



Securities Lending Report

SSTL - HITIF - EUROPEAN INDEX FUND

Report as at 03/10/2025

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)	6,777,716,652
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 03/10/2025	
Currently on loan in GBP (base currency)	697,908,428.39
Current percentage on loan (in % of the fund AuM)	10.30%
Collateral value (cash and securities) in GBP (base currency)	739,562,611.12
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	941,817,386.13
12-month average on loan as a % of the fund AuM	17.45%
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)	1,608,095.05
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0298%

Collateral data - as at 03/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000DOW2	DOWNER EDI ODSH DOWNER EDI	COM	AU	AUD	AAA	1,002,526.73	492,001.44	0.07%
AU000000NST8	NORTHERN STAR ODSH NORTHERN STAR	COM	AU	AUD	AAA	501,698.71	246,214.37	0.03%
AU000000NWL7	NETWEALTH GRP ODSH NETWEALTH GRP	COM	AU	AUD	AAA	5,668,221.23	2,781,744.28	0.38%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	14,637,750.95	12,775,136.11	1.73%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	1,746,219.71	931,118.54	0.13%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	1,471,328.19	784,541.00	0.11%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	428,886.71	228,690.79	0.03%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	4,421,091.93	2,357,412.78	0.32%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	4,421,219.44	2,357,480.77	0.32%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	4,421,149.18	2,357,443.31	0.32%

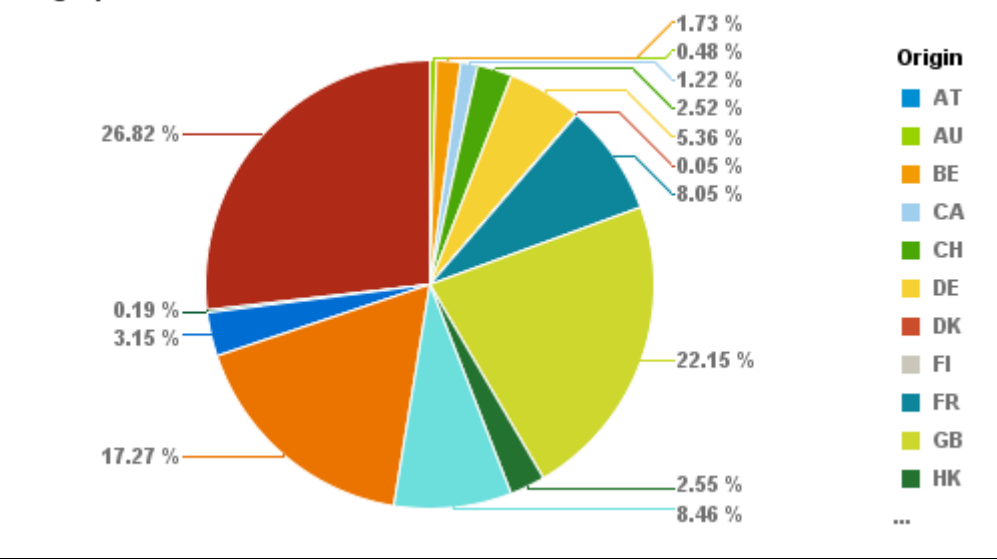
Collateral data - as at 03/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		134.00	125.07	0.00%
CH0025751329	LOGITECH INTL ODSH LOGITECH INTL	COM	CH	CHF		19,558,527.35	18,255,112.33	2.47%
CH1430134226	AMRIZE ODSH AMRIZE	COM	CH	CHF		392,539.99	366,380.43	0.05%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	2,614,501.83	2,281,813.43	0.31%
DE0001108595	DEGV PO STR 07/04/42 GERMANY	GOV	DE	EUR	AAA	653,662.93	570,486.06	0.08%
DE0005810055	DEUTSCHE BOERSE ODSH DEUTSCHE BOERSE	COM	DE	EUR	AAA	27,085.50	23,638.94	0.00%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	37,753,374.74	32,949,358.30	4.46%
DE000CBK1001	COMMERZBANK ODSH COMMERZBANK	COM	DE	EUR	AAA	1,149,598.32	1,003,314.99	0.14%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	3,219,456.44	2,809,789.18	0.38%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	3,149,022.79	368,072.14	0.05%
FR0000045072	CREDIT AGRICOLE ODSH CREDIT AGRICOLE	COM	FR	EUR	AA2	69,749.25	60,873.84	0.01%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	41,141,139.59	35,906,039.09	4.86%
FR0010307819	LEGRAND ODSH LEGRAND	COM	FR	EUR	AA2	5,637,959.59	4,920,544.24	0.67%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	22,303,208.00	22,303,208.00	3.02%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	17,437,899.60	17,437,899.60	2.36%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	4,587,032.92	4,587,032.92	0.62%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	15,132,581.09	15,132,581.09	2.05%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	876,061.75	876,061.75	0.12%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	18,667,623.86	18,667,623.86	2.52%
GB00B033F229	ORD 6 14/81P CENTRICA PLC	CST	GB	GBP	AA3	24,819,761.94	24,819,761.94	3.36%
GB00B0LCW083	ORD SHARES OF 10P EACH HIKMA PHARMACEUTICALS PLC	CST	GB	GBP	AA3	1,085,722.56	1,085,722.56	0.15%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	5,611,835.50	5,611,835.50	0.76%
GB00B24FFM16	UKT1 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	4,966,247.09	4,966,247.09	0.67%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	AA3	1,241,560.64	1,241,560.64	0.17%
GB00B3LZBF68	UKT1 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	368,134.20	368,134.20	0.05%
GB00B3MYD345	UKT1 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	367,870.15	367,870.15	0.05%
GB00B46CGH68	UKT1 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	368,048.02	368,048.02	0.05%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	1,181,308.70	1,181,308.70	0.16%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	17,475,361.82	17,475,361.82	2.36%
GB00BJLR0J16	UKT 158 10/22/54 UK Tresury	GIL	GB	GBP	AA3	12.82	12.82	0.00%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	368,116.08	368,116.08	0.05%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	4,700,191.70	4,700,191.70	0.64%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	159,258.37	159,258.37	0.02%
GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	AA3	209,150.96	209,150.96	0.03%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	148,042.75	148,042.75	0.02%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		97,088,331.17	9,295,285.85	1.26%
IE0002424939	DCC ODSH DCC	CST	GB	GBP	AA3	9,295,251.84	9,295,251.84	1.26%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		18,455,317.96	16,106,927.88	2.18%
IT0003153415	SNAM IT ODSH SNAM IT	COM	IT	EUR		7,015,625.20	6,122,905.57	0.83%

Collateral data - as at 03/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		11,720,195.76	10,228,832.05	1.38%
IT0003796171	POSTE ITALIANE ODSH POSTE ITALIANE	COM	IT	EUR		6,675,308.00	5,825,892.83	0.79%
IT0003856405	LEONARDO ODSH LEONARDO	COM	IT	EUR		10,650,540.99	9,295,288.00	1.26%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	12,464,066.88	12,464,066.88	1.69%
JP1024591Q43	JPGV 0.200 04/01/26 JAPAN	GOV	JP	JPY	A1	1,666,236,832.79	8,426,189.45	1.14%
JP12009216C0	JPGV 2.100 12/20/26 JAPAN	GOV	JP	JPY	A1	1,666,232,053.29	8,426,165.28	1.14%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	1,666,236,530.24	8,426,187.92	1.14%
JP1300561H93	JPGV 0.800 09/20/47 JAPAN	GOV	JP	JPY	A1	451,241,638.00	2,281,937.03	0.31%
JP1300581J30	JPGV 0.800 03/20/48 JAPAN	GOV	JP	JPY	A1	451,220,920.25	2,281,832.26	0.31%
JP1400041B55	JPGV 2.200 03/20/51 JAPAN	GOV	JP	JPY	A1	451,203,137.05	2,281,742.33	0.31%
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	451,242,951.02	2,281,943.67	0.31%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	451,238,448.37	2,281,920.90	0.31%
JP1400121K57	JPGV 0.500 03/20/59 JAPAN	GOV	JP	JPY	A1	93,879.44	474.75	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	1,666,270,779.67	8,426,361.12	1.14%
JP1480021Q54	JPGV 1.000 03/20/34 JAPAN	GOV	JP	JPY	A1	1,435,512,839.23	7,259,414.09	0.98%
JP3122400009	ADVANTEST ODSH ADVANTEST	COM	JP	JPY	A1	1,379,150,999.71	6,974,391.26	0.94%
JP3164720009	RENASAS ODSH RENASAS	COM	JP	JPY	A1	154,201,199.01	779,798.22	0.11%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	3,023,580,399.21	15,290,300.13	2.07%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	667,578,448.88	3,375,956.15	0.46%
JP3294460005	INPEX ODSH INPEX	COM	JP	JPY	A1	858,638,999.50	4,342,152.77	0.59%
JP3422950000	SEVEN&I HLDGS ODSH SEVEN&I HLDGS	COM	JP	JPY	A1	6,256,410,598.56	31,638,780.24	4.28%
JP3475350009	DAIICHI SANKYO ODSH DAIICHI SANKYO	COM	JP	JPY	A1	655,755,198.21	3,316,165.76	0.45%
JP3726800000	JAPAN TOBACCO ODSH JAPAN TOBACCO	COM	JP	JPY	A1	720,126,898.68	3,641,694.60	0.49%
JP3778630008	BANDAI NAMCO HD ODSH BANDAI NAMCO HD	COM	JP	JPY	A1	1,189,163,998.78	6,013,623.60	0.81%
KYG7800X1079	SANDS CHINA ODSH SANDS CHINA	COM	HK	HKD		35,262,960.25	3,376,093.62	0.46%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		64,614,916.48	6,186,264.73	0.84%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	21,389,249.77	18,667,524.67	2.52%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	16,034,629.58	13,994,265.65	1.89%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		455,496.29	397,535.60	0.05%
NL0012969182	ADYEN ODSH ADYEN	COM	NL	EUR	AAA	10,649,184.00	9,294,103.68	1.26%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	USD		19,625,107.47	14,622,686.44	1.98%
SE0017486889	ATLAS COPCO ODSH ATLAS COPCO	COM	SE	SEK	AAA	17,894,703.57	1,415,574.63	0.19%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	31,835,989.79	23,721,026.59	3.21%
US0258161092	AMERICAN EXPRESS ODSH AMERICAN EXPRESS	COM	US	USD	AAA	44,614.80	33,242.53	0.00%
US0311621009	AMGEN ODSH AMGEN	COM	US	USD	AAA	11,057,629.39	8,239,050.29	1.11%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	31,837,322.33	23,722,019.47	3.21%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	10,921,029.96	8,137,269.92	1.10%
US0495601058	ATMOS ENERGY ODSH ATMOS ENERGY	COM	US	USD	AAA	3,614,571.94	2,693,221.03	0.36%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	5,350,853.33	3,986,925.96	0.54%

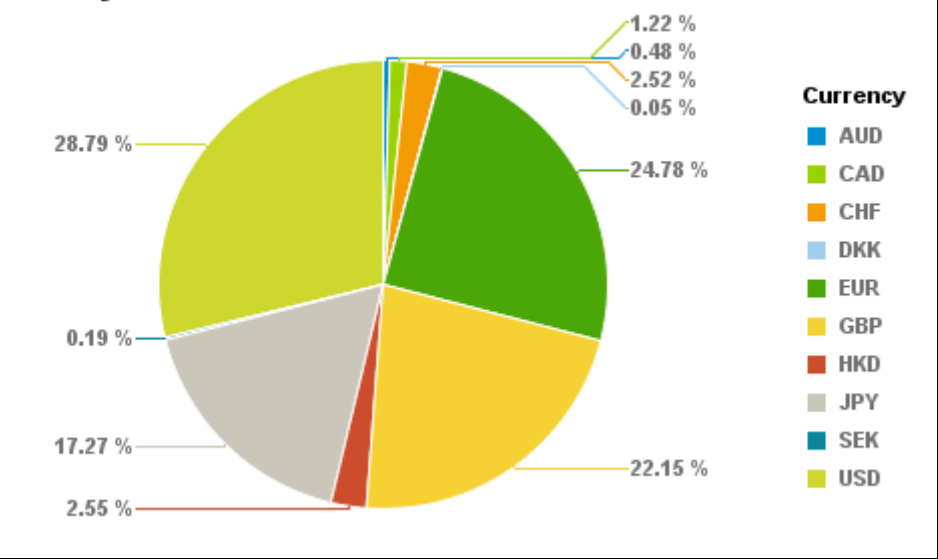
Collateral data - as at 03/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	48,687.31	36,276.96	0.00%
US1252691001	CF INDS ODSH CF INDS	COM	US	USD	AAA	1,520,991.19	1,133,292.00	0.15%
US1258961002	CMS ENERGY ODSH CMS ENERGY	COM	US	USD	AAA	4,809,593.14	3,583,632.47	0.48%
US1270971039	COTERRA ENERGY ODSH COTERRA ENERGY	COM	US	USD	AAA	1,864,547.29	1,389,275.98	0.19%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	3,771,026.39	2,809,795.39	0.38%
US1696561059	CHIPOTLE ODSH CHIPOTLE	COM	US	USD	AAA	1,568,637.30	1,168,793.16	0.16%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	303,398.99	226,062.88	0.03%
US2091151041	CONSOLIDATED EDI ODSH CONSOLIDATED EDI	COM	US	USD	AAA	12,475,169.87	9,295,261.06	1.26%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	3,771,055.60	2,809,817.15	0.38%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	157,275.99	117,186.49	0.02%
US2855121099	ELECTRONIC ARTS ODSH ELECTRONIC ARTS	COM	US	USD	AAA	3,770,960.99	2,809,746.66	0.38%
US2910111044	EMERSON ELECTRIC ODSH EMERSON ELECTRIC	COM	US	USD	AAA	3,771,036.15	2,809,802.66	0.38%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	3,221,911.68	2,400,649.49	0.32%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	107,273.92	79,929.90	0.01%
US6293775085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	AAA	3,206,639.09	2,389,269.87	0.32%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	84,465,374.60	62,935,231.80	8.51%
US69331C1080	PG&E US ODSH PG&E US	COM	US	USD	AAA	4,531,574.63	3,376,480.61	0.46%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	11,430,864.00	8,517,147.75	1.15%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	3,770,959.68	2,809,745.68	0.38%
US912797PM34	UST BILL 02/19/26 US TREASURY	GOV	US	USD	AAA	335,237.91	249,786.09	0.03%
US912797QS94	UST BILL 12/04/25 US TREASURY	GOV	US	USD	AAA	1,974,016.26	1,470,841.41	0.20%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	6,357,452.42	4,736,943.91	0.64%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	492,092.27	366,658.42	0.05%
US91282CGW55	UST 1.250 04/15/28 US TREASURY	GOV	US	USD	AAA	2,478,314.98	1,846,594.87	0.25%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	11,304,280.08	8,422,829.95	1.14%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	1,220.40	909.32	0.00%
						Total:	739,562,611.12	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)	225,824,146.18

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NATIXIS (PARENT)	207,858,749.76
2	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	150,965,532.04
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	85,805,996.59
4	BNP PARIBAS FINANCIAL MARKETS (PARENT)	63,695,961.70
5	SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)	52,596,297.68