/18/25 JAPAN	GOV	JP	JPY	A1	6,958,778,518.90	35,494,736.16	3.06%
JP3111200006	ASAHI KASEI ODSH ASAHI KASEI	COM	JP	JPY	A1	4,084,918.64	20,836.00	0.00%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	282,592,798.95	1,441,424.93	0.12%
JP3278600006	KEISEI ELEC RY ODSH KEISEI ELEC RY	COM	JP	JPY	A1	4,181.77	21.33	0.00%
JP3351500008	SHIZUOKAFINCLGRP ODSH SHIZUOKAFINCLGRP	COM	JP	JPY	A1	1,365,199.18	6,963.49	0.00%
JP3401400001	SUMITOMO CHEM ODSH SUMITOMO CHEM	COM	JP	JPY	A1	139,958.85	713.89	0.00%
JP3519400000	CHUGAI PHARM ODSH CHUGAI PHARM	COM	JP	JPY	A1	3,774,499.32	19,252.64	0.00%
JP3538800008	TDK ODSH TDK	COM	JP	JPY	A1	49,806,599.71	254,049.20	0.02%
JP3574200006	TOKYU ODSH TOKYU	COM	JP	JPY	A1	1,032,204,148.94	5,264,977.73	0.45%
JP3695200000	NGK INSULATORS ODSH NGK INSULATORS	COM	JP	JPY	A1	279,667,298.48	1,426,502.79	0.12%
JP3942400007	ASTELLAS PHARMA ODSH ASTELLAS PHARMA	COM	JP	JPY	A1	282,591,748.12	1,441,419.57	0.12%
JP3942600002	YAMAHA CORP ODSH YAMAHA CORP	COM	JP	JPY	A1	4,052.37	20.67	0.00%
JP3967200001	RAKUTEN GROUP ODSH RAKUTEN GROUP	COM	JP	JPY	A1	410,299.45	2,092.82	0.00%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		24,803,450.94	2,334,112.92	0.20%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		24,803,351.16	2,334,103.53	0.20%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		24,803,458.17	2,334,113.60	0.20%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		384,859,259.88	36,216,935.01	3.12%
KYG960071028	WH GROUP ODSH WH GROUP	COM	HK	HKD		15,318,016.12	1,441,492.13	0.12%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		24,803,508.54	2,334,118.34	0.20%
LU2598331598	TENARIS ODSH TENARIS	COM	IT	EUR		1,062,545.34	899,338.36	0.08%
NL0000009082	KPN ODSH KPN	COM	NL	EUR	AAA	377,777.83	319,751.15	0.03%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	26,354,360.50	22,306,330.35	1.92%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	1,702,766.64	1,441,221.66	0.12%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	8,986,242.96	6,654,961.89	0.57%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	6,292,824.14	4,660,290.74	0.40%

Collateral data - as at 12/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	8,388,637.13	6,212,391.62	0.53%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	53,872,661.12	39,896,596.21	3.44%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	44,886,421.08	33,241,636.48	2.86%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	4,360,278.80	3,229,101.35	0.28%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	44,886,299.15	33,241,546.18	2.86%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	44,886,431.49	33,241,644.19	2.86%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	44,886,376.84	33,241,603.72	2.86%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	6,288,562.53	4,657,134.71	0.40%
US12541W2098	CH ROBINSON ODSH CH ROBINSON	COM	US	USD	AAA	2,455,286.29	1,818,316.82	0.16%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	5,910,380.93	4,377,063.92	0.38%
US1729081059	CINTAS ODSH CINTAS	COM	US	USD	AAA	8,986,236.73	6,654,957.28	0.57%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	789,934.78	585,003.75	0.05%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	4,027,511.01	2,982,662.77	0.26%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	8,388,630.09	6,212,386.40	0.53%
US3379321074	FIRSTENERGY ODSH FIRSTENERGY	COM	US	USD	AAA	2,831,397.26	2,096,854.15	0.18%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	11,637.60	8,618.48	0.00%
US43300A2033	HILTON WRLDWIDE ODSH HILTON WRLDWIDE	COM	US	USD	AAA	935,896.03	693,098.60	0.06%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	6,840,431.98	5,065,833.89	0.44%
US5926881054	METTLER-TOLEDO ODSH METTLER-TOLEDO	COM	US	USD	AAA	2,167,921.59	1,605,502.50	0.14%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	30,120,445.76	22,306,365.37	1.92%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	30,120,661.96	22,306,525.48	1.92%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	5,398,438.51	3,997,933.59	0.34%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	5,399,606.72	3,998,798.73	0.34%
US91282CFZ95	UST 3.875 11/30/27 US TREASURY	GOV	US	USD	AAA	17,021,315.50	12,605,513.40	1.09%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	AAA	5,398,204.21	3,997,760.07	0.34%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	2,914,127.70	2,158,122.02	0.19%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	5,398,642.77	3,998,084.86	0.34%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	5,398,462.98	3,997,951.71	0.34%
US91282CLM19	UST 3.625 09/30/31 US TREASURY	GOV	US	USD	AAA	5,399,166.68	3,998,472.85	0.34%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	18,330,359.91	13,574,955.32	1.17%
						Total:	1,161,338,444.81	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	JP MORGAN SECS PLC (PARENT)	208,327,613.67
1	MORGAN STANLEY & CO INTERNATIO	211,279,882.54

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