



Securities Lending Report

SSTL - HITIF - EUROPEAN INDEX FUND

Report as at 04/09/2025

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)	6,529,761,523
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 04/09/2025	
Currently on loan in GBP (base currency)	786,235,550.86
Current percentage on loan (in % of the fund AuM)	12.04%
Collateral value (cash and securities) in GBP (base currency)	831,927,058.62
Collateral value (cash and securities) in % of loan	106%

Securities lending statistics	
12-month average on loan in GBP (base currency)	949,133,040.69
12-month average on loan as a % of the fund AuM	18.16%
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)	1,618,702.90
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0310%

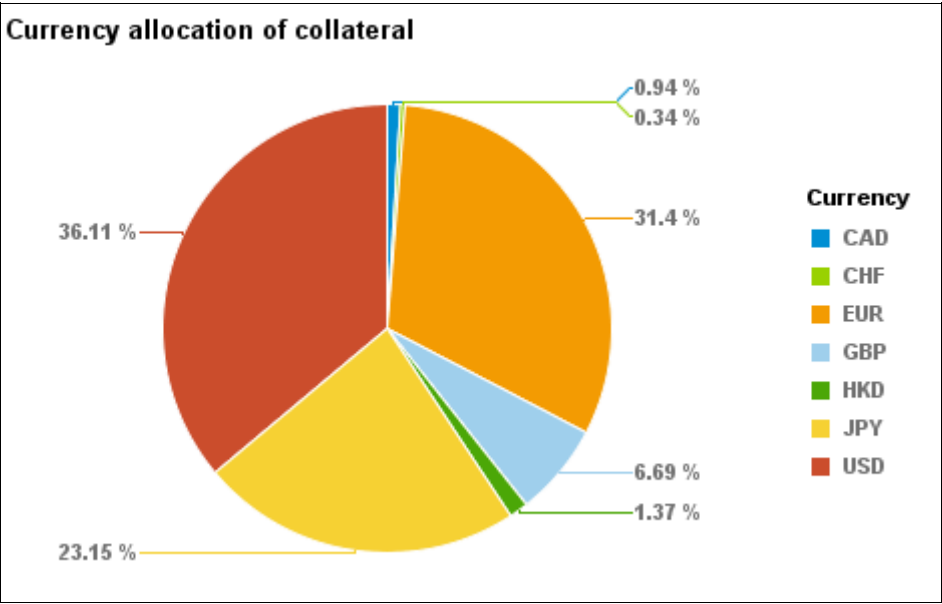
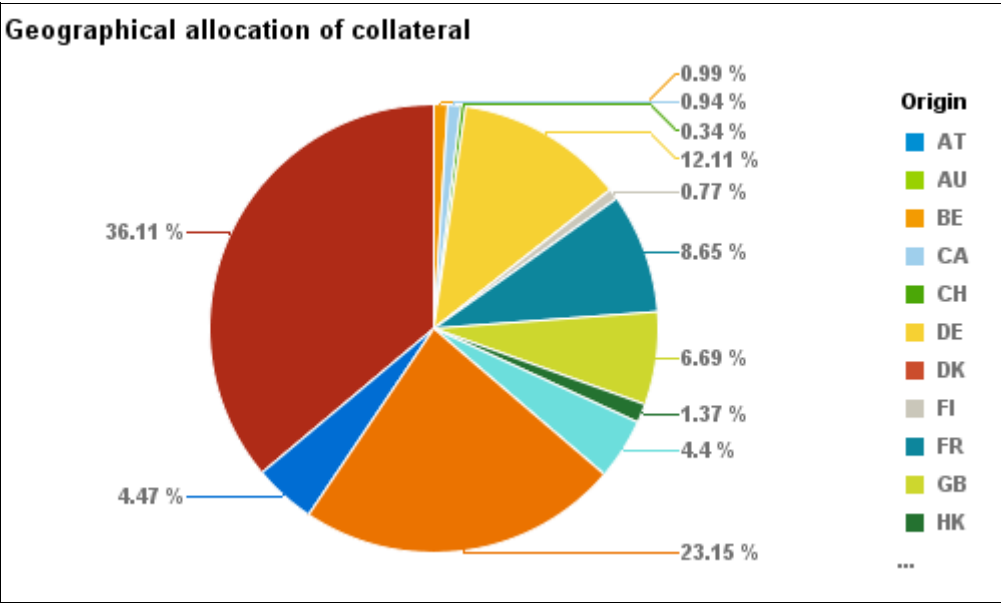
Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	9,293,819.91	8,069,653.48	0.97%
BE0974320526	UM ODSH UM	COM	BE	EUR	AA3	216,806.07	188,248.74	0.02%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	637,291.60	344,017.06	0.04%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	344,050.54	185,722.29	0.02%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	483,419.55	260,955.22	0.03%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	4,272,098.53	2,306,126.06	0.28%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	1,027,672.15	554,748.80	0.07%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	3,291,197.52	1,776,624.84	0.21%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	4,272,019.28	2,306,083.28	0.28%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	189,507.21	102,298.09	0.01%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		3,016,913.56	2,794,991.25	0.34%
CH0038863350	NESTLE ODSH NESTLE	COM	CH	CHF		8,367.52	7,752.01	0.00%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	8,412,323.77	7,304,266.54	0.88%
DE0001108595	DEGV PO STR 07/04/42 GERMANY	GOV	DE	EUR	AAA	2,109,680.62	1,831,797.01	0.22%
DE0006047004	HEIDELBERG MATER ODSH HEIDELBERG MATER	COM	DE	EUR	AAA	19,377,407.99	16,825,048.18	2.02%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	43,219,039.04	37,526,299.42	4.51%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	9,120,461.00	7,919,129.11	0.95%
DE000BASF111	BASF ODSH BASF	COM	DE	EUR	AAA	42,577.01	36,968.84	0.00%
DE000BAY0017	BAYER ODSH BAYER	COM	DE	EUR	AAA	29,601,089.30	25,702,083.27	3.09%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	50,394.88	43,756.95	0.01%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	221,157.92	192,027.37	0.02%
DE000ENAG999	E.ON ODSH E.ON	COM	DE	EUR	AAA	3,866,810.75	3,357,480.90	0.40%
FI0009005987	UPM KYMMENE OYJ ODSH UPM KYMMENE OYJ	COM	FI	EUR	AA1	7,423,503.59	6,445,692.10	0.77%
FI4000552500	SAMPO ODSH SAMPO	COM	FI	EUR	AA1	95.95	83.31	0.00%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	47,897,975.98	41,588,934.60	5.00%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	7,456,481.69	6,474,326.38	0.78%
FR0000121485	KERING ODSH KERING	COM	FR	EUR	AA2	4,759,502.05	4,132,588.39	0.50%
FR0000121667	ESSILORLUXOTTICA ODSH ESSILORLUXOTTICA	COM	FR	EUR	AA2	7,812,923.14	6,783,817.96	0.82%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	3,117,977.40	2,707,282.63	0.33%
FR0014003TT8	DASSAULT SYSTEM ODSH DASSAULT SYSTEM	COM	FR	EUR	AA2	11,868,149.60	10,304,896.76	1.24%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	244.86	212.61	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	10.12	8.79	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	14,909,616.67	14,909,616.67	1.79%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	811,291.17	811,291.17	0.10%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	10,304,898.14	10,304,898.14	1.24%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	1,770,455.70	1,770,455.70	0.21%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	2,253,416.55	2,253,416.55	0.27%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	8,433.96	8,433.96	0.00%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	326,664.60	326,664.60	0.04%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	4,362,216.38	4,362,216.38	0.52%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	326,357.96	326,357.96	0.04%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	326,673.04	326,673.04	0.04%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	185,593.55	185,593.55	0.02%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	1,096,102.93	1,096,102.93	0.13%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	4,132,720.64	4,132,720.64	0.50%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	326,628.51	326,628.51	0.04%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	21,660.61	21,660.61	0.00%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	9,761,372.27	9,761,372.27	1.17%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	326,677.36	326,677.36	0.04%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	227,459.33	227,459.33	0.03%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	998,720.10	998,720.10	0.12%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	1,376,468.80	1,376,468.80	0.17%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		6,330,001.12	604,169.16	0.07%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	1,763,973.60	1,763,973.60	0.21%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		4,678,904.25	4,062,606.80	0.49%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		11,423,279.17	9,918,623.92	1.19%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		6,585,522.80	5,718,088.74	0.69%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		11,868,253.23	10,304,986.74	1.24%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	1,455,042,787.46	7,309,436.72	0.88%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	6,961,299,335.18	34,970,227.28	4.20%
JP1103501J35	JPGV 0.100 03/20/28 JAPAN	GOV	JP	JPY	A1	319,203,735.89	1,603,526.39	0.19%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	6,972,844,771.16	35,028,226.01	4.21%
JP1120301R56	JPGV 0.005 03/10/35 JAPAN	GOV	JP	JPY	A1	4,275,668,866.01	21,478,908.58	2.58%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	221,918,810.54	1,114,813.61	0.13%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	134,840,831.46	677,375.63	0.08%
JP1300821Q49	JPGV 1.800 03/20/54 JAPAN	GOV	JP	JPY	A1	4,260,986,311.10	21,405,150.47	2.57%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	4,379,684,752.75	22,001,434.48	2.64%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	6,982,138,501.23	35,074,913.25	4.22%
JP1480011Q23	JPGV 0.700 12/20/33 JAPAN	GOV	JP	JPY	A1	565,441,025.71	2,840,504.37	0.34%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	345,066,299.76	1,733,447.50	0.21%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	793,598.89	3,986.66	0.00%
JP3305530002	COMSYS HOLDINGS ODSH COMSYS HOLDINGS	COM	JP	JPY	A1	345,190,798.12	1,734,072.92	0.21%
JP3718800000	NISSUI ODSH NISSUI	COM	JP	JPY	A1	89,084,199.76	447,516.27	0.05%
JP3734800000	NIDEC ODSH NIDEC	COM	JP	JPY	A1	345,091,998.87	1,733,576.60	0.21%
JP3789000001	KANADEVIA ODSH KANADEVIA	COM	JP	JPY	A1	345,292,798.31	1,734,585.32	0.21%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	345,289,798.42	1,734,570.25	0.21%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		113,203,642.37	10,804,761.04	1.30%
LU2598331598	TENARIS ODSH TENARIS	COM	IT	EUR		15.11	13.12	0.00%
NL0000102317	NLGV 5.500 01/15/28 NETHERLANDS	GOV	NL	EUR	AAA	3,943,429.31	3,424,007.39	0.41%
NL0000334118	ASM INTL ODSH ASM INTL	COM	NL	EUR	AAA	11,112,227.10	9,648,543.11	1.16%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	4,678,494.59	4,062,251.10	0.49%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		4,678,585.60	4,062,330.12	0.49%
NL0011872643	ASR NEDERLAND ODSH ASR NEDERLAND	COM	NL	EUR	AAA	4,678,859.59	4,062,568.02	0.49%
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	AAA	6,303.35	5,473.08	0.00%
NL0013654783	PROSUS ODSH PROSUS	COM	NL	EUR	AAA	11,868,237.99	10,304,973.51	1.24%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	AAA	6,573,464.65	5,707,618.87	0.69%
NL0015000LU4	IVECO GROUP ODSH IVECO GROUP	COM	IT	EUR		2,903,315.51	2,520,895.64	0.30%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	16,391,000.49	12,202,040.12	1.47%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	AAA	894,533.79	665,922.57	0.08%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	231.09	172.03	0.00%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	17,567,558.63	13,077,911.58	1.57%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	79,394,294.00	59,103,918.71	7.10%
US05464C1018	AXON ENTERPRISE ODSH AXON ENTERPRISE	COM	US	USD	AAA	889,930.82	662,495.96	0.08%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	11,390,124.12	8,479,210.99	1.02%
US12514G1085	CDW CORP ODSH CDW CORP	COM	US	USD	AAA	312,363.43	232,534.38	0.03%
US12769G1004	CAESARS ENTERTAI ODSH CAESARS ENTERTAI	COM	US	USD	AAA	686,018.18	510,696.18	0.06%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	610,633.19	454,576.93	0.05%
US19260Q1076	COINBASE GLOBAL ODSH COINBASE GLOBAL	COM	US	USD	AAA	1,060,503.47	789,476.27	0.09%
US21037T1097	CONSTELLATION PA ODSH CONSTELLATION PA	COM	US	USD	AAA	1,871,548.16	1,393,246.60	0.17%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	5,949,441.34	4,428,974.42	0.53%
US22788C1053	CROWDSTRIKE HLDG ODSH CROWDSTRIKE HLDG	COM	US	USD	AAA	894,164.80	665,647.88	0.08%
US25278X1090	DIAMONDBACK ODSH DIAMONDBACK	COM	US	USD	AAA	952,346.96	708,960.74	0.09%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	1,037,869.93	772,627.06	0.09%
US30034W1062	EVERGY ODSH EVERGY	COM	US	USD	AAA	1,901,758.21	1,415,736.03	0.17%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	6,727,581.55	5,008,249.50	0.60%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	11,389,633.64	8,478,845.86	1.02%
US36266G1076	GE HEALTHCARE ODSH GE HEALTHCARE	COM	US	USD	AAA	962,509.23	716,525.89	0.09%
US3666511072	GARTNER ODSH GARTNER	COM	US	USD	AAA	6,727,491.34	5,008,182.34	0.60%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	6,727,537.59	5,008,216.77	0.60%
US4364401012	HOLOGIC ODSH HOLOGIC	COM	US	USD	AAA	6,727,599.35	5,008,262.75	0.60%
US4404521001	HORMEL FOODS ODSH HORMEL FOODS	COM	US	USD	AAA	960,688.95	715,170.81	0.09%
US4448591028	HUMANA DE ODSH HUMANA DE	COM	US	USD	AAA	79,242.92	58,991.23	0.01%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	3,383,195.09	2,518,570.01	0.30%
US5261071071	LII ODSH LII	COM	US	USD	AAA	1,888,018.55	1,405,507.74	0.17%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	22,358,200.04	16,644,234.38	2.00%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	40,958.40	30,490.88	0.00%
US65249B1098	NEWS CORP ODSH NEWS CORP	COM	US	USD	AAA	158,504.38	117,996.26	0.01%
US6687711084	GEN DIGITAL ODSH GEN DIGITAL	COM	US	USD	AAA	195,755.99	145,727.68	0.02%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	79,367,134.75	59,083,700.40	7.10%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	7,227,713.69	5,380,565.54	0.65%
US7443201022	PRUDENTIAL FINL ODSH PRUDENTIAL FINL	COM	US	USD	AAA	953,118.96	709,535.44	0.09%
US8725901040	T-MOBILE US ODSH T-MOBILE US	COM	US	USD	AAA	2,799,220.14	2,083,838.41	0.25%
US912810QC53	UST 4.500 08/15/39 US TREASURY	GOV	US	USD	AAA	1,435,551.44	1,068,675.23	0.13%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	89,070.18	66,306.99	0.01%
US912810SV17	UST 0.125 02/15/51 US TREASURY	GOV	US	USD	AAA	5,587,537.89	4,159,560.70	0.50%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	862,866.78	642,348.53	0.08%
US912828U246	UST 2.000 11/15/26 US TREASURY	GOV	US	USD	AAA	155,887.52	116,048.18	0.01%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	1,744,601.78	1,298,743.23	0.16%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	62,629.95	46,623.95	0.01%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	11,784,708.29	8,772,953.39	1.05%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	437,250.80	325,504.95	0.04%
US91282CMW81	UST 3.750 04/15/28 US TREASURY	GOV	US	USD	AAA	46,473,028.97	34,596,165.39	4.16%
US91282CNK35	UST 3.875 06/30/30 US TREASURY	GOV	US	USD	AAA	9,819,013.86	7,309,620.98	0.88%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	20,474,635.76	15,242,042.55	1.83%
US9344231041	WARNER BROS DIS ODSH WARNER BROS DIS	COM	US	USD	AAA	115,957.75	86,323.05	0.01%
US9418481035	WATERS ODSH WATERS	COM	US	USD	AAA	3,163,684.41	2,355,158.50	0.28%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	839,180.84	624,715.88	0.08%
						Total:	831,927,058.62	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	208,779,007.85
1	NATIXIS (PARENT)	236,014,384.37

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	213,386,692.88
2	NATIXIS (PARENT)	208,862,753.53
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	86,242,757.74
4	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	83,381,861.39
5	SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)	59,319,400.88