



Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - AMERICAN INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00B80QG615
Total net assets (AuM)	19,061,114,310
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 04/11/2025	
Currently on loan in GBP (base currency)	1,547,674,816.91
Current percentage on loan (in % of the fund AuM)	8.12%
Collateral value (cash and securities) in GBP (base currency)	1,843,532,346.54
Collateral value (cash and securities) in % of loan	119%

Securities lending statistics	
12-month average on loan in GBP (base currency)	1,178,264,119.97
12-month average on loan as a % of the fund AuM	7.18%
12-month maximum on loan in GBP	1,631,590,760.37
12-month maximum on loan as a % of the fund AuM	9.28%
Gross Return for the fund over the last 12 months in (base currency fund)	1,733,142.11
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0106%

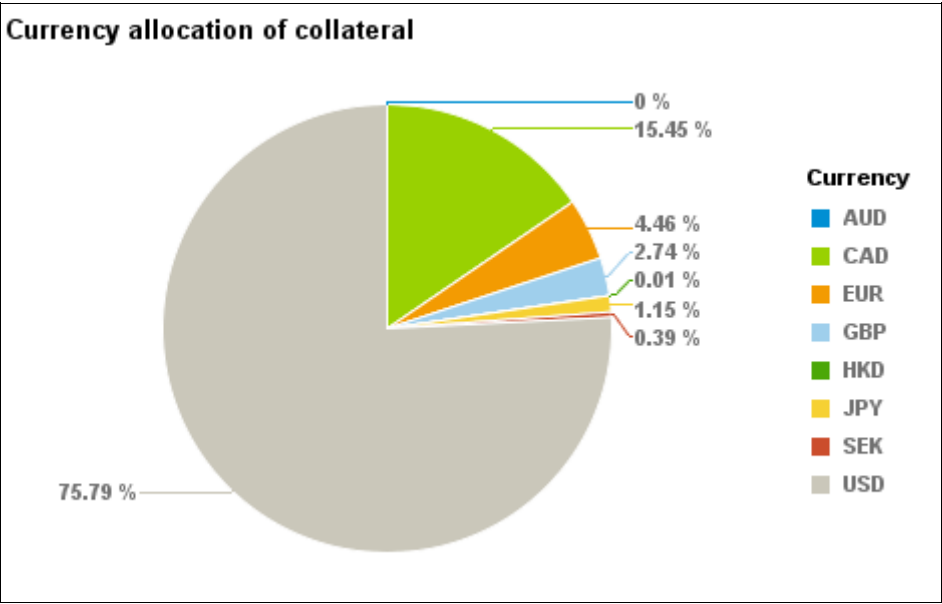
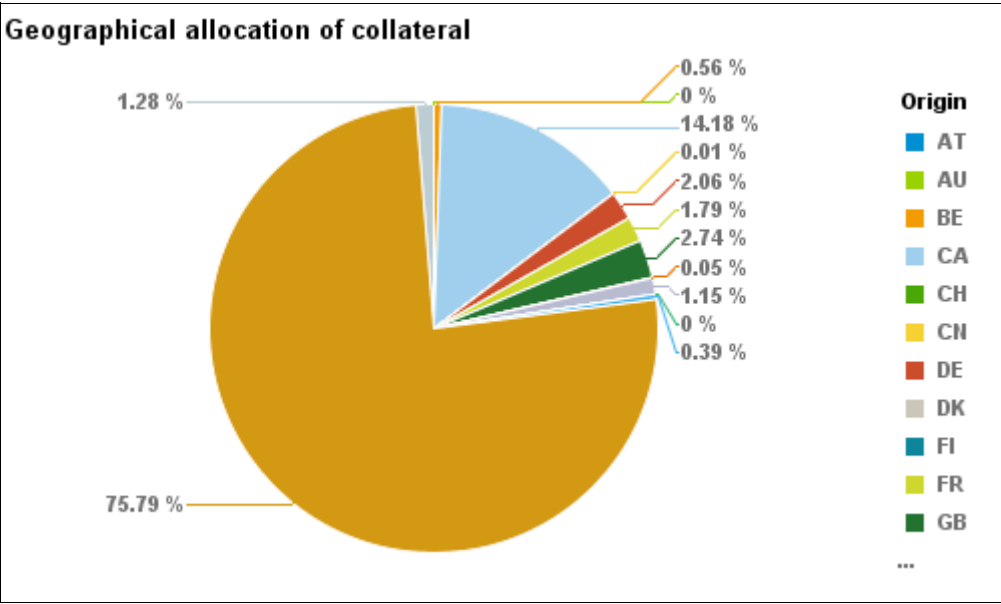
Collateral data - as at 04/11/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000LYC6	LYNAS RARE ODSH LYNAS RARE	COM	AU	AUD	AAA	221.58	110.01	0.00%
AU000000PLS0	PILBARA MINERALS ODSH PILBARA MINERALS	COM	AU	AUD	AAA	1,296.66	643.76	0.00%
BE0003470755	SOLVAY ODSH SOLVAY	COM	BE	EUR	AA3	11,713,025.42	10,267,828.55	0.56%
CA0158571053	ALGONQN PWR & UT ODSH ALGONQN PWR & UT	COM	CA	CAD	AAA	3,210,203.82	1,735,667.50	0.09%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	100,633,863.04	54,409,917.57	2.95%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	23,586,558.48	12,752,593.05	0.69%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	103,469,529.81	55,943,083.35	3.03%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	103,469,437.26	55,943,033.31	3.03%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	33,489,101.72	18,106,621.46	0.98%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	100,633,931.05	54,409,954.34	2.95%

Collateral data - as at 04/11/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA87971M1032	TELUS BC ODSH TELUS BC	COM	CA	CAD	AAA	14,938,657.49	8,076,914.65	0.44%
CNE1000002H1	CCB ODSH CCB	COM	CN	HKD		993,345.85	97,214.34	0.01%
CNE100003F19	WUXI APPTec ODSH WUXI APPTec	COM	CN	HKD		69,939.52	6,844.67	0.00%
DE0001102499	DEGV 02/15/30 GERMANY	GOV	DE	EUR	AAA	92.13	80.76	0.00%
DE0001108546	DEGV PO STR 07/04/40 GERMANY	GOV	DE	EUR	AAA	454,397.31	398,332.07	0.02%
DE0001141836	DEGV 04/10/26 GERMANY	GOV	DE	EUR	AAA	661,065.16	579,500.47	0.03%
DE0001142263	DEGV PO STR 01/04/37 GERMANY	GOV	DE	EUR	AAA	118,608.07	103,973.76	0.01%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	34,983,143.99	30,666,792.89	1.66%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	54,900.59	48,126.75	0.00%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	3,027,849.99	2,654,262.54	0.14%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	4,067,894.24	3,565,982.24	0.19%
FR0000120073	AIR LIQUIDE ODSH AIR LIQUIDE	COM	FR	EUR	AA2	4,482,547.19	3,929,473.76	0.21%
FR0000120644	DANONE ODSH DANONE	COM	FR	EUR	AA2	4,482,596.15	3,929,516.68	0.21%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	4,482,577.15	3,929,500.02	0.21%
FR0010307819	LEGRAND ODSH LEGRAND	COM	FR	EUR	AA2	4,482,568.80	3,929,492.70	0.21%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	73,835.32	64,725.24	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	19,642,642.66	17,219,059.97	0.93%
GB0004052071	ORD GBP0.10 HALMA	CST	GB	GBP	AA3	1,734,295.20	1,734,295.20	0.09%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	1,533,224.52	1,533,224.52	0.08%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	6,849.69	6,849.69	0.00%
GB00B033F229	ORD 6 14/81P CENTRICA PLC	CST	GB	GBP	AA3	3,929,524.63	3,929,524.63	0.21%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	1,703,433.90	1,703,433.90	0.09%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	60,300.40	60,300.40	0.00%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	21,079,192.74	21,079,192.74	1.14%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	0.80	0.80	0.00%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	19,433,376.44	19,433,376.44	1.05%
IE0002424939	DCC ODSH DCC	CST	GB	GBP	AA3	1,108,055.12	1,108,055.12	0.06%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	21,788,246.97	16,573,420.28	0.90%
JP3111200006	ASAHI KASEI ODSH ASAHI KASEI	COM	JP	JPY	A1	11,838,399.67	58,426.48	0.00%
JP3164720009	RENEsas ODSH RENESAS	COM	JP	JPY	A1	930,786,899.94	4,593,746.09	0.25%
JP3183200009	JAPAN EXCHANGE ODSH JAPAN EXCHANGE	COM	JP	JPY	A1	528,298.38	2,607.33	0.00%
JP3278600006	KEISEI ELEC RY ODSH KEISEI ELEC RY	COM	JP	JPY	A1	249,798.60	1,232.84	0.00%
JP3294460005	INPEX ODSH INPEX	COM	JP	JPY	A1	511,325,099.87	2,523,561.17	0.14%
JP3386450005	ENEOS HOLDINGS ODSH ENEOS HOLDINGS	COM	JP	JPY	A1	2,770,038.36	13,671.07	0.00%
JP3422950000	SEVEN&I HLDGS ODSH SEVEN&I HLDGS	COM	JP	JPY	A1	12,269,249.77	60,552.87	0.00%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	705,668,498.41	3,482,711.14	0.19%
JP3538800008	TDK ODSH TDK	COM	JP	JPY	A1	930,826,498.06	4,593,941.52	0.25%
JP3571400005	TOKYO ELECTRON ODSH TOKYO ELECTRON	COM	JP	JPY	A1	3,478,999.21	17,170.03	0.00%
JP3726800000	JAPAN TOBACCO ODSH JAPAN TOBACCO	COM	JP	JPY	A1	260,980,199.03	1,288,024.97	0.07%

Collateral data - as at 04/11/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3734800000	NIDEC ODSH NIDEC	COM	JP	JPY	A1	196,699.88	970.78	0.00%
JP3885780001	MIZUHO ODSH MIZUHO	COM	JP	JPY	A1	7,167,998.30	35,376.48	0.00%
JP3888300005	MITSUI CHEMICALS ODSH MITSUI CHEMICALS	COM	JP	JPY	A1	930,749,998.71	4,593,563.97	0.25%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		1,008,569.29	884,128.24	0.05%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	49.34	43.25	0.00%
NL0015002CX3	QIAGEN ODSH QIAGEN	COM	DE	EUR	AAA	18,098.36	15,865.32	0.00%
SE0009922164	ESSITY ODSH ESSITY	COM	SE	SEK	AAA	63,808,679.95	5,119,315.16	0.28%
SE0014781795	ADDTECH ODSH ADDTECH	COM	SE	SEK	AAA	26,410,857.17	2,118,920.21	0.11%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	127,901.13	97,289.11	0.01%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	13,997,587.70	10,647,387.29	0.58%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	40,518,111.17	30,820,455.00	1.67%
US00846U1016	AGILENT ODSH AGILENT	COM	US	USD	AAA	434.06	330.17	0.00%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	AAA	1,604,527.20	1,220,497.62	0.07%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	75,346,123.18	57,312,686.40	3.11%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	53,920,432.18	41,015,047.49	2.22%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	75,347,468.54	57,313,709.76	3.11%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	39,094,779.71	29,737,785.50	1.61%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	14,793,707.36	11,252,962.66	0.61%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	75,347,991.03	57,314,107.20	3.11%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	34,441,522.59	26,198,244.85	1.42%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	45,473,824.75	34,590,061.80	1.88%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	39,531,726.89	30,070,153.19	1.63%
US12503M1080	CBOE GLO MARKETS ODSH CBOE GLO MARKETS	COM	US	USD	AAA	490,815.43	373,343.04	0.02%
US12504L1098	CBRE GROUP ODSH CBRE GROUP	COM	US	USD	AAA	1,310,756.27	997,038.20	0.05%
US1258961002	CMS ENERGY ODSH CMS ENERGY	COM	US	USD	AAA	195,172.31	148,459.52	0.01%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	8,395,113.90	6,385,816.68	0.35%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	819,765.76	623,561.98	0.03%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	12,653,075.90	9,624,672.65	0.52%
US1729081059	CINTAS ODSH CINTAS	COM	US	USD	AAA	910.20	692.35	0.00%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	5,544,036.58	4,217,119.83	0.23%
US2091151041	CONSOLIDATED EDI ODSH CONSOLIDATED EDI	COM	US	USD	AAA	34,075,102.86	25,919,524.48	1.41%
US21037T1097	CONSTELLATION PA ODSH CONSTELLATION PA	COM	US	USD	AAA	2,490,997.44	1,894,798.95	0.10%
US2166485019	COOPER ODSH COOPER	COM	US	USD	AAA	69.81	53.10	0.00%
US2172041061	COPART ODSH COPART	COM	US	USD	AAA	235,467.99	179,110.78	0.01%
US22052L1044	CORTEVA ODSH CORTEVA	COM	US	USD	AAA	45,479,549.13	34,594,416.10	1.88%
US22052L1044	CORTEVA ODSH CORTEVA	COM	US	USD	AAA	81.59	62.06	0.00%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	31,813,966.07	24,199,571.04	1.31%
US22788C1053	CROWDSTRIKE HLDG ODSH CROWDSTRIKE HLDG	COM	US	USD	AAA	26,350,316.56	20,043,598.34	1.09%
US25179M1036	DEVON ENERGY ODSH DEVON ENERGY	COM	US	USD	AAA	417,076.55	317,252.92	0.02%

Collateral data - as at 04/11/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	63,901.19	48,607.00	0.00%
US26884L1098	EQT CORP ODSH EQT CORP	COM	US	USD	AAA	2,763,336.38	2,101,955.94	0.11%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	40,527,745.91	30,827,783.75	1.67%
US3453708600	FORD MOTOR ODSH FORD MOTOR	COM	US	USD	AAA	1,030,587.15	783,925.11	0.04%
US34959E1091	FORTINET ODSH FORTINET	COM	US	USD	AAA	97,454.27	74,129.44	0.00%
US34959E1091	FORTINET ODSH FORTINET	COM	US	USD	AAA	13,587,449.18	10,335,411.84	0.56%
US35671D8570	FREEPORT MCMORAN ODSH FREEPORT MCMORAN	COM	US	USD	AAA	6,040,076.50	4,594,436.92	0.25%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	6,131,069.09	4,663,651.23	0.25%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	5,285,205.48	4,020,237.69	0.22%
US45167R1041	IDEX ODSH IDEX	COM	US	USD	AAA	168.25	127.98	0.00%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	39.49	30.04	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	1,081,904.00	822,959.72	0.04%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	34,440,984.44	26,197,835.50	1.42%
US48251W1045	KKR & CO ODSH KKR & CO	COM	US	USD	AAA	67,545,428.05	51,379,019.55	2.79%
US49271V1008	KEURIG DR PEPPER ODSH KEURIG DR PEPPER	COM	US	USD	AAA	639,519.83	486,456.34	0.03%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	60,539,619.72	46,049,990.28	2.50%
US5500211090	LULULEMON ODSH LULULEMON	COM	US	USD	AAA	3,156,505.72	2,401,023.63	0.13%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	171,279,070.22	130,284,920.11	7.07%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	75,347,599.74	57,313,809.56	3.11%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	15,255.49	11,604.22	0.00%
US6081901042	MOHAWK INDS ODSH MOHAWK INDS	COM	US	USD	AAA	111.19	84.58	0.00%
US6200763075	MOTOROLA ODSH MOTOROLA	COM	US	USD	AAA	733,426.80	557,887.50	0.03%
US6558441084	NORFOLK SOUTHERN ODSH NORFOLK SOUTHERN	COM	US	USD	AAA	2,164,521.20	1,646,461.95	0.09%
US6687711084	GEN DIGITAL ODSH GEN DIGITAL	COM	US	USD	AAA	3,968,279.99	3,018,506.82	0.16%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	139,320,850.95	105,975,621.61	5.75%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	75,347,896.38	57,314,035.20	3.11%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	21,788,272.94	16,573,440.03	0.90%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	252,345.23	191,948.60	0.01%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	26,580,277.74	20,218,520.32	1.10%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	21,788,363.09	16,573,508.61	0.90%
US7766961061	ROPER TECH ODSH ROPER TECH	COM	US	USD	AAA	1,075,563.75	818,136.96	0.04%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	127,734.13	97,162.08	0.01%
US87612G1013	TARGA RES ODSH TARGA RES	COM	US	USD	AAA	5,271,888.73	4,010,108.19	0.22%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	15,338,148.68	11,667,096.70	0.63%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	28,682,884.62	21,817,886.60	1.18%
US912810FP85	UST 5.375 02/15/31 US TREASURY	GOV	US	USD	AAA	5,131,277.71	3,903,151.19	0.21%
US912810TD00	UST 2.250 02/15/52 US TREASURY	GOV	US	USD	AAA	24,245,904.74	18,442,859.12	1.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	41,543,975.97	31,600,788.02	1.71%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	34,172,642.09	25,993,718.55	1.41%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	6,092,884.58	4,634,605.85	0.25%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	6,743,494.23	5,129,497.76	0.28%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	AAA	12,049.63	9,165.66	0.00%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	11,946,052.70	9,086,869.28	0.49%
US91282CFB28	UST 2.750 07/31/27 US TREASURY	GOV	US	USD	AAA	12,786.93	9,726.49	0.00%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	6,868,193.45	5,224,351.31	0.28%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	35,547,992.97	27,039,891.20	1.47%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	20,485,172.08	15,582,224.99	0.85%
US91282CKG59	UST 4.125 03/31/29 US TREASURY	GOV	US	USD	AAA	22,903,654.03	17,421,864.40	0.95%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	5,962,900.10	4,535,732.02	0.25%
US91282CLE92	UST 1.875 07/15/34 US TREASURY	GOV	US	USD	AAA	6,514,620.90	4,955,403.26	0.27%
US91282CNK35	UST 3.875 06/30/30 US TREASURY	GOV	US	USD	AAA	40,571,913.87	30,861,380.50	1.67%
US92556V1061	VIATRIS ODSH VIATRIS	COM	US	USD	AAA	378,900.98	288,214.34	0.02%
US9344231041	WARNER BROS DIS ODSH WARNER BROS DIS	COM	US	USD	AAA	34,140,344.76	25,969,151.30	1.41%
	Unknown Company Description	UNK		CAD		43,503,026.20	23,520,870.59	1.28%
						Total:	1,843,532,346.54	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	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	267,625,750.72
2	RBC DOMINION SECURITIES INC (PARENT)	243,480,353.06
3	BARCLAYS BANK PLC (PARENT)	228,064,092.59
4	HSBC BANK PLC (PARENT)	213,490,836.63
5	TD SECURITIES INC (PARENT)	150,378,796.97