



Securities Lending Report

SSTL - HITIF - AMERICAN INDEX FUND

Report as at 02/10/2025

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)	18,160,371,182
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 02/10/2025	
Currently on loan in GBP (base currency)	1,429,486,856.99
Current percentage on loan (in % of the fund AuM)	7.87%
Collateral value (cash and securities) in GBP (base currency)	1,785,888,190.77
Collateral value (cash and securities) in % of loan	125%

Securities lending statistics	
12-month average on loan in GBP (base currency)	1,135,539,657.61
12-month average on loan as a % of the fund AuM	7.05%
12-month maximum on loan in GBP	1,552,219,272.43
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)	1,687,649.27
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0105%

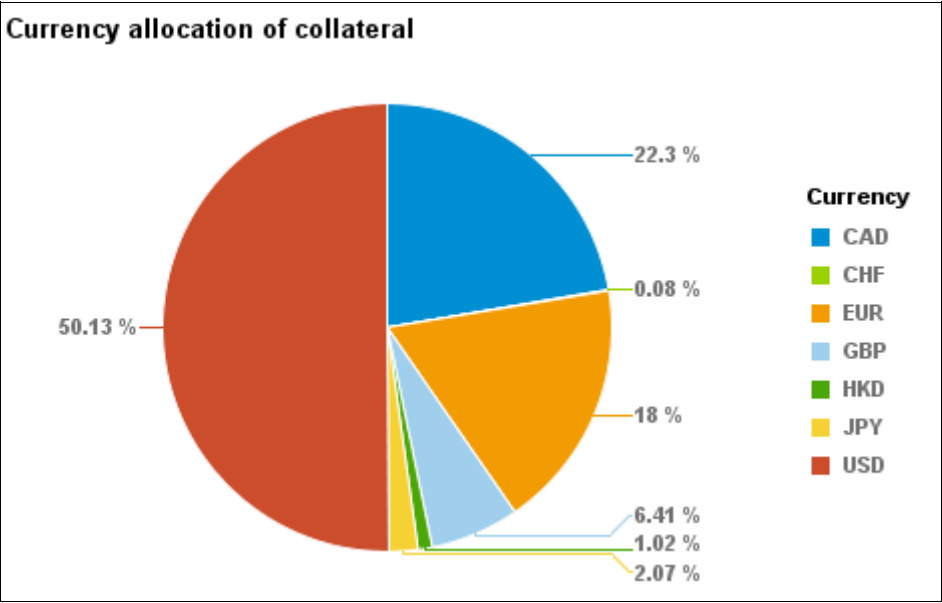
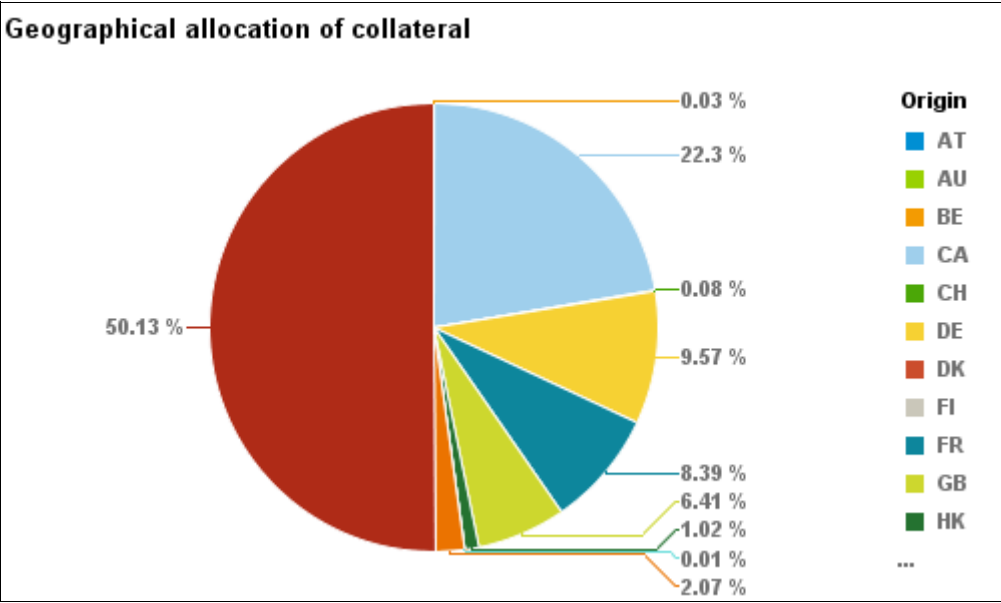
Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	611,758.28	532,009.98	0.03%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	151,702,928.15	80,558,069.27	4.51%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	60,215,848.14	31,976,129.43	1.79%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	1,611,756.75	855,883.36	0.05%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	AAA	63,623,418.40	33,785,634.92	1.89%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	38,026,556.89	20,193,057.85	1.13%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	120,092,255.96	63,772,007.52	3.57%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	29,546,414.06	15,689,888.78	0.88%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	17,814,509.44	9,459,952.44	0.53%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	60,375,486.38	32,060,901.35	1.80%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	90,059,376.41	47,823,793.33	2.68%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	62,739,352.79	33,316,173.85	1.87%
CA8029121057	SAPUTO ODSH SAPUTO	COM	CA	CAD	AAA	9,430,384.88	5,007,771.49	0.28%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	1,729,972.47	918,658.88	0.05%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	43,006,788.69	22,837,686.16	1.28%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		1,476,355.86	1,371,313.26	0.08%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	19,807,233.13	17,225,178.82	0.96%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	4,395,567.55	3,822,565.05	0.21%
DE0001108595	DEGV PO STR 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,098,922.94	955,668.27	0.05%
DE0005200000	BEIERSDORF ODSH BEIERSDORF	COM	DE	EUR	AAA	3,941,409.46	3,427,610.63	0.19%
DE0005439004	CONTINENT ODSH CONTINENT	COM	DE	EUR	AAA	2,593,173.73	2,255,129.78	0.13%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	669,857.24	582,535.21	0.03%
DE0005810055	DEUTSCHE BOERSE ODSH DEUTSCHE BOERSE	COM	DE	EUR	AAA	18,045,132.34	15,692,784.02	0.88%
DE0006599905	MERCK ODSH MERCK	COM	DE	EUR	AAA	4,700,480.65	4,087,729.93	0.23%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	34,496,684.03	29,999,725.22	1.68%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	26,742,375.60	23,256,261.94	1.30%
DE000A12DM80	SCOUT 24 ODSH SCOUT 24	COM	DE	EUR	AAA	10,264,365.42	8,926,311.35	0.50%
DE000BAY0017	BAYER ODSH BAYER	COM	DE	EUR	AAA	4,705,711.25	4,092,278.68	0.23%
DE000BU25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	64,047,066.04	55,697,944.20	3.12%
DE000CBK1001	COMMERZBANK ODSH COMMERZBANK	COM	DE	EUR	AAA	872,452.35	758,720.19	0.04%
DE000SYM9999	SYMRISE ODSH SYMRISE	COM	DE	EUR	AAA	56,384.70	49,034.44	0.00%
FR0000045072	CREDIT AGRICOLE ODSH CREDIT AGRICOLE	COM	FR	EUR	AA2	32,208,535.00	28,009,857.38	1.57%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	18,889,609.11	16,427,175.50	0.92%
FR0000120073	AIR LIQUIDE ODSH AIR LIQUIDE	COM	FR	EUR	AA2	729,188.40	634,132.01	0.04%
FR0000120503	BOUYGUES ODSH BOUYGUES	COM	FR	EUR	AA2	2,206,567.91	1,918,921.57	0.11%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	34,496,999.52	29,999,999.58	1.68%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	35,670,095.99	31,020,172.18	1.74%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	34,496,971.15	29,999,974.91	1.68%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	1,262.06	1,262.06	0.00%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	25,620,546.13	25,620,546.13	1.43%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	273,526.67	273,526.67	0.02%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	1,066,514.22	1,066,514.22	0.06%
GB00B019KW72	ORD 28 4/7P SAINSBURY J PLC	CST	GB	GBP	AA3	82,327.12	82,327.12	0.00%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	31,020,259.48	31,020,259.48	1.74%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	634,222.38	634,222.38	0.04%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	19,452,999.05	19,452,999.05	1.09%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	30,174,409.51	30,174,409.51	1.69%
GB00BN7SWP63	GSK ODSH GSK	CST	GB	GBP	AA3	2,232,037.52	2,232,037.52	0.12%
IE0002424939	DCC ODSH DCC	CST	GB	GBP	AA3	3,835,490.47	3,835,490.47	0.21%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	53,488,490.21	39,604,968.50	2.22%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	856,396.94	634,109.76	0.04%
JP1300561H93	JPGV 0.800 09/20/47 JAPAN	GOV	JP	JPY	A1	758,191,501.66	3,822,521.02	0.21%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	758,220,478.40	3,822,667.11	0.21%
JP1300711M79	JPGV 0.700 06/20/51 JAPAN	GOV	JP	JPY	A1	758,193,510.93	3,822,531.15	0.21%
JP1300811Q17	JPGV 1.600 12/20/53 JAPAN	GOV	JP	JPY	A1	758,204,352.66	3,822,585.81	0.21%
JP1300821Q49	JPGV 1.800 03/20/54 JAPAN	GOV	JP	JPY	A1	113,621.98	572.84	0.00%
JP1400131L54	JPGV 0.500 03/20/60 JAPAN	GOV	JP	JPY	A1	758,191,888.44	3,822,522.97	0.21%
JP3160400002	EISAI ODSH EISAI	COM	JP	JPY	A1	488,899.42	2,464.85	0.00%
JP3164720009	RENASAS ODSH RENASAS	COM	JP	JPY	A1	1,263,371,998.91	6,369,454.17	0.36%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	1,010,714,398.06	5,095,648.03	0.29%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	1,263,334,399.96	6,369,264.61	0.36%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	909,398.35	4,584.85	0.00%
KYG210961051	CHINA MENGNIU ODSH CHINA MENGNIU	COM	HK	HKD		66,881,682.37	6,363,683.99	0.36%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		66,942,380.93	6,369,459.36	0.36%
KYG960071028	WH GROUP ODSH WH GROUP	COM	HK	HKD		58,010,516.87	5,519,606.93	0.31%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	13,684,245.56	11,900,378.78	0.67%
NL0011585146	FERRARI ODSH FERRARI	COM	IT	EUR		194,993.99	169,574.74	0.01%
US0010551028	AFLAC ODSH AFLAC	COM	US	USD	AAA	829,849.74	614,453.18	0.03%
US00130H1059	AES CORP ODSH AES CORP	COM	US	USD	AAA	491.83	364.17	0.00%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	AAA	848,900.79	628,559.32	0.04%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	AAA	897,918.15	664,853.69	0.04%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	7,902,704.89	5,851,471.54	0.33%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	57,557,586.91	42,617,886.72	2.39%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	22,473,248.50	16,640,071.45	0.93%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	57,558,384.92	42,618,477.60	2.39%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	46,746,082.40	34,612,626.26	1.94%
US0268747849	AIG ODSH AIG	COM	US	USD	AAA	624,457.23	462,372.54	0.03%
US0304201033	AMERICAN WATER ODSH AMERICAN WATER	COM	US	USD	AAA	522,780.93	387,087.43	0.02%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	718,221.60	531,799.34	0.03%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	73,664,011.98	54,543,713.29	3.05%
US0394831020	ARCHER DANIELS ODSH ARCHER DANIELS	COM	US	USD	AAA	312,484.49	231,375.73	0.01%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	AAA	709,409.31	525,274.38	0.03%
US0536111091	AVERY DENNISON ODSH AVERY DENNISON	COM	US	USD	AAA	523,380.28	387,531.21	0.02%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	45,923,853.48	34,003,815.84	1.90%
US0758871091	BD ODSH BD	COM	US	USD	AAA	106,735.45	79,031.10	0.00%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	7,540,755.19	5,583,469.84	0.31%
US09073M1045	BIO-TECHNE ODSH BIO-TECHNE	COM	US	USD	AAA	118,162.24	87,491.94	0.00%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	872,141.27	645,767.48	0.04%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	48,500.09	35,911.36	0.00%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	52,022,175.59	38,519,251.85	2.16%
US12503M1080	CBOE GLO MARKETS ODSH CBOE GLO MARKETS	COM	US	USD	AAA	856,365.64	634,086.59	0.04%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	9,761,254.99	7,227,614.67	0.40%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	654,206.56	484,400.10	0.03%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	29,856,575.09	22,106,975.00	1.24%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	90.19	66.78	0.00%
US19260Q1076	COINBASE GLOBAL ODSH COINBASE GLOBAL	COM	US	USD	AAA	961,314.09	711,794.52	0.04%
US21037T1097	CONSTELLATION PA ODSH CONSTELLATION PA	COM	US	USD	AAA	2,068,555.50	1,531,639.33	0.09%
US2166485019	COOPER ODSH COOPER	COM	US	USD	AAA	341,711.39	253,016.47	0.01%
US22788C1053	CROWDSTRIKE HLDG ODSH CROWDSTRIKE HLDG	COM	US	USD	AAA	2,110,831.12	1,562,941.85	0.09%
US23804L1035	DATADOG ODSH DATADOG	COM	US	USD	AAA	1,679.69	1,243.71	0.00%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	1,602,360.67	1,186,450.46	0.07%
US30040W1080	EVERSOURCE ODSH EVERSOURCE	COM	US	USD	AAA	8,602,238.79	6,369,433.78	0.36%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	37,880,114.49	28,047,917.14	1.57%
US3453708600	FORD MOTOR ODSH FORD MOTOR	COM	US	USD	AAA	82.86	61.35	0.00%
US35671D8570	FREEPORT MCMORAN ODSH FREEPORT MCMORAN	COM	US	USD	AAA	19,820,814.90	14,676,105.96	0.82%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	5,517,422.23	4,085,315.04	0.23%
US45841N1072	INTRACTION BRK ODSH INTRACTION BRK	COM	US	USD	AAA	479,740.49	355,218.61	0.02%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	25,469,825.49	18,858,854.16	1.06%
US49338L1035	KEYSIGHT TECH ODSH KEYSIGHT TECH	COM	US	USD	AAA	3,383,758.79	2,505,467.25	0.14%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	2,987,166.79	2,211,815.03	0.12%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	102,274,230.25	75,727,836.99	4.24%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	57,555,335.92	42,616,220.00	2.39%
US61174X1090	MONSTER BEVERAGE ODSH MONSTER BEVERAGE	COM	US	USD	AAA	777,467.89	575,667.61	0.03%
US6200763075	MOTOROLA ODSH MOTOROLA	COM	US	USD	AAA	49,348.44	36,539.51	0.00%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	718,484.97	531,994.35	0.03%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	68,811,899.62	50,951,019.67	2.85%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	57,558,847.13	42,618,819.84	2.39%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	11,906,711.09	8,816,194.21	0.49%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	57,558,277.96	42,618,398.40	2.39%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	121,054.55	89,633.52	0.01%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	30,376,025.67	22,491,596.51	1.26%
US7234841010	PINNACLE WEST ODSH PINNACLE WEST	COM	US	USD	AAA	264,892.72	196,136.92	0.01%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	15,011,793.17	11,115,318.33	0.62%
US7707001027	ROBINHOOD ODSH ROBINHOOD	COM	US	USD	AAA	2,032,139.70	1,504,675.65	0.08%
US8716071076	SYNOPSYS ODSH SYNOPSYS	COM	US	USD	AAA	14,289,972.07	10,580,853.78	0.59%
US8725901040	T-MOBILE US ODSH T-MOBILE US	COM	US	USD	AAA	57,558,372.07	42,618,468.08	2.39%
US87612G1013	TARGA RES ODSH TARGA RES	COM	US	USD	AAA	856,484.71	634,174.75	0.04%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US8807701029	TERADYNE ODSH TERADYNE	COM	US	USD	AAA	1,055,675.88	781,663.68	0.04%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	57,554,814.50	42,615,833.92	2.39%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	174,512.57	129,215.93	0.01%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	668,915.53	495,291.20	0.03%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	AAA	68,185,964.57	50,487,552.90	2.83%
US92556V1061	VIATRIS ODSH VIATRIS	COM	US	USD	AAA	147,606.61	109,293.70	0.01%
US92826C8394	VISA ODSH VISA	COM	US	USD	AAA	856,357.46	634,080.53	0.04%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	2,795,352.18	2,069,788.00	0.12%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	14,653,482.25	10,850,010.92	0.61%
						Total:	1,785,888,190.77	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	BARCLAYS BANK PLC (PARENT)	276,793,726.64
2	RBC DOMINION SECURITIES INC (PARENT)	233,248,113.56
3	HSBC BANK PLC (PARENT)	189,364,890.01
4	SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)	179,816,843.08
5	TD SECURITIES INC (PARENT)	161,808,377.33