



Securities Lending Report

SSTL - HITIF - AMERICAN INDEX FUND

Report as at 16/05/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	SSTL - HITIF - AMERICAN INDEX FUND
Replication Mode	Physical replication
ISIN Code	GB00B80QG615
Total net assets (AuM)	15,548,887,139
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 16/05/2025	
Currently on loan in GBP (base currency)	1,223,422,851.79
Current percentage on loan (in % of the fund AuM)	7.87%
Collateral value (cash and securities) in GBP (base currency)	1,416,983,621.46
Collateral value (cash and securities) in % of loan	116%

Securities lending statistics	
12-month average on loan in GBP (base currency)	1,067,885,875.50
12-month average on loan as a % of the fund AuM	6.92%
12-month maximum on loan in GBP	1,447,846,633.57
12-month maximum on loan as a % of the fund AuM	10.18%
Gross Return for the fund over the last 12 months in (base currency fund)	1,194,982.46
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0077%

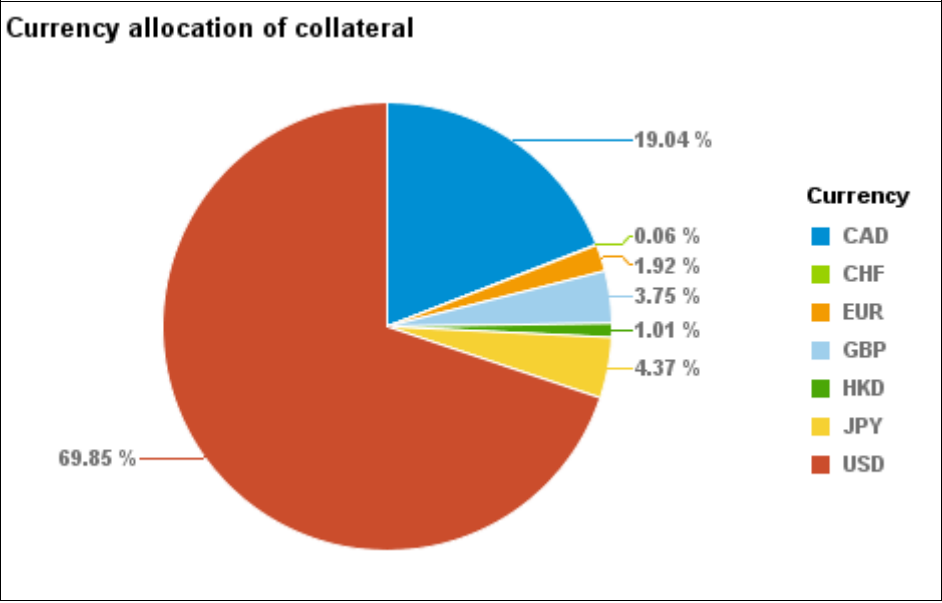
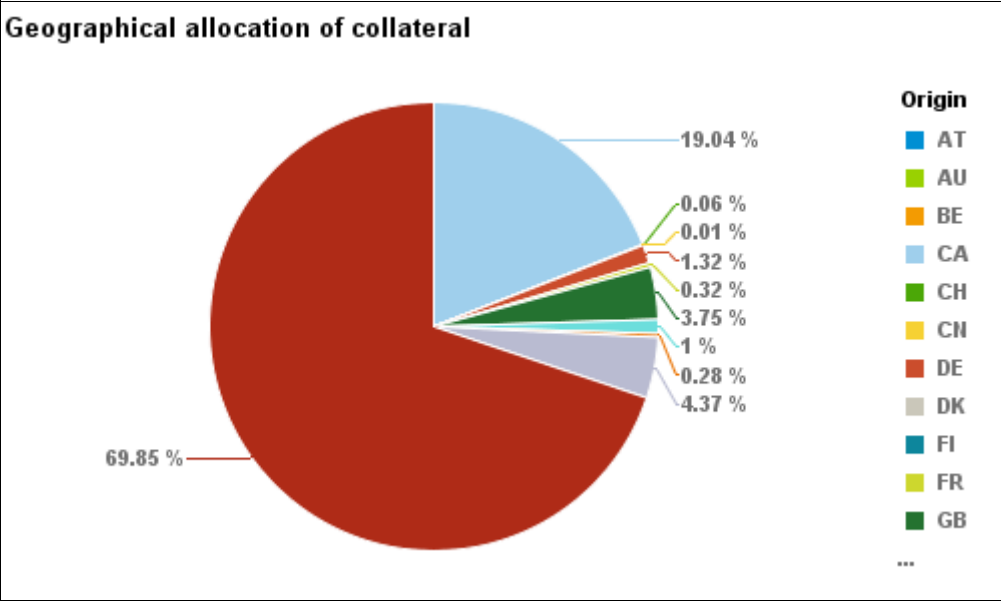
Collateral data - as at 16/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BMG677491539	OOIL ODSH OOIL	COM	HK	HKD		131,986.33	12,730.90	0.00%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	53,811,928.34	28,952,157.93	2.04%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	157,337,564.90	84,651,529.28	5.97%
CA135087N837	CAGV 2.750 09/01/27 CANADA	GOV	CA	CAD	AAA	9,086,806.79	4,888,928.41	0.35%
CA135087P733	CAGV 3.245 08/24/27 CANADA	GOV	CA	CAD	AAA	18,916,780.58	10,177,699.18	0.72%
CA135087Q806	CAGV 4.500 11/01/25 CANADA	GOV	CA	CAD	AAA	149,564.73	80,469.55	0.01%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	8,947,892.79	4,814,189.22	0.34%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	5,354,366.64	2,880,782.63	0.20%
CA135087R713	CAGV 3.500 03/01/34 CANADA	GOV	CA	CAD	AAA	8,232,889.30	4,429,499.53	0.31%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	28,125,270.30	15,132,096.04	1.07%

Collateral data - as at 16/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	54,095,056.08	29,104,487.71	2.05%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	53,812,082.72	28,952,240.99	2.04%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	103,525,457.35	55,699,274.93	3.93%
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		930,794.09	837,459.26	0.06%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		822,861.37	79,370.08	0.01%
CNE100000502	ZIJIN MINING ODSH ZIJIN MINING	COM	CN	HKD		450.77	43.48	0.00%
DE0006231004	INFINEON TECHNOL ODSH INFINEON TECHNOL	COM	DE	EUR	AAA	22,251,293.78	18,724,464.18	1.32%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	13,760,868.44	13,760,868.44	0.97%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	6,741,439.51	6,741,439.51	0.48%
GB0031638363	ORD GBP0.01 INTERTEK GROUP	CST	GB	GBP	AA3	6,741,402.56	6,741,402.56	0.48%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	6,741,370.40	6,741,370.40	0.48%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	80,318.88	80,318.88	0.01%
GB00BGLP8L22	IMI ODSH IMI	CST	GB	GBP	AA3	80,438.40	80,438.40	0.01%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	80,453.11	80,453.11	0.01%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	80,452.54	80,452.54	0.01%
GB00BP0RGD03	BERKELEY GROUP ODSH BERKELEY GROUP	CST	GB	GBP	AA3	80,433.68	80,433.68	0.01%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	18,724,381.69	18,724,381.69	1.32%
GB00BYQ0JC66	BEAZLEY ODSH BEAZLEY	CST	GB	GBP	AA3	80,446.50	80,446.50	0.01%
HK0002007356	CLP HOLDINGS ODSH CLP HOLDINGS	COM	HK	HKD		4,314,980.41	416,206.61	0.03%
HK0669013440	TTI ODSH TTI	COM	HK	HKD		3,612,129.47	348,412.28	0.02%
HK1093012172	CSPC PHARMA ODSH CSPC PHARMA	COM	HK	HKD		53,746.16	5,184.15	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	30,035,726.42	22,538,848.03	1.59%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		4,729,080.06	3,979,520.97	0.28%
JP1103501J35	JPGV 0.100 03/20/28 JAPAN	GOV	JP	JPY	A1	742,190,637.99	3,831,990.44	0.27%
JP1201611H69	JPGV 0.600 06/20/37 JAPAN	GOV	JP	JPY	A1	742,169,325.14	3,831,880.40	0.27%
JP1300411DC2	JPGV 1.700 12/20/43 JAPAN	GOV	JP	JPY	A1	559,686,568.12	2,889,707.13	0.20%
JP1300581J30	JPGV 0.800 03/20/48 JAPAN	GOV	JP	JPY	A1	742,149,739.93	3,831,779.28	0.27%
JP1300591J79	JPGV 0.700 06/20/48 JAPAN	GOV	JP	JPY	A1	742,192,677.47	3,832,000.97	0.27%
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	366,511,300.34	1,892,327.56	0.13%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	742,200,692.07	3,832,042.35	0.27%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	100,009,448.25	516,356.89	0.04%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	10,057,599.17	51,928.20	0.00%
JP3300600008	KONICA MINOLTA ODSH KONICA MINOLTA	COM	JP	JPY	A1	337,464,859.33	1,742,358.43	0.12%
JP3371200001	SHIN-ETSU CHEM ODSH SHIN-ETSU CHEM	COM	JP	JPY	A1	769,933,799.06	3,975,230.63	0.28%
JP3385820000	GS YUASA ODSH GS YUASA	COM	JP	JPY	A1	103,177,798.65	532,715.34	0.04%
JP3397200001	SUZUKI MOTOR ODSH SUZUKI MOTOR	COM	JP	JPY	A1	770,617,249.50	3,978,759.34	0.28%
JP3401400001	SUMITOMO CHEM ODSH SUMITOMO CHEM	COM	JP	JPY	A1	46,253,158.99	238,808.81	0.02%
JP3404600003	SUMITOMO CORP ODSH SUMITOMO CORP	COM	JP	JPY	A1	770,982,397.74	3,980,644.63	0.28%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	770,681,699.39	3,979,092.10	0.28%

Collateral data - as at 16/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3463000004	TAKEDA PHARMA ODSH TAKEDA PHARMA	COM	JP	JPY	A1	770,741,998.65	3,979,403.43	0.28%
JP3571400005	TOKYO ELECTRON ODSH TOKYO ELECTRON	COM	JP	JPY	A1	516,229,998.96	2,665,337.34	0.19%
JP3629000005	TOPPAN HOLDINGS ODSH TOPPAN HOLDINGS	COM	JP	JPY	A1	56,881,998.46	293,686.37	0.02%
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	1,966,827,749.69	10,154,891.14	0.72%
JP3897700005	MITSUBISHI CG ODSH MITSUBISHI CG	COM	JP	JPY	A1	449,758.58	2,322.14	0.00%
JP3942400007	ASTELLAS PHARMA ODSH ASTELLAS PHARMA	COM	JP	JPY	A1	365,678,198.95	1,888,026.19	0.13%
KYG217651051	CKH HOLDINGS ODSH CKH HOLDINGS	COM	HK	HKD		46,969.40	4,530.49	0.00%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		26,848,846.11	2,589,737.65	0.18%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		112,265,382.27	10,828,692.08	0.76%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	5,341,192.59	4,494,613.68	0.32%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	23,874,819.27	17,915,695.32	1.26%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	21,611,293.13	16,217,142.37	1.14%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	6,464,946.62	4,851,304.32	0.34%
US0188021085	ALLIANT ENERGY ODSH ALLIANT ENERGY	COM	US	USD	AAA	311,036.04	233,401.85	0.02%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,404,731.99	1,804,514.00	0.13%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	25,130,255.88	18,857,776.58	1.33%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	62,242,143.13	46,706,584.86	3.30%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	52,195,971.63	39,167,924.75	2.76%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	62,158,979.01	46,644,178.40	3.29%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	67,300.99	50,502.75	0.00%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	62,160,032.58	46,644,969.00	3.29%
US0530151036	ADP ODSH ADP	COM	US	USD	AAA	69,028.93	51,799.40	0.00%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	AAA	1,791,369.35	1,344,245.88	0.09%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	8,581,471.61	6,439,547.42	0.45%
US0865161014	BEST BUY ODSH BEST BUY	COM	US	USD	AAA	2,907,254.43	2,181,607.49	0.15%
US09062X1037	BIOGEN ODSH BIOGEN	COM	US	USD	AAA	2,807,474.99	2,106,732.87	0.15%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	2,207,421.28	1,656,451.79	0.12%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	20,404,639.83	15,311,668.17	1.08%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	62,160,185.19	46,645,083.52	3.29%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	3,806,715.83	2,856,564.49	0.20%
US12541W2098	CH ROBINSON ODSH CH ROBINSON	COM	US	USD	AAA	4,680,904.68	3,512,556.94	0.25%
US12572Q1058	CME GRP ODSH CME GRP	COM	US	USD	AAA	338,729.69	254,183.20	0.02%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	38,617,873.01	28,978,901.95	2.05%
US14448C1045	CARRIER GLOBAL ODSH CARRIER GLOBAL	COM	US	USD	AAA	14,092,711.14	10,575,188.70	0.75%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	471,324.96	353,682.86	0.02%
US1696561059	CHIPOTLE ODSH CHIPOTLE	COM	US	USD	AAA	11,481,985.38	8,616,096.71	0.61%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	13,965,449.20	10,479,691.18	0.74%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	727,206.42	545,696.64	0.04%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	11,371,424.69	8,533,131.82	0.60%

Collateral data - as at 16/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US2166485019	COOPER ODSH COOPER	COM	US	USD	AAA	1,130,330.03	848,201.12	0.06%
US2172041061	COPART ODSH COPART	COM	US	USD	AAA	13,780,198.39	10,340,678.73	0.73%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	25,857,463.29	19,403,473.96	1.37%
US22788C1053	CROWDSTRIKE HLDG ODSH CROWDSTRIKE HLDG	COM	US	USD	AAA	1,329,877.85	997,942.06	0.07%
US25278X1090	DIAMONDBACK ODSH DIAMONDBACK	COM	US	USD	AAA	451,530.04	338,828.73	0.02%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	2,404,859.68	1,804,609.82	0.13%
US2567461080	DOLLAR TREE ODSH DOLLAR TREE	COM	US	USD	AAA	2,653.70	1,991.34	0.00%
US25754A2015	DOMINOS PIZZA ODSH DOMINOS PIZZA	COM	US	USD	AAA	16,256,329.27	12,198,770.55	0.86%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	205,887.20	154,498.02	0.01%
US2810201077	EDISON INTL ODSH EDISON INTL	COM	US	USD	AAA	2,404,857.25	1,804,608.00	0.13%
US29355A1079	ENPHASE ENERGY ODSH ENPHASE ENERGY	COM	US	USD	AAA	129,330.75	97,049.96	0.01%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	2,284,594.83	1,714,362.92	0.12%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	13,591,971.56	10,199,433.07	0.72%
US34959E1091	FORTINET ODSH FORTINET	COM	US	USD	AAA	1,495,325.10	1,122,093.89	0.08%
US36266G1076	GE HEALTHCARE ODSH GE HEALTHCARE	COM	US	USD	AAA	764,165.70	573,430.93	0.04%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	1,510.27	1,133.31	0.00%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	1,568,589.11	1,177,071.30	0.08%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	14,430,528.32	10,828,687.15	0.76%
US4364401012	HOLOGIC ODSH HOLOGIC	COM	US	USD	AAA	1,215,845.93	912,372.36	0.06%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	24,952,479.87	18,724,373.23	1.32%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	2,101,400.96	1,576,894.00	0.11%
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	435,576.79	326,857.39	0.02%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	62,164,555.30	46,648,362.85	3.29%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	18,230,562.87	13,680,238.00	0.97%
US49271V1008	KEURIG DR PEPPER ODSH KEURIG DR PEPPER	COM	US	USD	AAA	118,231.50	88,721.07	0.01%
US5486611073	LOWE S ODSH LOWE S	COM	US	USD	AAA	6,443,996.21	4,835,583.11	0.34%
US57060D1081	MARKETAXESS ODSH MARKETAXESS	COM	US	USD	AAA	1,085,290.53	814,403.42	0.06%
US5797802064	MCCORMICK ODSH MCCORMICK	COM	US	USD	AAA	3,254,053.83	2,441,846.21	0.17%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	62,160,447.03	46,645,280.00	3.29%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	42,301,974.22	31,743,456.27	2.24%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	62,160,343.35	46,645,202.20	3.29%
US60770K1079	MODERNA ODSH MODERNA	COM	US	USD	AAA	803,615.99	603,034.48	0.04%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	1,089,356.05	817,454.19	0.06%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	271,022.92	203,375.95	0.01%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	433.26	325.12	0.00%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	6,251,777.05	4,691,341.60	0.33%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	153,816,693.29	115,424,245.97	8.15%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	62,159,684.98	46,644,708.16	3.29%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	12,039,086.15	9,034,145.85	0.64%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	27,354,528.88	20,526,873.92	1.45%
US74762E1029	QUANTA SERVICES ODSH QUANTA SERVICES	COM	US	USD	AAA	71,723.68	53,821.54	0.00%
US7607591002	REPUBLIC SERVS ODSH REPUBLIC SERVS	COM	US	USD	AAA	16,806,042.43	12,611,276.02	0.89%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	18,568,520.51	13,933,841.85	0.98%
US8168511090	SEMPRA USA ODSH SEMPRA USA	COM	US	USD	AAA	2,650,823.77	1,989,181.59	0.14%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	7,932,573.72	5,952,613.60	0.42%
US87612G1013	TARGA RES ODSH TARGA RES	COM	US	USD	AAA	6,514,557.86	4,888,532.66	0.34%
US8807701029	TERADYNE ODSH TERADYNE	COM	US	USD	AAA	729,244.41	547,225.95	0.04%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	12,346,145.98	9,264,563.94	0.65%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	327,233.78	245,556.65	0.02%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	AAA	11,746.18	8,814.35	0.00%
US91282CFZ95	UST 3.875 11/30/27 US TREASURY	GOV	US	USD	AAA	7,130.65	5,350.85	0.00%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	AAA	38,881,592.22	29,176,797.19	2.06%
US92840M1027	VISTRA CORP ODSH VISTRA CORP	COM	US	USD	AAA	2,404,910.67	1,804,648.08	0.13%
US9297401088	WESTINGHOUSE AIR ODSH WESTINGHOUSE AIR	COM	US	USD	AAA	272.17	204.24	0.00%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	1,347,403.47	1,011,093.31	0.07%
US9884981013	YUM! BRANDS ODSH YUM! BRANDS	COM	US	USD	AAA	3,482,765.49	2,613,471.74	0.18%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	9,284,869.89	6,967,378.40	0.49%
						Total:	1,416,983,621.46	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	HEALTHCARE OF ONTARIO PENSION PLAN TRUST FUND (PARENT)	232,619,730.09
2	SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)	159,950,469.31

3	RBC DOMINION SECURITIES INC (PARENT)	139,934,831.18
4	TD SECURITIES INC (PARENT)	76,079,828.22
5	UBS AG	69,176,477.42