



Securities Lending Report

SSTL - HITIF - EUROPEAN INDEX FUND

Report as at 23/10/2025

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)	7,065,360,919
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 23/10/2025	
Currently on loan in GBP (base currency)	775,160,357.66
Current percentage on loan (in % of the fund AuM)	10.97%
Collateral value (cash and securities) in GBP (base currency)	823,977,859.61
Collateral value (cash and securities) in % of loan	106%

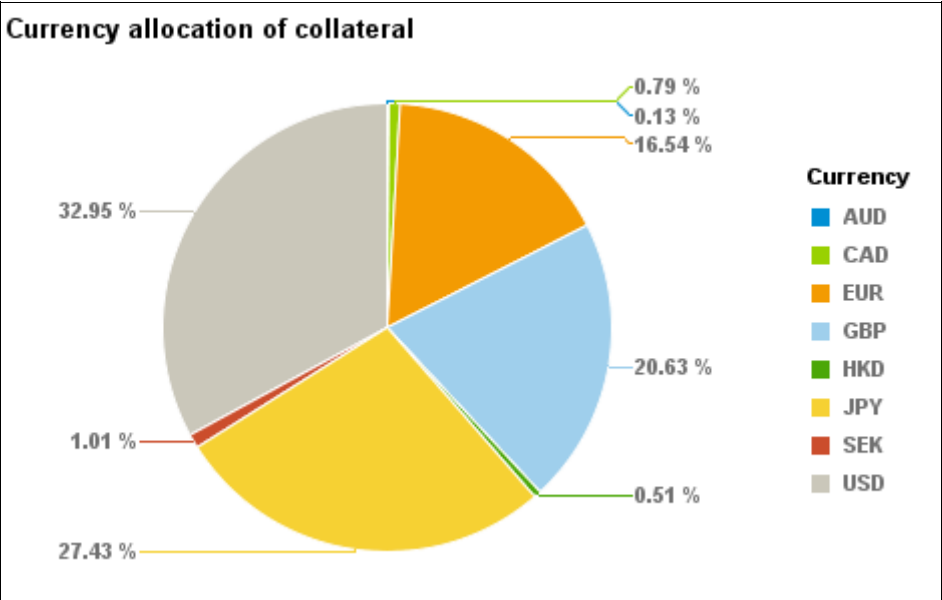
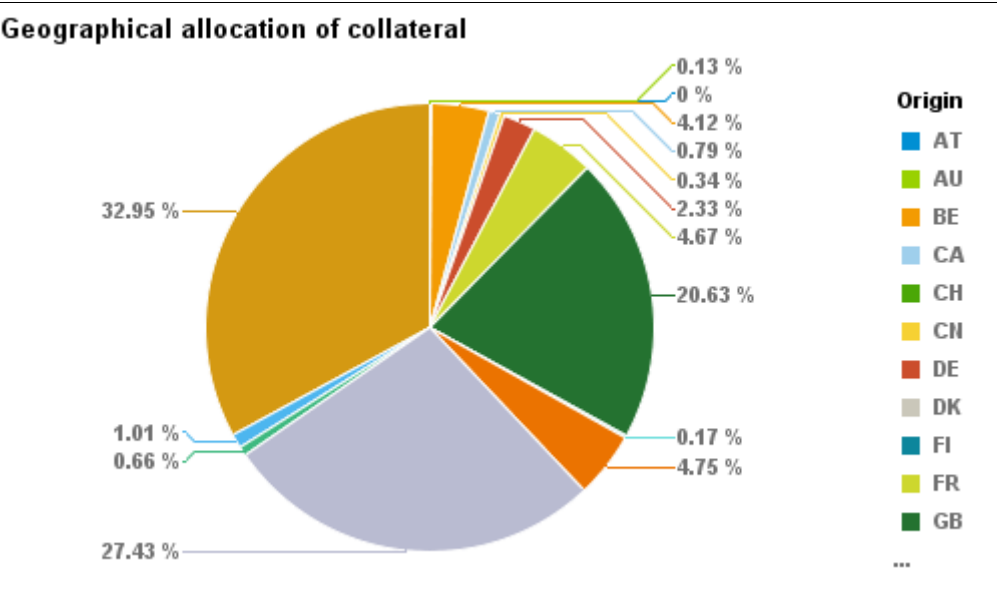
Securities lending statistics	
12-month average on loan in GBP (base currency)	941,817,386.13
12-month average on loan as a % of the fund AuM	17.45%
12-month maximum on loan in GBP	1,366,691,542.74
12-month maximum on loan as a % of the fund AuM	24.25%
Gross Return for the fund over the last 12 months 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 23/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000383864	ATGV 6.250 07/15/27 AUSTRIA	GOV	AT	EUR	AA1	390.16	339.21	0.00%
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	171.64	83.44	0.00%
AU000000SFR8	SANDFIRE RSRCS ODSH SANDFIRE RSRCS	COM	AU	AUD	AAA	2,200,865.75	1,069,913.59	0.13%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	13,551,162.03	11,781,570.19	1.43%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	25,506,195.60	22,175,443.92	2.69%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	3,316,335.21	1,774,437.63	0.22%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	3,316,215.99	1,774,373.84	0.22%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	3,316,278.90	1,774,407.50	0.22%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	2,211,784.24	1,183,436.82	0.14%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		14,538,748.36	1,400,899.81	0.17%

Collateral data - as at 23/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		14,551,211.38	1,402,100.70	0.17%
DE0003811444	DEGV IO STR 08/15/26 GERMANY	GOV	DE	EUR	AAA	5,035,574.13	4,377,998.72	0.53%
DE0003811451	DEGV IO STR 08/15/27 GERMANY	GOV	DE	EUR	AAA	1,258,917.42	1,094,520.45	0.13%
DE0003811527	DEGV IO STR 08/15/34 GERMANY	GOV	DE	EUR	AAA	44.65	38.82	0.00%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	15,830,058.35	13,762,874.59	1.67%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	17,005,550.23	17,005,550.23	2.06%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	3,448,165.59	2,997,883.49	0.36%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	32,848,948.59	28,559,336.28	3.47%
FR0010307819	LEGRAND ODSH LEGRAND	COM	FR	EUR	AA2	3,549,207.80	3,085,731.00	0.37%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	470,687.71	409,222.49	0.05%
FR0012993103	FRGV 1.500 05/25/31 FRANCE	GOV	FR	EUR	AA2	470,668.88	409,206.12	0.05%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	3,469,943.85	3,016,817.81	0.37%
GB0002404191	UKT 6 12/07/28 UK TREASURY	GIL	GB	GBP	AA3	233,424.36	233,424.36	0.03%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	22,178,609.10	22,178,609.10	2.69%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	1,774,432.44	1,774,432.44	0.22%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	1,774,338.41	1,774,338.41	0.22%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	409,059.80	409,059.80	0.05%
GB00B033F229	ORD 6 14/81P CENTRICA PLC	CST	GB	GBP	AA3	23,013,598.15	23,013,598.15	2.79%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	408,125.33	408,125.33	0.05%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	28,559,416.60	28,559,416.60	3.47%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	13,795,280.16	13,795,280.16	1.67%
GB00B39J2M42	ORD GBP5 UNITED UTILITIES	CST	GB	GBP	AA3	4,420,193.25	4,420,193.25	0.54%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	3,167,639.94	3,167,639.94	0.38%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	408,929.81	408,929.81	0.05%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	22,658,161.05	22,658,161.05	2.75%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	5,869,583.32	5,869,583.32	0.71%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	22,178,192.00	22,178,192.00	2.69%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	484.46	484.46	0.00%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	1,467,396.59	1,467,396.59	0.18%
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	AA3	651,426.29	651,426.29	0.08%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	15,734,565.99	11,781,338.02	1.43%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		4,481,637.78	3,896,398.70	0.47%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		19,326,070.48	16,802,356.53	2.04%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		8,122,105.29	7,061,472.17	0.86%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		13,001,338.01	11,303,545.48	1.37%
JP1051791R76	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	7,036,337,136.55	34,687,390.37	4.21%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	1,190,629,620.72	5,869,507.62	0.71%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	888,078,622.58	4,378,006.52	0.53%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	1,190,621,577.71	5,869,467.97	0.71%

Collateral data - as at 23/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	1,190,634,919.16	5,869,533.74	0.71%
JP1201501E99	JPGV 1.400 09/20/34 JAPAN	GOV	JP	JPY	A1	4,700,847,240.84	23,174,006.61	2.81%
JP1201571G68	JPGV 0.200 06/20/36 JAPAN	GOV	JP	JPY	A1	2,952,166,212.77	14,553,444.48	1.77%
JP1201641J38	JPGV 0.500 03/20/38 JAPAN	GOV	JP	JPY	A1	1,190,633,635.12	5,869,527.41	0.71%
JP1201761M45	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	7,036,356,439.76	34,687,485.53	4.21%
JP1201921R47	JPGV 2.400 03/20/45 JAPAN	GOV	JP	JPY	A1	7,036,350,323.83	34,687,455.38	4.21%
JP13002918A0	JPGV 2.400 09/20/38 JAPAN	GOV	JP	JPY	A1	887,965,048.90	4,377,446.63	0.53%
JP1300781P48	JPGV 1.400 03/20/53 JAPAN	GOV	JP	JPY	A1	69,011.60	340.21	0.00%
JP1400081F45	JPGV 1.400 03/20/55 JAPAN	GOV	JP	JPY	A1	1,190,637,024.74	5,869,544.12	0.71%
JP1742811R19	JPGV 01/20/26 JAPAN	GOV	JP	JPY	A1	444,003,047.80	2,188,824.49	0.27%
JP1743241R82	JPGV 11/10/25 JAPAN	GOV	JP	JPY	A1	7,036,346,577.19	34,687,436.91	4.21%
JP3160400002	EISAI ODSH EISAI	COM	JP	JPY	A1	453,799.79	2,237.12	0.00%
JP3165000005	SOMPO HOLDINGS ODSH SOMPO HOLDINGS	COM	JP	JPY	A1	1,341,625,998.18	6,613,882.17	0.80%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	284,460,549.12	1,402,319.69	0.17%
JP3386450005	ENEOS HOLDINGS ODSH ENEOS HOLDINGS	COM	JP	JPY	A1	257,011,479.44	1,267,002.61	0.15%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		14,553,935.96	1,402,363.23	0.17%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		108,120.00	94,001.04	0.01%
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	AAA	1,258,917.48	1,094,520.50	0.13%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	5,035,666.76	4,378,079.26	0.53%
SE0007100581	ASSA ABLOY ODSH ASSA ABLOY	COM	SE	SEK	AAA	104,653,267.68	8,341,730.68	1.01%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	9,172,338.66	6,867,836.22	0.83%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	19,501,294.18	14,601,695.32	1.77%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	12,902,082.44	9,660,501.25	1.17%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	333,707.27	249,865.05	0.03%
US12503M1080	CBOE GLO MARKETS ODSH CBOE GLO MARKETS	COM	US	USD	AAA	17,781,312.59	13,313,850.17	1.62%
US1255231003	CIGNA GROUP ODSH CIGNA GROUP	COM	US	USD	AAA	9,172,370.90	6,867,860.36	0.83%
US1667641005	CHEVRON ODSH CHEVRON	COM	US	USD	AAA	3,729,790.74	2,792,700.19	0.34%
US1746101054	CITIZNS FNCL ODSH CITIZNS FNCL	COM	US	USD	AAA	7,288,166.36	5,457,052.42	0.66%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	4,202,881.32	3,146,929.22	0.38%
US23918K1088	DAVITA ODSH DAVITA	COM	US	USD	AAA	1,404,777.63	1,051,834.55	0.13%
US36828A1016	GE VERNOVA ODSH GE VERNOVA	COM	US	USD	AAA	4,870,079.99	3,646,497.69	0.44%
US3696043013	GE ODSH GE	COM	US	USD	AAA	9,148,734.21	6,850,162.26	0.83%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	15,734,865.29	11,781,562.12	1.43%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	3,729,791.30	2,792,700.61	0.34%
US48251W1045	KKR & CO ODSH KKR & CO	COM	US	USD	AAA	14,072,105.70	10,536,562.24	1.28%
US49177J1025	KENVUE ODSH KENVUE	COM	US	USD	AAA	6,879,733.28	5,151,236.03	0.63%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	15,734,331.80	11,781,162.67	1.43%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	4,003,864.60	2,997,914.42	0.36%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	6,099,167.17	4,566,783.10	0.55%

Collateral data - as at 23/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US6200763075	MOTOROLA ODSH MOTOROLA	COM	US	USD	AAA	1,084,529.21	812,046.88	0.10%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	3,729,792.17	2,792,701.26	0.34%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	4,630,672.05	3,467,239.75	0.42%
US69331C1080	PG&E US ODSH PG&E US	COM	US	USD	AAA	1,872,926.53	1,402,363.47	0.17%
US81762P1021	SERVICENOW ODSH SERVICENOW	COM	US	USD	AAA	9,172,176.94	6,867,715.13	0.83%
US8636671013	STRYKER ODSH STRYKER	COM	US	USD	AAA	3,729,713.40	2,792,642.28	0.34%
US8716071076	SYNOPSYS ODSH SYNOPSYS	COM	US	USD	AAA	3,729,803.00	2,792,709.37	0.34%
US87165B1035	SYNCHRONY FINCL ODSH SYNCHRONY FINCL	COM	US	USD	AAA	3,205,138.99	2,399,864.47	0.29%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	38,142,103.29	28,559,097.97	3.47%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	3,729,842.79	2,792,739.16	0.34%
US8962391004	TRIMBLE ODSH TRIMBLE	COM	US	USD	AAA	2,326,331.00	1,741,852.42	0.21%
US912810QD37	UST 4.375 11/15/39 US TREASURY	GOV	US	USD	AAA	4,746,011.95	3,553,601.10	0.43%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	544,814.73	407,932.86	0.05%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	42,268,174.88	31,648,515.50	3.84%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	11,581,745.64	8,671,892.21	1.05%
US912828ZQ64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	AAA	4,029,107.07	3,016,814.85	0.37%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	AAA	2,562,860.11	1,918,954.82	0.23%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	AAA	1,258,993.22	942,677.71	0.11%
US92338C1036	VERALTO ODSH VERALTO	COM	US	USD	AAA	9,172,494.59	6,867,952.97	0.83%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	29,620,758.30	22,178,696.64	2.69%
						Total:	823,977,859.61	100.00%



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

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