



Securities Lending Report

SSTL - HITIF - AMERICAN INDEX FUND

Report as at 01/09/2025

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)	17,564,059,684
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 01/09/2025	
Currently on loan in GBP (base currency)	1,426,843,590.70
Current percentage on loan (in % of the fund AuM)	8.12%
Collateral value (cash and securities) in GBP (base currency)	1,771,896,496.72
Collateral value (cash and securities) in % of loan	124%

Securities lending statistics	
12-month average on loan in GBP (base currency)	1,104,863,752.88
12-month average on loan as a % of the fund AuM	6.95%
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)	1,656,181.27
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0104%

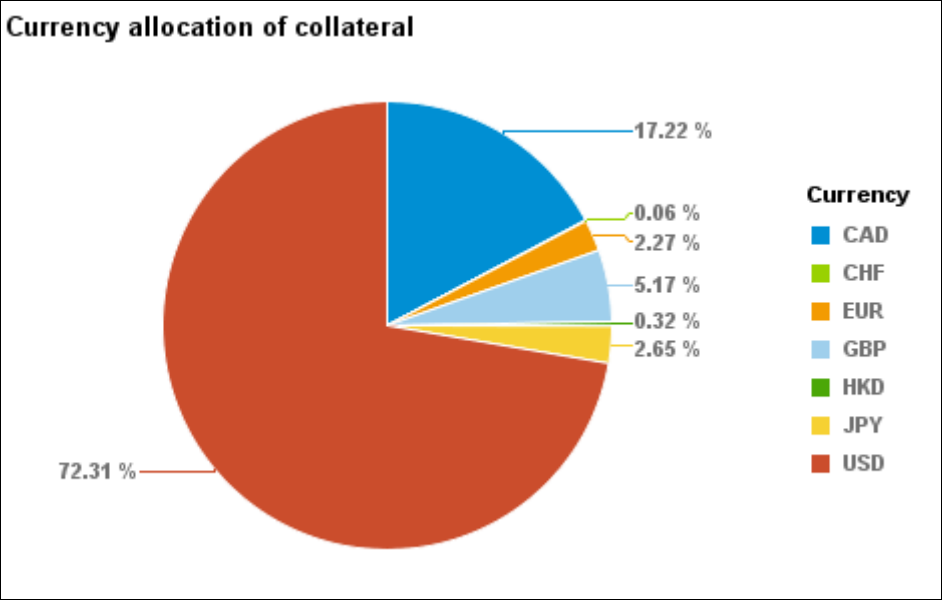
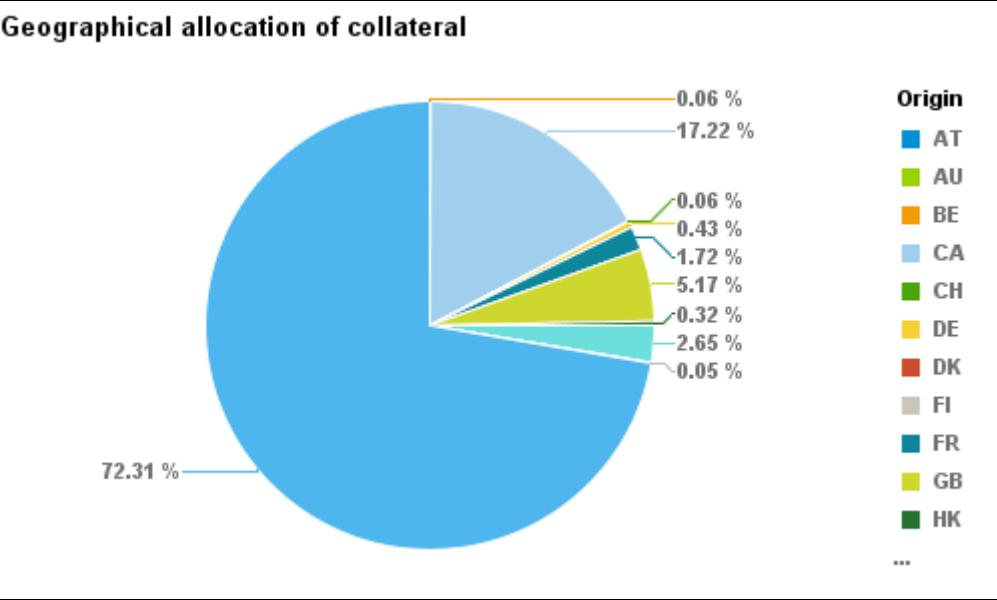
Collateral data - as at 01/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	1,309,802.56	1,134,765.05	0.06%
BMG4593F1389	HISCOX ODSH HISCOX	CST	GB	GBP	AA3	344,574.49	344,574.49	0.02%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	159,004,684.96	85,719,121.79	4.84%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	94,359,699.61	50,869,133.73	2.87%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	68,615,067.89	36,990,251.97	2.09%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	29,262,143.60	15,775,165.69	0.89%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	68,593,548.80	36,978,651.07	2.09%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	15,554,299.64	8,385,293.21	0.47%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	65,247,741.41	35,174,932.70	1.99%
CA87971M1032	TELUS ODSH TELUS	COM	CA	CAD	AAA	2,905.87	1,566.55	0.00%

Collateral data - as at 01/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	65,247,723.38	35,174,922.98	1.99%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		1,225,094.99	1,134,767.50	0.06%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	4,350,266.53	3,768,911.87	0.21%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	1,136,380.78	984,518.76	0.06%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	1,136,323.04	984,468.74	0.06%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	1,136,213.64	984,373.96	0.06%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	2.00	1.73	0.00%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	1,086,887.43	941,639.53	0.05%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	35,215,719.87	30,509,612.19	1.72%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	31,164,634.32	31,164,634.32	1.76%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	31,687.72	31,687.72	0.00%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	558,672.00	558,672.00	0.03%
GB0005405286	ORD USD 0.50 HSBC HOLDINGS	CST	GB	GBP	AA3	2,631,123.98	2,631,123.98	0.15%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	2,112,352.02	2,112,352.02	0.12%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	10,372,811.11	10,372,811.11	0.59%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	9,639.41	9,639.41	0.00%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	3,391.36	3,391.36	0.00%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	2,025.81	2,025.81	0.00%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	17,219,711.38	17,219,711.38	0.97%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	23,939,100.84	23,939,100.84	1.35%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	1,176,867.79	1,176,867.79	0.07%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	2,128,737.34	2,128,737.34	0.12%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	430,302,271.10	2,169,213.22	0.12%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	736,702,263.76	3,713,817.93	0.21%
JP1300561H93	JPGV 0.800 09/20/47 JAPAN	GOV	JP	JPY	A1	747,138,523.95	3,766,428.56	0.21%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	39,680,374.10	200,034.25	0.01%
JP1400131L54	JPGV 0.500 03/20/60 JAPAN	GOV	JP	JPY	A1	747,620,655.14	3,768,859.05	0.21%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	153,039,999.72	771,495.79	0.04%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	1,110,647,998.25	5,598,930.06	0.32%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	1,111,134,999.38	5,601,385.10	0.32%
JP3546800008	TERUMO ODSH TERUMO	COM	JP	JPY	A1	871,974,998.17	4,395,746.48	0.25%
JP3718800000	NISSUI ODSH NISSUI	COM	JP	JPY	A1	80,619,499.65	406,414.04	0.02%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	172,867,799.69	871,450.47	0.05%
JP3743000006	NH FOODS ODSH NH FOODS	COM	JP	JPY	A1	308,179,799.04	1,553,576.96	0.09%
JP3789000001	KANADEVIA ODSH KANADEVIA	COM	JP	JPY	A1	580,617,598.45	2,926,973.56	0.17%
JP3888300005	MITSUI CHEMICALS ODSH MITSUI CHEMICALS	COM	JP	JPY	A1	1,110,578,799.59	5,598,581.22	0.32%
JP3955000009	YOKOGAWA ELEC ODSH YOKOGAWA ELEC	COM	JP	JPY	A1	1,110,605,999.80	5,598,718.34	0.32%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		58,978,424.90	5,599,607.40	0.32%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	2.16	1.87	0.00%

Collateral data - as at 01/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	AAA	62,073.06	53,777.83	0.00%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	US	USD	AAA	13.01	9.63	0.00%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	137,568.47	119,184.29	0.01%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	923,623.44	800,193.58	0.05%
US0028241000	ABBOTT ODSH ABBOTT	COM	US	USD	AAA	1,639,544.94	1,213,533.87	0.07%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	20,629,529.83	15,269,257.12	0.86%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	AAA	934,855.86	691,947.64	0.04%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	14,783,536.01	10,942,256.77	0.62%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	58,375,025.05	43,207,153.73	2.44%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	112,088,469.18	82,963,968.16	4.68%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	144,536,254.27	106,980,684.85	6.04%
US05464C1018	AXON ENTERPRISE ODSH AXON ENTERPRISE	COM	US	USD	AAA	896,000.70	663,188.41	0.04%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	37,182,784.54	27,521,397.83	1.55%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	33,922,957.17	25,108,587.52	1.42%
US09073M1045	BIO-TECHNE ODSH BIO-TECHNE	COM	US	USD	AAA	248,675.75	184,061.10	0.01%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	5,274,305.09	3,903,856.33	0.22%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	27,819,942.32	20,591,349.19	1.16%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	33,922,221.39	25,108,042.92	1.42%
US12514G1085	CDW CORP ODSH CDW CORP	COM	US	USD	AAA	608,952.96	450,725.70	0.03%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	10,127,151.87	7,495,763.94	0.42%
US12769G1004	CAESARS ENTERTAI ODSH CAESARS ENTERTAI	COM	US	USD	AAA	737,861.50	546,139.30	0.03%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	608,746.19	450,572.66	0.03%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	16,041,309.03	11,873,216.41	0.67%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	37,182,699.00	27,521,334.52	1.55%
US19260Q1076	COINBASE GLOBAL ODSH COINBASE GLOBAL	COM	US	USD	AAA	1,665,224.71	1,232,541.14	0.07%
US2166485019	COOPER ODSH COOPER	COM	US	USD	AAA	391,430.15	289,722.92	0.02%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	6,222,432.20	4,605,626.88	0.26%
US22788C1053	CROWDSTRIKE HLDG ODSH CROWDSTRIKE HLDG	COM	US	USD	AAA	2,452,375.59	1,815,162.72	0.10%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	1,395,227.24	1,032,698.45	0.06%
US2600031080	DOVER ODSH DOVER	COM	US	USD	AAA	604,265.45	447,256.17	0.03%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	19,182.75	14,198.40	0.00%
US30034W1062	EVERGY ODSH EVERGY	COM	US	USD	AAA	2,350,724.87	1,739,924.41	0.10%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	42,477,466.09	31,440,336.10	1.77%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	22,515,345.53	16,665,072.00	0.94%
US3032501047	FAIR ISAAC ODSH FAIR ISAAC	COM	US	USD	AAA	30,391,064.69	22,494,404.12	1.27%
US36266G1076	GE HEALTHCARE ODSH GE HEALTHCARE	COM	US	USD	AAA	980,461.54	725,703.37	0.04%
US4364401012	HOLOGIC ODSH HOLOGIC	COM	US	USD	AAA	1,022,506.08	756,823.27	0.04%
US4606901001	INTERPUBLIC GRP ODSH INTERPUBLIC GRP	COM	US	USD	AAA	6,614,795.23	4,896,040.29	0.28%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	68,865,033.74	50,971,491.61	2.88%

Collateral data - as at 01/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	3,003,940.32	2,223,411.66	0.13%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	8,292,219.69	6,137,611.26	0.35%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	33,922,982.81	25,108,606.50	1.42%
US5178341070	LVSC ODSH LVSC	COM	US	USD	AAA	17,216,471.14	12,743,030.34	0.72%
US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	17,123,557.19	12,674,258.68	0.72%
US58155Q1031	MCKESSON ODSH MCKESSON	COM	US	USD	AAA	611,861.23	452,878.30	0.03%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	42,594,388.14	31,526,877.72	1.78%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	43,081.61	31,887.50	0.00%
US61174X1090	MONSTER BEVERAGE ODSH MONSTER BEVERAGE	COM	US	USD	AAA	727,263.73	538,295.20	0.03%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	2,807,199.53	2,077,791.00	0.12%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	384.00	284.22	0.00%
US65249B1098	NEWS CORP ODSH NEWS CORP	COM	US	USD	AAA	139,844.54	103,508.04	0.01%
US6687711084	GEN DIGITAL ODSH GEN DIGITAL	COM	US	USD	AAA	199,289.79	147,507.34	0.01%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	98,095,897.25	72,607,155.36	4.10%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	33,910,460.60	25,099,338.00	1.42%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	12,276,818.10	9,086,871.77	0.51%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	33,923,113.24	25,108,703.04	1.42%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	1,533,143.75	1,134,779.43	0.06%
US86800U3023	SUPER MICRO COMP ODSH SUPER MICRO COMP	COM	US	USD	AAA	239,851.95	177,530.03	0.01%
US8725901040	T-MOBILE US ODSH T-MOBILE US	COM	US	USD	AAA	16,441,872.10	12,169,699.20	0.69%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	11,313,288.74	8,373,701.00	0.47%
US912810QH41	UST 4.375 05/15/40 US TREASURY	GOV	US	USD	AAA	656,232.75	485,720.55	0.03%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	5,090,642.75	3,767,915.88	0.21%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	AAA	67,702,501.64	50,111,025.97	2.83%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	80,280,344.57	59,420,705.80	3.35%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	57,983,483.26	42,917,348.18	2.42%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	AAA	210.95	156.14	0.00%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	56,455,986.49	41,786,748.45	2.36%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	89.53	66.27	0.00%
US912810TT51	UST 4.125 08/15/53 US TREASURY	GOV	US	USD	AAA	28,664,923.27	21,216,774.56	1.20%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	1,618,870.02	1,198,231.02	0.07%
US912828ZV59	UST 0.500 06/30/27 US TREASURY	GOV	US	USD	AAA	6,852,408.45	5,071,913.29	0.29%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	352.12	260.63	0.00%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	83,581.22	61,863.90	0.00%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	2,387.82	1,767.38	0.00%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	2,258,728.23	1,671,831.71	0.09%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	117,882.65	87,252.62	0.00%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	20,092,979.32	14,872,121.18	0.84%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	5,735,417.57	4,245,155.67	0.24%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	14,752,500.59	10,919,285.44	0.62%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	57,822,166.71	42,797,947.31	2.42%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	300,408.78	222,352.08	0.01%
US91282CKB62	UST 4.625 02/28/26 US TREASURY	GOV	US	USD	AAA	9,079.19	6,720.10	0.00%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	88,225,194.62	65,301,206.19	3.69%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	45,944,764.46	34,006,709.20	1.92%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	48,220,042.37	35,690,790.40	2.01%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	AAA	3,026,842.24	2,240,362.86	0.13%
US91282CMP31	UST 4.125 02/28/27 US TREASURY	GOV	US	USD	AAA	58,170,439.54	43,055,726.69	2.43%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	639,833.03	473,582.05	0.03%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	277,453.75	205,361.57	0.01%
						Total:	1,771,896,496.72	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	RBC DOMINION SECURITIES INC (PARENT)	350,733,372.41
2	SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)	191,296,626.07
3	TD SECURITIES INC (PARENT)	176,104,726.63
4	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	171,970,912.97
5	BARCLAYS BANK PLC (PARENT)	163,634,761.19