



Securities Lending Report

SSTL - HITIF - EUROPEAN INDEX FUND

Report as at 11/09/2025

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)	6,550,349,428
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 11/09/2025	
Currently on loan in GBP (base currency)	779,548,721.41
Current percentage on loan (in % of the fund AuM)	11.90%
Collateral value (cash and securities) in GBP (base currency)	824,188,391.29
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%

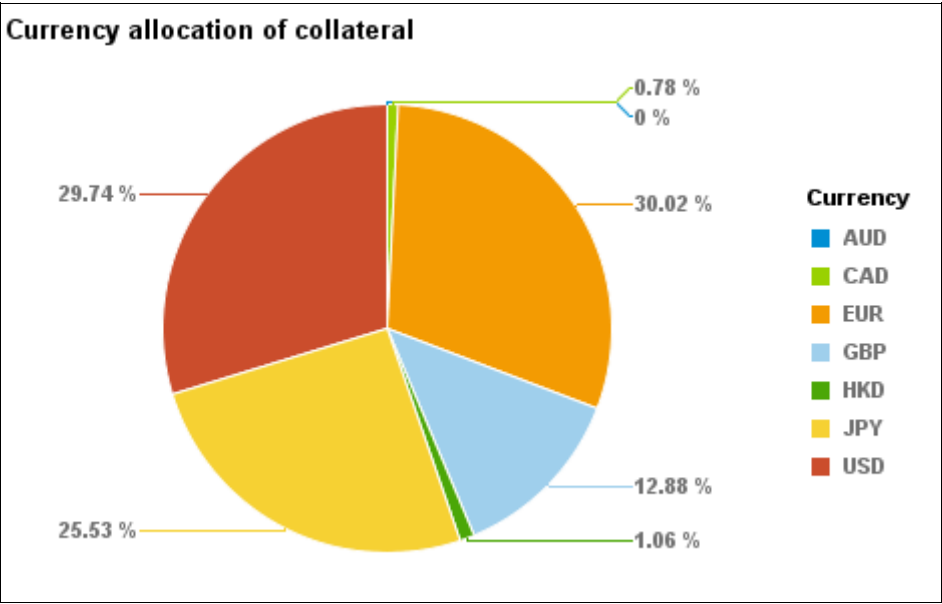
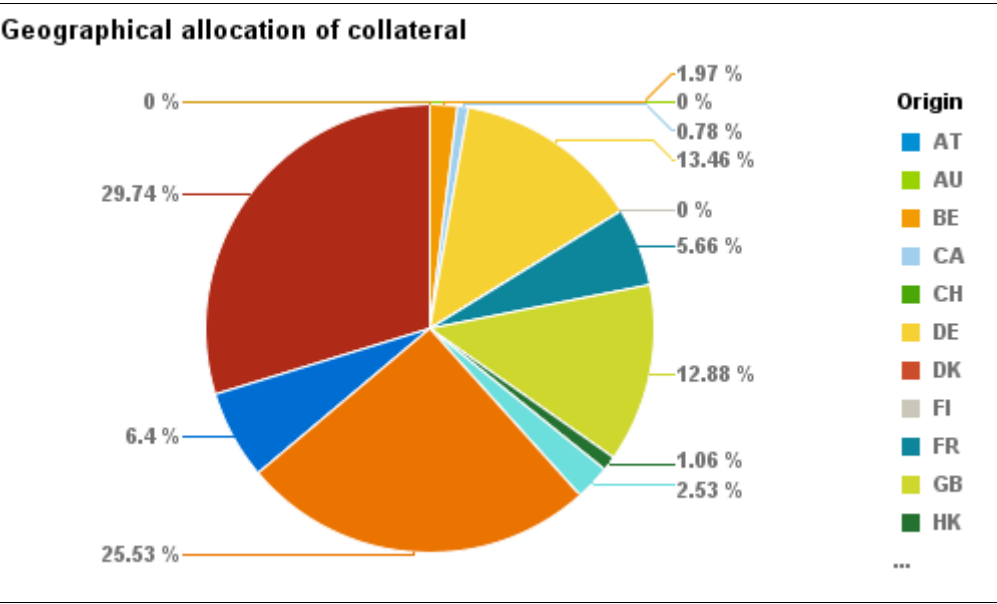
Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000RWC7	RWC ODSH RWC	COM	AU	AUD	AAA	33.12	16.20	0.00%
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	7,406,535.99	6,410,087.84	0.78%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	11,373,110.31	9,843,013.81	1.19%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	1,033,674.33	551,131.31	0.07%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	858,923.93	457,958.43	0.06%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	525,413.28	280,138.24	0.03%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	323,707.20	172,593.21	0.02%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	4,034,726.88	2,151,223.31	0.26%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	3,595,775.93	1,917,184.79	0.23%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	1,707,687.52	910,499.60	0.11%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	11,815,622.43	10,225,991.98	1.24%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	2,771,877.84	2,398,959.57	0.29%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	1,178.29	1,019.77	0.00%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	25,819,637.99	22,345,958.71	2.71%
DE0007037129	RWE ODSH RWE	COM	DE	EUR	AAA	35.85	31.03	0.00%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	20,126,899.65	17,419,100.48	2.11%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	40,334,349.99	34,907,914.66	4.24%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	15,126,713.99	13,091,621.44	1.59%
DE000BASF111	BASF ODSH BASF	COM	DE	EUR	AAA	41,670.71	36,064.49	0.00%
DE000BAY0017	BAYER ODSH BAYER	COM	DE	EUR	AAA	11,274,902.26	9,758,018.31	1.18%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	181,999.93	157,514.33	0.02%
DE000ENAG999	E.ON ODSH E.ON	COM	DE	EUR	AAA	674,882.99	584,086.71	0.07%
FI0009007884	ELISA ODSH ELISA	COM	FI	EUR	AA1	45.41	39.30	0.00%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	280.89	243.10	0.00%
FR0000120172	CARREFOUR ODSH CARREFOUR	COM	FR	EUR	AA2	4,409,655.29	3,816,396.46	0.46%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	4,609,195.91	3,989,091.62	0.48%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	24,817,101.75	21,478,300.01	2.61%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	489.75	423.86	0.00%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	10,017,481.52	8,669,766.34	1.05%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	10,017,701.46	8,669,956.69	1.05%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	15,342,102.32	15,342,102.32	1.86%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	1,757,720.93	1,757,720.93	0.21%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	2,159,175.75	2,159,175.75	0.26%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	8,668.85	8,668.85	0.00%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	16,105,325.84	16,105,325.84	1.95%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	311,472.68	311,472.68	0.04%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	8,669,987.28	8,669,987.28	1.05%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	8,669,919.45	8,669,919.45	1.05%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	179,471.41	179,471.41	0.02%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	114,215.67	114,215.67	0.01%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	5,167,754.11	5,167,754.11	0.63%
GB00B39J2M42	ORD GBP5 UNITED UTILITIES	CST	GB	GBP	AA3	11.26	11.26	0.00%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	311,437.22	311,437.22	0.04%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	310,298.45	310,298.45	0.04%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	4,292,628.38	4,292,628.38	0.52%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	311,486.76	311,486.76	0.04%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	17.63	17.63	0.00%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	1,054,051.60	1,054,051.60	0.13%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,073,285.39	1,073,285.39	0.13%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	34,487,026.35	34,487,026.35	4.18%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	4,062,627.14	4,062,627.14	0.49%
GB00BYQ0JC66	BEAZLEY ODSH BEAZLEY	CST	GB	GBP	AA3	7,634.88	7,634.88	0.00%
IE000IVNQZ81	TE CONNECTITY ODSH TE CONNECTITY	COM	US	USD	AAA	11,518,345.30	8,500,310.17	1.03%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	1,574,627.28	1,162,043.67	0.14%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	1,053,771.95	777,662.78	0.09%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	1,737,628.20	1,737,628.20	0.21%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	35.02	35.02	0.00%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		4,690,650.16	4,059,587.31	0.49%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		4,715,475.37	4,081,072.63	0.50%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		222.96	192.96	0.00%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		10,017,402.83	8,669,698.24	1.05%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	7,010,309,309.06	35,094,590.06	4.26%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	7,006,446,338.81	35,075,251.49	4.26%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	7,014,526,787.97	35,115,703.35	4.26%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	2,039,987,750.50	10,212,464.34	1.24%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	88,241.64	441.75	0.00%
JP1300711M79	JPGV 0.700 06/20/51 JAPAN	GOV	JP	JPY	A1	2,041,917,159.17	10,222,123.23	1.24%
JP1300771P16	JPGV 1.600 12/20/52 JAPAN	GOV	JP	JPY	A1	1,173,414,461.82	5,874,277.11	0.71%
JP1300781P48	JPGV 1.400 03/20/53 JAPAN	GOV	JP	JPY	A1	1,387,235,656.08	6,944,695.95	0.84%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	4,406,280,056.99	22,058,454.98	2.68%
JP1400131L54	JPGV 0.500 03/20/60 JAPAN	GOV	JP	JPY	A1	320,432,800.55	1,604,131.47	0.19%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	6,990,725,062.63	34,996,548.58	4.25%
JP1480011Q23	JPGV 0.700 12/20/33 JAPAN	GOV	JP	JPY	A1	567,060,574.13	2,838,784.64	0.34%
JP3111200006	ASAHI KASEI ODSH ASAHI KASEI	COM	JP	JPY	A1	92,149,797.48	461,314.79	0.06%
JP3142500002	IDEMITSU ODSH IDEMITSU	COM	JP	JPY	A1	348,948,598.97	1,746,885.55	0.21%
JP3209000003	CASIO COMPUTER ODSH CASIO COMPUTER	COM	JP	JPY	A1	161,800,749.68	809,997.21	0.10%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	348,379,048.39	1,744,034.30	0.21%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	348,928,249.96	1,746,783.68	0.21%
JP3493800001	DAI NIPPONPRINTG ODSH DAI NIPPONPRINTG	COM	JP	JPY	A1	118,970,699.25	595,583.98	0.07%
JP3546800008	TERUMO ODSH TERUMO	COM	JP	JPY	A1	191,605,499.27	959,203.96	0.12%
JP3629000005	TOPPAN HOLDINGS ODSH TOPPAN HOLDINGS	COM	JP	JPY	A1	348,851,398.34	1,746,398.95	0.21%
JP3955000009	YOKOGAWA ELEC ODSH YOKOGAWA ELEC	COM	JP	JPY	A1	108,161,299.26	541,470.61	0.07%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		91,998,277.32	8,715,713.43	1.06%
NL0000334118	ASM INTL ODSH ASM INTL	COM	NL	EUR	AAA	23,437,038.30	20,283,905.23	2.46%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	11,815,430.59	10,225,825.95	1.24%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	3,297,609.58	2,853,961.30	0.35%
NL0010773842	NN GROUP ODSH NN GROUP	COM	NL	EUR	AAA	4,690,612.07	4,059,554.35	0.49%
NL0010801007	IMCD ODSH IMCD	COM	NL	EUR	AAA	4,690,592.40	4,059,537.32	0.49%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0012969182	ADYEN ODSH ADYEN	COM	NL	EUR	AAA	30,047.59	26,005.10	0.00%
NL0012969182	ADYEN ODSH ADYEN	COM	NL	EUR	AAA	10,015,517.00	8,668,066.12	1.05%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	2,954,096.73	2,556,663.40	0.31%
NL0015435975	DAVIDE CAMP MIL ODSH DAVIDE CAMP MIL	COM	IT	EUR		4,690,456.24	4,059,419.48	0.49%
US00971T1016	AKAMAI TECH ODSH AKAMAI TECH	COM	US	USD	AAA	214,285.99	158,138.81	0.02%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	14,617,202.45	10,787,205.23	1.31%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	10,671,971.99	7,875,703.47	0.96%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	72,849,937.36	53,761,807.58	6.52%
US04621X1081	ASSURANT ODSH ASSURANT	COM	US	USD	AAA	3,945,514.79	2,911,711.59	0.35%
US09062X1037	BIOGEN ODSH BIOGEN	COM	US	USD	AAA	606,948.16	447,915.69	0.05%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	268,265.68	197,974.75	0.02%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	94,609.92	69,820.24	0.01%
US12503M1080	CBOE GLO MARKETS ODSH CBOE GLO MARKETS	COM	US	USD	AAA	1,154,023.70	851,646.58	0.10%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	321,264.97	237,087.17	0.03%
US12769G1004	CAESARS ENTERTAI ODSH CAESARS ENTERTAI	COM	US	USD	AAA	706,414.06	521,319.55	0.06%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	11,406,052.07	8,417,440.00	1.02%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	11,406,074.67	8,417,456.68	1.02%
US21037T1097	CONSTELLATION PA ODSH CONSTELLATION PA	COM	US	USD	AAA	6,748,799.99	4,980,480.42	0.60%
US2172041061	COPART ODSH COPART	COM	US	USD	AAA	801,938.55	591,814.73	0.07%
US22160N1090	COSTAR GRP ODSH COSTAR GRP	COM	US	USD	AAA	8,284.79	6,114.01	0.00%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	115.79	85.45	0.00%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	6,075,897.22	4,483,891.53	0.54%
US2855121099	ELECTRONIC ARTS ODSH ELECTRONIC ARTS	COM	US	USD	AAA	1,128,890.10	833,098.48	0.10%
US29364G1031	ENTERGY ODSH ENTERGY	COM	US	USD	AAA	3,945,485.28	2,911,689.81	0.35%
US30034W1062	EVERGY ODSH EVERGY	COM	US	USD	AAA	2,537,786.79	1,872,836.27	0.23%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	1,040,512.49	767,877.56	0.09%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	11,406,032.63	8,417,425.65	1.02%
US3032501047	FAIR ISAAC ODSH FAIR ISAAC	COM	US	USD	AAA	826,394.40	609,862.66	0.07%
US3119001044	FASTENAL ODSH FASTENAL	COM	US	USD	AAA	3,119,680.98	2,302,262.63	0.28%
US3167731005	FIFTH THIRD ODSH FIFTH THIRD	COM	US	USD	AAA	312,198.59	230,396.36	0.03%
US37959E1029	GLOBE LIFE ODSH GLOBE LIFE	COM	US	USD	AAA	6,061,550.03	4,473,303.59	0.54%
US4364401012	HOLOGIC ODSH HOLOGIC	COM	US	USD	AAA	402,331.70	296,912.81	0.04%
US4456581077	JB HUNT TRANS ODSH JB HUNT TRANS	COM	US	USD	AAA	20,541.00	15,158.85	0.00%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	747,141.62	551,375.68	0.07%
US45337C1027	INCYTE ODSH INCYTE	COM	US	USD	AAA	402,442.49	296,994.57	0.04%
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	3,893,993.73	2,873,690.07	0.35%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	408,193.72	301,238.86	0.04%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	1,474,488.02	1,088,142.89	0.13%
US4943681035	KIMBERLY CLARK ODSH KIMBERLY CLARK	COM	US	USD	AAA	704,823.05	520,145.42	0.06%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	11,405,934.14	8,417,352.97	1.02%
US5950171042	MICROCHIP TECH ODSH MICROCHIP TECH	COM	US	USD	AAA	1,011,627.24	746,560.82	0.09%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	3,289,159.98	2,427,334.77	0.29%
US65339F1012	NEXTERA ENERGY ODSH NEXTERA ENERGY	COM	US	USD	AAA	3,945,490.55	2,911,693.70	0.35%
US6558441084	NORFOLK SOUTHERN ODSH NORFOLK SOUTHERN	COM	US	USD	AAA	29,687.23	21,908.59	0.00%
US6658591044	NORTHERN TRUST ODSH NORTHERN TRUST	COM	US	USD	AAA	297,320.40	219,416.55	0.03%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	10,683,777.83	7,884,415.95	0.96%
US6821891057	ON SEMICONDUCTOR ODSH ON SEMICONDUCTOR	COM	US	USD	AAA	268,132.21	197,876.25	0.02%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	729,065.60	538,035.94	0.07%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	170,022.89	125,473.52	0.02%
US7443201022	PRUDENTIAL FINL ODSH PRUDENTIAL FINL	COM	US	USD	AAA	285,308.99	210,552.37	0.03%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	5,502,531.09	4,060,758.71	0.49%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	3,945,401.05	2,911,627.65	0.35%
US89832Q1094	TRUIST FINANCIAL ODSH TRUIST FINANCIAL	COM	US	USD	AAA	10,671,962.87	7,875,696.74	0.96%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	1,731,846.21	1,278,068.12	0.16%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	AAA	418,907.79	309,145.63	0.04%
US91282CAD39	UST 0.375 07/31/27 US TREASURY	GOV	US	USD	AAA	7,304,864.30	5,390,844.84	0.65%
US91282CFZ95	UST 3.875 11/30/27 US TREASURY	GOV	US	USD	AAA	5,539,209.64	4,087,826.75	0.50%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	AAA	421,471.80	311,037.82	0.04%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	10,015,995.29	7,391,605.69	0.90%
US91282CLR06	UST 4.125 10/31/29 US TREASURY	GOV	US	USD	AAA	47,573,118.48	35,108,017.03	4.26%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	AAA	11,879,778.79	8,767,040.91	1.06%
US92556V1061	VIATRIS ODSH VIATRIS	COM	US	USD	AAA	403,445.76	297,734.96	0.04%
US9344231041	WARNER BROS DIS ODSH WARNER BROS DIS	COM	US	USD	AAA	84,632.45	62,457.07	0.01%
US98389B1008	XCEL ENERGY ODSH XCEL ENERGY	COM	US	USD	AAA	29,864.03	22,039.06	0.00%
	Unknown Company Description	UNK		EUR		8,268.00	7,155.65	0.00%
						Total:	824,188,391.29	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	209,249,626.04
1	NATIXIS (PARENT)	244,735,023.32

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