



Securities Lending Report

SSTL - HITIF - EUROPEAN INDEX FUND

Report as at 29/04/2025

<b>Summary of policy</b>	
% 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)	5,422,620,564
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

<b>Securities lending data - as at 29/04/2025</b>	
Currently on loan in GBP (base currency)	845,171,917.86
Current percentage on loan (in % of the fund AuM)	15.59%
Collateral value (cash and securities) in GBP (base currency)	895,081,631.40
Collateral value (cash and securities) in % of loan	106%

<b>Securities lending statistics</b>	
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%

<b>Collateral data - as at 29/04/2025</b>								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000AGL7	AGL ENERGY ODSH AGL ENERGY	COM	AU	AUD	AAA	21.52	10.32	0.00%
AU000000AZJ1	AURIZON ODSH AURIZON	COM	AU	AUD	AAA	15,871.99	7,612.10	0.00%
AU000000CAR3	CAR GROUP ODSH CAR GROUP	COM	AU	AUD	AAA	33.09	15.87	0.00%
AU000000PLS0	PILBARA MINERALS ODSH PILBARA MINERALS	COM	AU	AUD	AAA	3.07	1.47	0.00%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	1,290,403.75	618,869.00	0.07%
AU000000STO6	SANTOS ODSH SANTOS	COM	AU	AUD	AAA	557,256.59	267,256.53	0.03%
AU0000016875	VIVA ENERGY ODSH VIVA ENERGY	COM	AU	AUD	AAA	14,227.64	6,823.48	0.00%
AU0000219529	LOTTERY ODSH LOTTERY	COM	AU	AUD	AAA	509,999.99	244,592.58	0.03%
AU0000390544	DYNO NOBEL AU ODSH DYNO NOBEL AU	COM	AU	AUD	AAA	2.31	1.11	0.00%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	2,814,630.59	2,401,161.40	0.27%

## Collateral data - as at 29/04/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0974464977	SYENSQ ODSH SYENSQ	COM	BE	EUR	AA3	2,030,136.29	1,731,909.30	0.19%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	1,290,179.53	696,396.80	0.08%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	1,290,200.37	696,408.05	0.08%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	1,290,063.35	696,334.09	0.08%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	860,559.04	464,501.68	0.05%
CA92938W2022	WSP GLOBAL ODSH WSP GLOBAL	COM	CA	CAD	AAA	3,879,724.90	2,094,148.87	0.23%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		1,110,866.39	1,004,945.17	0.11%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		1,428,446.42	1,292,243.91	0.14%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		13,473,983.48	12,189,237.81	1.36%
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		3,046,215.15	2,755,758.23	0.31%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		10,157,859.99	9,189,307.03	1.03%
CNE1000002L3	CHINA LIFE INS ODSH CHINA LIFE INS	COM	CN	HKD		25,347,193.86	2,440,245.29	0.27%
DE0006047004	HEIDELBERG MATER ODSH HEIDELBERG MATER	COM	DE	EUR	AAA	1,150,932.72	981,860.72	0.11%
DE000ENAG999	E.ON ODSH E.ON	COM	DE	EUR	AAA	7,993,260.72	6,819,050.85	0.76%
FI0009000202	KESKO ODSH KESKO	COM	FI	EUR	AA1	981,318.06	837,162.45	0.09%
FI0009003727	WARTSILA ODSH WARTSILA	COM	FI	EUR	AA1	1,243.85	1,061.13	0.00%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	8,333,723.73	7,109,499.85	0.79%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	21,623,913.66	18,447,361.09	2.06%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	21,873,129.10	18,659,966.79	2.08%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	8,559,825.74	7,302,387.48	0.82%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	8,559,668.04	7,302,252.94	0.82%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	8,559,302.39	7,301,941.01	0.82%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	7,094,097.00	7,094,097.00	0.79%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	18,448,129.08	18,448,129.08	2.06%
GB0006825383	ORD GBP0.10 PERSIMMON	CST	GB	GBP	AA3	696,407.76	696,407.76	0.08%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	18,448,131.78	18,448,131.78	2.06%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	2,422,787.03	2,422,787.03	0.27%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	696,402.15	696,402.15	0.08%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	7,109,512.05	7,109,512.05	0.79%
GB00B1XZS820	ORD USD0.54945054 ANGLO AMERICAN ORD	CST	GB	GBP	AA3	3,893,591.73	3,893,591.73	0.43%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	39.60	39.60	0.00%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	12,600,418.80	12,600,418.80	1.41%
GB00BMX86B70	HALEON PLC ORD GBP1.25 HALEON PLC ORD GBP1.25	CST	GB	GBP	AA3	1,559,244.51	1,559,244.51	0.17%
GB00BVVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	7,109,521.31	7,109,521.31	0.79%
HK0002007356	CLP HOLDINGS ODSH CLP HOLDINGS	COM	HK	HKD		89,509.71	8,617.35	0.00%
HK0101000591	HANGLUNGPROPERTY ODSH HANGLUNGPROPERTY	COM	HK	HKD		10,539.84	1,014.70	0.00%
HK0267001375	CITIC ODSH CITIC	COM	HK	HKD		2,072,647.96	199,539.62	0.02%
IE0002424939	DCC ODSH DCC	CST	GB	GBP	AA3	1,481,989.90	1,481,989.90	0.17%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		17.38	14.83	0.00%

## Collateral data - as at 29/04/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		104.31	88.99	0.00%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		10,064,981.75	8,586,436.09	0.96%
IT0003796171	POSTE ITALIANE ODSH POSTE ITALIANE	COM	IT	EUR		14,288,746.85	12,189,730.17	1.36%
IT0003828271	RECORDATI ODSH RECORDATI	COM	IT	EUR		11,862,701.49	10,120,070.83	1.13%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		8,614,656.38	7,349,163.50	0.82%
IT0005211237	ITALGAS ODSH ITALGAS	COM	IT	EUR		28.43	24.25	0.00%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		4,134,332.60	3,526,999.21	0.39%
JP1024551PC4	JPGV 0.005 12/01/25 JAPAN	GOV	JP	JPY	A1	5,266,691,459.15	27,530,439.51	3.08%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	4,588,089,042.89	23,983,198.72	2.68%
JP1051681Q54	JPGV 0.600 03/20/29 JAPAN	GOV	JP	JPY	A1	5,266,654,853.08	27,530,248.16	3.08%
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	981,539,610.62	5,130,776.52	0.57%
JP1103591L73	JPGV 0.100 06/20/30 JAPAN	GOV	JP	JPY	A1	4,510,995,914.16	23,580,211.81	2.63%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	4,508,983,886.49	23,569,694.39	2.63%
JP1201681K44	JPGV 0.400 03/20/39 JAPAN	GOV	JP	JPY	A1	1,338,477,522.77	6,996,588.80	0.78%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	179,952,306.66	940,660.02	0.11%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	1,336,980,564.71	6,988,763.79	0.78%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	1,097,934,411.43	5,739,204.04	0.64%
JP1201761M45	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	4,509,457,381.85	23,572,169.48	2.63%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	5,266,675,621.07	27,530,356.72	3.08%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	2,252,893,877.99	11,776,493.67	1.32%
JP1201831P14	JPGV 1.400 12/20/42 JAPAN	GOV	JP	JPY	A1	4,486,137,402.99	23,450,269.56	2.62%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	5,831,983,160.09	30,485,374.14	3.41%
JP1201871Q14	JPGV 1.300 12/20/43 JAPAN	GOV	JP	JPY	A1	2,604,029,999.43	13,611,978.40	1.52%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	1,610,022,884.80	8,416,030.82	0.94%
JP1300761NA3	JPGV 1.400 09/20/52 JAPAN	GOV	JP	JPY	A1	5,266,679,177.42	27,530,375.31	3.08%
JP1300811Q17	JPGV 1.600 12/20/53 JAPAN	GOV	JP	JPY	A1	795,179,998.77	4,156,623.76	0.46%
JP1400121K57	JPGV 0.500 03/20/59 JAPAN	GOV	JP	JPY	A1	396,850,893.31	2,074,448.37	0.23%
JP1400131L54	JPGV 0.500 03/20/60 JAPAN	GOV	JP	JPY	A1	1,338,496,077.38	6,996,685.79	0.78%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	7,657,568.69	40,028.21	0.00%
JP1742891R20	JPGV 05/26/25 JAPAN	GOV	JP	JPY	A1	49,985.90	261.29	0.00%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	1,465,912,498.57	7,662,726.34	0.86%
JP3164720009	RENASAS ODSH RENASAS	COM	JP	JPY	A1	136,263,598.46	712,287.17	0.08%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	1,466,099,599.91	7,663,704.37	0.86%
JP3240400006	KIKKOMAN ODSH KIKKOMAN	COM	JP	JPY	A1	477,095,848.38	2,493,910.74	0.28%
JP3269600007	KURARAY ODSH KURARAY	COM	JP	JPY	A1	527,071,299.88	2,755,146.12	0.31%
JP3381000003	NIPPON STEEL ODSH NIPPON STEEL	COM	JP	JPY	A1	1,466,084,398.87	7,663,624.91	0.86%
JP3401400001	SUMITOMO CHEM ODSH SUMITOMO CHEM	COM	JP	JPY	A1	178,847,748.16	934,886.19	0.10%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	187,853,998.78	981,964.33	0.11%
JP3476480003	DAI-ICHLIFEHLDG ODSH DAI-ICHLIFEHLDG	COM	JP	JPY	A1	973,998,898.24	5,091,359.15	0.57%

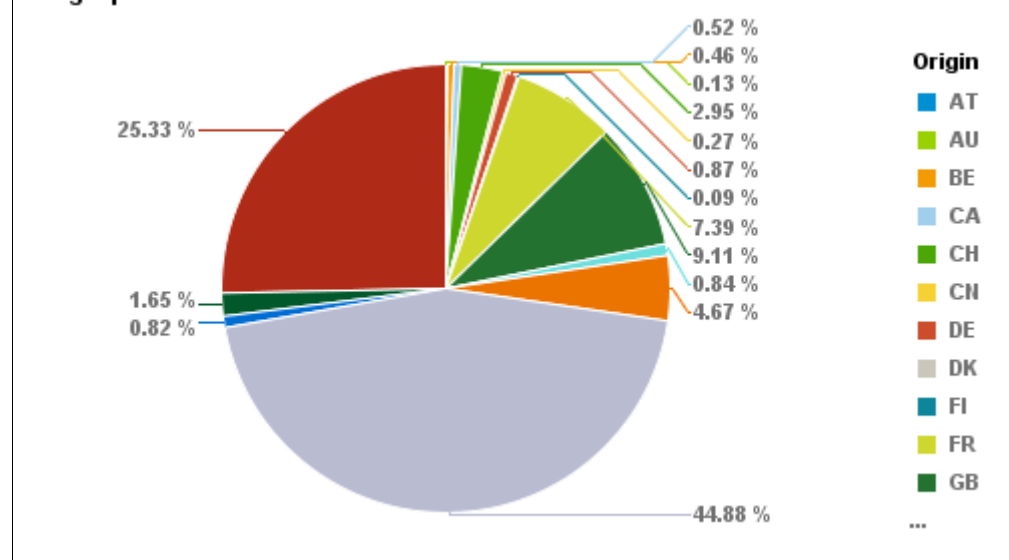
## Collateral data - as at 29/04/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3633400001	TOYOTA ODSH TOYOTA	COM	JP	JPY	A1	526,927,148.27	2,754,392.60	0.31%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	790,534,399.58	4,132,339.94	0.46%
JP3753000003	NIPPON YUSEN ODSH NIPPON YUSEN	COM	JP	JPY	A1	1,466,125,799.03	7,663,841.32	0.86%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	1,465,966,999.25	7,663,011.23	0.86%
JP3868400007	MAZDA ODSH MAZDA	COM	JP	JPY	A1	344,748,698.51	1,802,095.92	0.20%
JP3890310000	MS&AD INSURANCE ODSH MS&AD INSURANCE	COM	JP	JPY	A1	473,517,998.84	2,475,208.34	0.28%
JP3902400005	MITSUBISHI ELEC ODSH MITSUBISHI ELEC	COM	JP	JPY	A1	1,466,151,998.16	7,663,978.27	0.86%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		33,342,524.96	3,209,978.19	0.36%
KYG2108Y1052	CHINA RSRCS LND ODSH CHINA RSRCS LND	COM	HK	HKD		45,675.00	4,397.26	0.00%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		40,442,918.94	3,893,552.99	0.43%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		2,555,752.44	246,049.44	0.03%
LU2598331598	TENARIS ODSH TENARIS	COM	IT	EUR		14,023.87	11,963.76	0.00%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	8,559,630.05	7,302,220.53	0.82%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		10,353.69	8,832.73	0.00%
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	AAA	43,648.83	37,236.82	0.00%
SE0000242455	SWEDBANK AB ODSH SWEDBANK AB	COM	SE	SEK	AAA	33,732,504.29	2,619,064.59	0.29%
SE0012673267	EVOLUTION AB ODSH EVOLUTION AB	COM	SE	SEK	AAA	156,998,892.36	12,189,733.56	1.36%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	8,331,629.22	6,258,442.06	0.70%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	25,092,089.65	18,848,341.07	2.11%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	212,410.92	159,556.00	0.02%
US09062X1037	BIOGEN ODSH BIOGEN	COM	US	USD	AAA	4,393,914.41	3,300,561.99	0.37%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	568.10	426.74	0.00%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	823,693.03	618,730.74	0.07%
US22160N1090	COSTAR GRP ODSH COSTAR GRP	COM	US	USD	AAA	192,501.52	144,600.72	0.02%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	263.71	198.09	0.00%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	21,322,269.74	16,016,578.05	1.79%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	24,841,173.84	18,659,861.48	2.08%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	24,558,876.10	18,447,808.83	2.06%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	5,717,442.06	4,294,751.83	0.48%
US4448591028	HUMANA DE ODSH HUMANA DE	COM	US	USD	AAA	3,082,234.29	2,315,271.62	0.26%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	2,777,538.81	2,086,394.54	0.23%
US4601461035	INTL PAPER ODSH INTL PAPER	COM	US	USD	AAA	1,388,917.38	1,043,308.42	0.12%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	7,250,238.50	5,446,137.41	0.61%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	2,255,986.47	1,694,621.81	0.19%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	15,954,614.92	11,984,574.73	1.34%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	9,464,368.49	7,109,318.03	0.79%
US6541061031	NIKE ODSH NIKE	COM	US	USD	AAA	22,788,907.93	17,118,267.76	1.91%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	10,391,624.87	7,805,842.10	0.87%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	8,349,827.86	6,272,112.27	0.70%

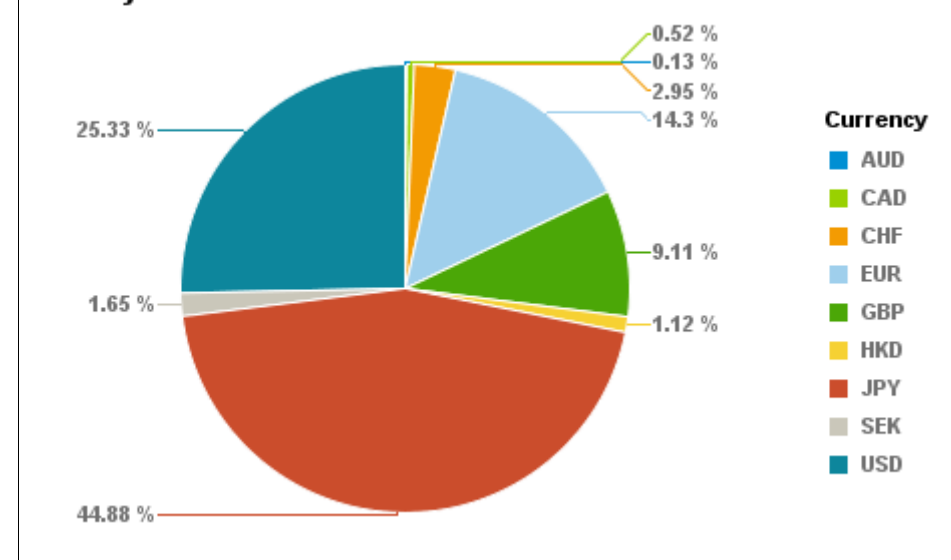
**Collateral data - as at 29/04/2025**

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	3,230,076.67	2,426,325.89	0.27%
US87165B1035	SYNCHRONY FINCL ODSH SYNCHRONY FINCL	COM	US	USD	AAA	1,155,449.58	867,935.20	0.10%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	6,318,996.85	4,746,619.73	0.53%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	AAA	7,867,214.79	5,909,589.42	0.66%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	31,468,930.78	23,638,411.49	2.64%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	474,896.19	356,726.18	0.04%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	AAA	7,885,716.09	5,923,486.98	0.66%
US91282CDF59	UST 1.375 10/31/28 US TREASURY	GOV	US	USD	AAA	9,316,437.81	6,998,197.43	0.78%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	9,721,156.24	7,302,208.42	0.82%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	340,489.00	255,763.98	0.03%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	24,841,325.85	18,659,975.66	2.08%
						<b>Total:</b>	<b>895,081,631.4</b>	<b>100.00%</b>

**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	MERRILL LYNCH INTERNATIONAL (PAR)	163,871,357.54

**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