



Securities Lending Report

SSTL - HITIF - EUROPEAN INDEX FUND

Report as at 28/04/2025

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)	5,399,473,989
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 28/04/2025	
Currently on loan in GBP (base currency)	882,684,922.19
Current percentage on loan (in % of the fund AuM)	16.35%
Collateral value (cash and securities) in GBP (base currency)	934,346,570.90
Collateral value (cash and securities) in % of loan	106%

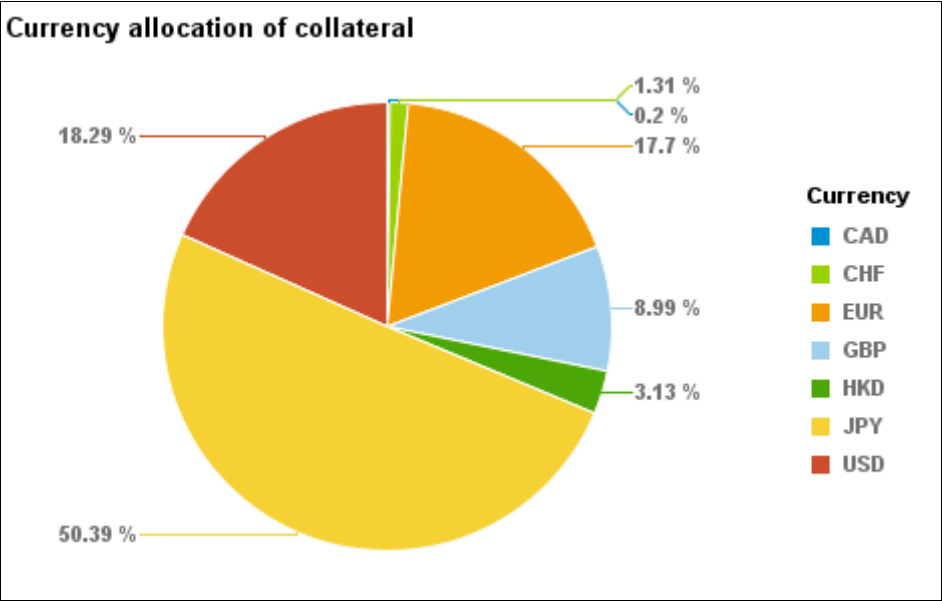
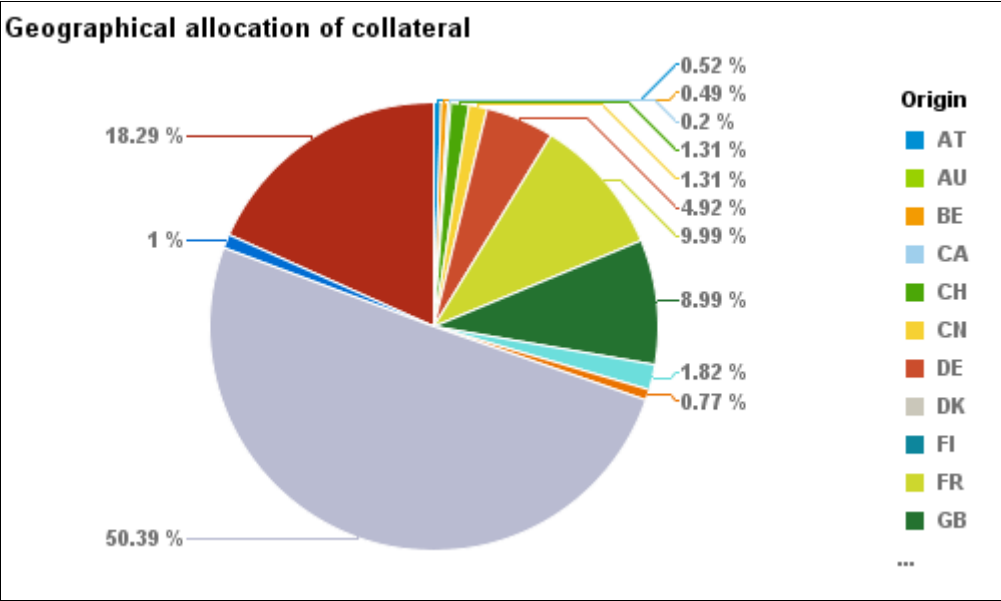
Securities lending statistics	
12-month average on loan in GBP (base currency)	794,166,058.47
12-month average on loan as a % of the fund AuM	17.48%
12-month maximum on loan in GBP	1,323,174,920.54
12-month maximum on loan as a % of the fund AuM	24.25%
Gross Return for the fund over the last 12 months in (base currency fund)	1,206,570.37
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0266%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	5,732,678.63	4,901,440.41	0.52%
BE0003470755	SOLVAY ODSH SOLVAY	COM	BE	EUR	AA3	4,944,713.93	4,227,730.57	0.45%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	370,009.37	316,358.02	0.03%
BMG677491539	OOIL ODSH OOIL	COM	HK	HKD		37,059.98	3,589.97	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	1,291,065.10	699,745.32	0.07%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	1,291,066.62	699,746.14	0.07%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	861,244.19	466,786.37	0.05%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		13,469,434.00	12,197,259.80	1.31%
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		125,935,349.94	12,199,255.07	1.31%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	8,262,351.53	7,064,310.82	0.76%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0007037129	RWE ODSH RWE	COM	DE	EUR	AAA	23,527,902.52	20,116,357.40	2.15%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	21,999,797.48	18,809,827.54	2.01%
FR0000120321	L OREAL ODSH L OREAL	COM	FR	EUR	AA2	19,651,648.58	16,802,160.16	1.80%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	6,760,515.26	5,780,240.76	0.62%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	21,765,154.22	18,609,207.55	1.99%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	21,999,691.97	18,809,737.33	2.01%
FR0000131906	RENAULT ODSH RENAULT	COM	FR	EUR	AA2	4,587,207.29	3,922,062.38	0.42%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	AA2	10,925,066.84	9,340,932.49	1.00%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	7,068,618.90	7,068,618.90	0.76%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	20,816,015.22	20,816,015.22	2.23%
GB0006825383	ORD GBP0.10 PERSIMMON	CST	GB	GBP	AA3	699,738.58	699,738.58	0.07%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	20,116,360.78	20,116,360.78	2.15%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	699,712.00	699,712.00	0.07%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	1,128,268.40	1,128,268.40	0.12%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	699,670.40	699,670.40	0.07%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	9,339,833.16	9,339,833.16	1.00%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	7,013,251.74	7,013,251.74	0.75%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	9,340,944.07	9,340,944.07	1.00%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	7,068,817.15	7,068,817.15	0.76%
HK0000069689	AIA GROUP ODSH AIA GROUP	COM	HK	HKD		125,935,555.16	12,199,274.95	1.31%
HK0669013440	TTI ODSH TTI	COM	HK	HKD		24,787,643.14	2,401,158.86	0.26%
IT0003828271	RECORDATI ODSH RECORDATI	COM	IT	EUR		6,981,936.09	5,969,555.58	0.64%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	5,301,519,107.88	27,668,402.62	2.96%
JP1051681Q54	JPGV 0.600 03/20/29 JAPAN	GOV	JP	JPY	A1	5,591,165,006.66	29,180,052.24	3.12%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	4,330,107,891.55	22,598,648.82	2.42%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	4,329,409,658.23	22,595,004.77	2.42%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	4,674,816,467.70	24,397,668.21	2.61%
JP1120291Q59	JPGV 0.005 03/10/34 JAPAN	GOV	JP	JPY	A1	4,329,355,074.53	22,594,719.90	2.42%
JP1201131990	JPGV 2.100 09/20/29 JAPAN	GOV	JP	JPY	A1	1,789,802,415.08	9,340,902.64	1.00%
JP1201461D98	JPGV 1.700 09/20/33 JAPAN	GOV	JP	JPY	A1	1,957,235,286.33	10,214,727.67	1.09%
JP1201601H38	JPGV 0.700 03/20/37 JAPAN	GOV	JP	JPY	A1	1,416,508,886.56	7,392,699.60	0.79%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	4,337,733,159.70	22,638,444.77	2.42%
JP1201761M45	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	4,337,718,137.54	22,638,366.37	2.42%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	5,591,189,722.33	29,180,181.23	3.12%
JP1201831P14	JPGV 1.400 12/20/42 JAPAN	GOV	JP	JPY	A1	179,233.12	935.41	0.00%
JP1201871Q14	JPGV 1.300 12/20/43 JAPAN	GOV	JP	JPY	A1	2,604,029,998.74	13,590,321.75	1.45%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	5,591,164,286.21	29,180,048.48	3.12%
JP1300511G61	JPGV 0.300 06/20/46 JAPAN	GOV	JP	JPY	A1	1,104,195,380.07	5,762,748.70	0.62%
JP1300521G93	JPGV 0.500 09/20/46 JAPAN	GOV	JP	JPY	A1	1,245,201,509.69	6,498,653.69	0.70%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1300561H93	JPGV 0.800 09/20/47 JAPAN	GOV	JP	JPY	A1	1,959,084,454.50	10,224,378.40	1.09%
JP1300601JA9	JPGV 0.900 09/20/48 JAPAN	GOV	JP	JPY	A1	742,256,694.09	3,873,806.10	0.41%
JP1300761NA3	JPGV 1.400 09/20/52 JAPAN	GOV	JP	JPY	A1	5,591,177,792.74	29,180,118.97	3.12%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	1,959,079,442.01	10,224,352.24	1.09%
JP1400101H56	JPGV 0.900 03/20/57 JAPAN	GOV	JP	JPY	A1	1,860,903,899.22	9,711,978.26	1.04%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	3,896,489,996.85	20,335,615.48	2.18%
JP3164720009	RENASAS ODSH RENASAS	COM	JP	JPY	A1	441,652,349.94	2,304,964.82	0.25%
JP3165000005	SOMPO HOLDINGS ODSH SOMPO HOLDINGS	COM	JP	JPY	A1	1,189,444,799.07	6,207,661.79	0.66%
JP3188220002	OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS	COM	JP	JPY	A1	709,501,799.69	3,702,859.70	0.40%
JP3198900007	ORIENTAL LAND ODSH ORIENTAL LAND	COM	JP	JPY	A1	74,221,998.18	387,361.45	0.04%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	1,457,479,799.28	7,606,525.05	0.81%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	464,771,998.12	2,425,625.28	0.26%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	459,582,199.14	2,398,539.94	0.26%
JP3294460005	INPEX ODSH INPEX	COM	JP	JPY	A1	2,337,459,999.94	12,199,104.27	1.31%
JP3304200003	KOMATSU ODSH KOMATSU	COM	JP	JPY	A1	102,349,598.67	534,158.20	0.06%
JP3371200001	SHIN-ETSU CHEM ODSH SHIN-ETSU CHEM	COM	JP	JPY	A1	1,040,295,598.65	5,429,258.46	0.58%
JP3381000003	NIPPON STEEL ODSH NIPPON STEEL	COM	JP	JPY	A1	1,457,583,599.71	7,607,066.78	0.81%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	1,457,660,998.31	7,607,470.72	0.81%
JP3551500006	DENSO ODSH DENSO	COM	JP	JPY	A1	105,050,998.35	548,256.69	0.06%
JP3684000007	NITTO DENKO ODSH NITTO DENKO	COM	JP	JPY	A1	111,712,698.58	583,023.82	0.06%
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	341,893,598.23	1,784,328.14	0.19%
JP3733000008	NEC ODSH NEC	COM	JP	JPY	A1	111,627,999.67	582,581.78	0.06%
JP3756100008	NITORI HOLDINGS ODSH NITORI HOLDINGS	COM	JP	JPY	A1	112,067,999.43	584,878.12	0.06%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	1,390,495,999.62	7,256,939.45	0.78%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	3,855,599.55	20,122.21	0.00%
JP3890310000	MS&AD INSURANCE ODSH MS&AD INSURANCE	COM	JP	JPY	A1	372,095,998.16	1,941,953.18	0.21%
JP3899600005	MITSUBISHI EST ODSH MITSUBISHI EST	COM	JP	JPY	A1	20,683,598.43	107,946.82	0.01%
JP3902400005	MITSUBISHI ELEC ODSH MITSUBISHI ELEC	COM	JP	JPY	A1	1,457,505,999.92	7,606,661.79	0.81%
JP3942400007	ASTELLAS PHARMA ODSH ASTELLAS PHARMA	COM	JP	JPY	A1	449,298,499.66	2,344,869.75	0.25%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		24,787,975.14	2,401,191.02	0.26%
LU2598331598	TENARIS ODSH TENARIS	COM	IT	EUR		1,444,905.51	1,235,394.26	0.13%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	10,924,698.93	9,340,617.93	1.00%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	23,527,782.84	20,116,255.07	2.15%
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	AAA	21,702.20	18,555.38	0.00%
US02209S1033	ALTRIA GROUP ODSH ALTRIA GROUP	COM	US	USD	AAA	2,643,312.23	1,986,666.65	0.21%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	57,250.03	43,028.11	0.00%
US0268747849	AIG ODSH AIG	COM	US	USD	AAA	9,399,171.96	7,064,251.16	0.76%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	57,119.53	42,930.03	0.00%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	268,935.81	202,127.39	0.02%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1258961002	CMS ENERGY ODSH CMS ENERGY	COM	US	USD	AAA	1,308,232.93	983,244.70	0.11%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	289.55	217.62	0.00%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	421,479.60	316,776.60	0.03%
US1729081059	CINTAS ODSH CINTAS	COM	US	USD	AAA	421,073.95	316,471.72	0.03%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	3,663,426.60	2,753,366.54	0.29%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	17,321,922.11	13,018,849.84	1.39%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	823,692.32	619,072.56	0.07%
US1941621039	COLGATE ODSH COLGATE	COM	US	USD	AAA	2,628,183.23	1,975,295.96	0.21%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	67.78	50.94	0.00%
US20825C1045	CONOCOPHILLIPS ODSH CONOCOPHILLIPS	COM	US	USD	AAA	9,865,079.92	7,414,419.33	0.79%
US2091151041	CONSOLIDATED EDI ODSH CONSOLIDATED EDI	COM	US	USD	AAA	2,169,925.03	1,630,877.22	0.17%
US22160N1090	COSTAR GRP ODSH COSTAR GRP	COM	US	USD	AAA	256,679.55	192,915.80	0.02%
US2567461080	DOLLAR TREE ODSH DOLLAR TREE	COM	US	USD	AAA	286,356.68	215,220.61	0.02%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	542.50	407.73	0.00%
US2855121099	ELECTRONIC ARTS ODSH ELECTRONIC ARTS	COM	US	USD	AAA	802,293.20	602,989.36	0.06%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	25,026,819.74	18,809,714.43	2.01%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	2,124,269.34	1,596,563.21	0.17%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	57,145.01	42,949.18	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	9,405,074.16	7,068,687.15	0.76%
US4943681035	KIMBERLY CLARK ODSH KIMBERLY CLARK	COM	US	USD	AAA	2,123,274.00	1,595,815.13	0.17%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	3,719,470.33	2,795,488.02	0.30%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	26,765,072.24	20,116,154.22	2.15%
US60855R1005	MOLINA HEALTH ODSH MOLINA HEALTH	COM	US	USD	AAA	3,663,464.73	2,753,395.20	0.29%
US6541061031	NIKE ODSH NIKE	COM	US	USD	AAA	23,042,045.71	17,317,993.42	1.85%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	17,202,775.89	12,929,301.65	1.38%
US912810RR14	UST 1.000 02/15/46 US TREASURY	GOV	US	USD	AAA	11,179,109.81	8,402,020.92	0.90%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	471,996.83	354,744.46	0.04%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	7,530,256.05	5,659,607.07	0.61%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	12,427,960.26	9,340,634.80	1.00%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	AAA	30,120,542.91	22,638,066.54	2.42%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	148,140.20	111,339.55	0.01%
						Total:	934,346,570.9	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	MERRILL LYNCH INTERNATIONAL (PAF	173,691,528.60

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	MORGAN STANLEY & CO INTERNATIONAL PLC (PARENT)	285,133,822.37
2	NATIXIS (PARENT)	271,743,118.79
3	MERRILL LYNCH INTERNATIONAL (PARENT)	160,595,827.85
4	JP MORGAN SECS PLC (PARENT)	114,251,925.68
5	HSBC BANK PLC (PARENT)	74,702,287.54