



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)	16,871,455,432
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 12/08/2025	
Currently on loan in GBP (base currency)	1,366,190,729.18
Current percentage on loan (in % of the fund AuM)	8.10%
Collateral value (cash and securities) in GBP (base currency)	1,615,783,021.78
Collateral value (cash and securities) in % of loan	118%

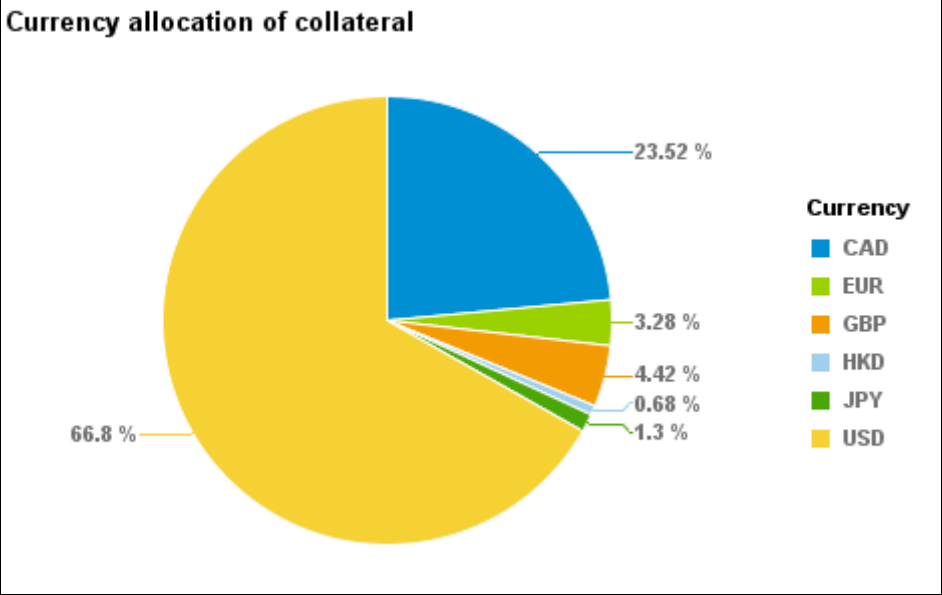
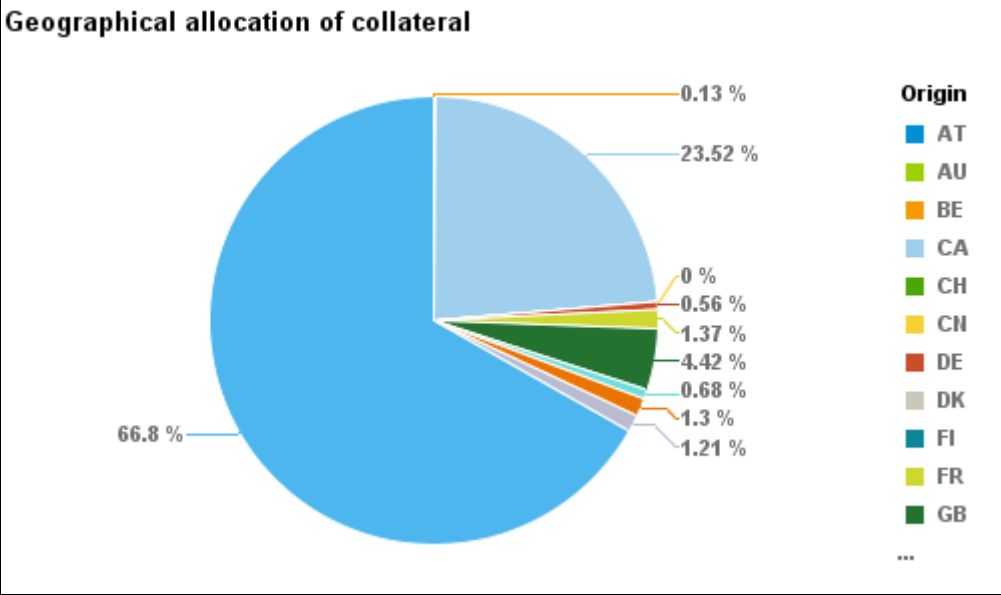
Securities lending statistics	
12-month average on loan in GBP (base currency)	1,076,448,513.17
12-month average on loan as a % of the fund AuM	6.85%
12-month maximum on loan in GBP	1,439,882,736.39
12-month maximum on loan as a % of the fund AuM	8.63%
Gross Return for the fund over the last 12 months in (base currency fund)	1,215,776.93
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0077%

Collateral data - as at 12/08/2025								
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	1,243,717.51	1,075,787.14	0.07%
BE0974320526	UM ODSH UM	COM	BE	EUR	AA3	1,147,368.00	992,447.02	0.06%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	103,062,007.32	55,737,815.27	3.45%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	205,090,480.79	110,916,676.56	6.86%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	421,863.24	228,151.34	0.01%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	317,691.97	171,813.62	0.01%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	70,233,611.08	37,983,619.20	2.35%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	39,590,331.73	21,411,174.24	1.33%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	3,894,298.44	2,106,107.70	0.13%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	68,282,052.23	36,928,180.54	2.29%

Collateral data - as at 12/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	105,922,783.95	57,284,975.50	3.55%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	105,922,803.38	57,284,986.01	3.55%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		144,318.69	13,712.25	0.00%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	2,975,345.85	2,573,605.96	0.16%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	2,792,252.41	2,415,234.33	0.15%
DE0001108546	DEGV PO STR 07/04/40 GERMANY	GOV	DE	EUR	AAA	3.19	2.76	0.00%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	1,587,443.34	1,373,102.10	0.08%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	1,587,221.99	1,372,910.64	0.08%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	1,587,417.50	1,373,079.75	0.08%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	8,046,459.40	8,046,459.40	0.50%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	1,058,781.04	915,821.33	0.06%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	4,413,125.27	3,817,252.20	0.24%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	12,886,235.67	11,146,298.48	0.69%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	5,688,794.86	4,920,677.16	0.30%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	353,598.79	353,598.79	0.02%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	2,106,069.73	2,106,069.73	0.13%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	2,106,056.38	2,106,056.38	0.13%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	16,628,581.97	16,628,581.97	1.03%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	22,129,351.95	22,129,351.95	1.37%
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	5,590,860.04	5,590,860.04	0.35%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	8,948,950.64	8,948,950.64	0.55%
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	AA3	5,548,228.04	5,548,228.04	0.34%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	23,803,579.89	17,753,928.69	1.10%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	744,803,963.48	3,752,071.24	0.23%
JP13002918A0	JPGV 2.400 09/20/38 JAPAN	GOV	JP	JPY	A1	293,796,447.07	1,480,047.44	0.09%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	744,811,955.28	3,752,111.50	0.23%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	1,130,462,098.38	5,694,886.89	0.35%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	1,026,815,999.39	5,172,752.79	0.32%
JP3667600005	JGC HOLDINGS ODSH JGC HOLDINGS	COM	JP	JPY	A1	228,235,749.31	1,149,774.75	0.07%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	7,702,498.43	38,802.59	0.00%
KYG040111059	ANTA SPORTS ODSH ANTA SPORTS	COM	HK	HKD		287,270.10	27,294.59	0.00%
KYG3777B1032	GEELY AUTOMOBILE ODSH GEELY AUTOMOBILE	COM	HK	HKD		59,945,761.51	5,695,667.52	0.35%
KYG5496K1242	LI NING ODSH LI NING	COM	HK	HKD		16.63	1.58	0.00%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		226,024.18	21,475.39	0.00%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		54,803,584.41	5,207,090.34	0.32%
NL0000102317	NLGV 5.500 01/15/28 NETHERLANDS	GOV	NL	EUR	AAA	2,818,225.68	2,437,700.61	0.15%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	1,587,462.75	1,373,118.89	0.08%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	1,587,392.39	1,373,058.03	0.08%
NL0012818504	NLGV 0.750 07/15/28 NETHERLANDS	GOV	NL	EUR	AAA	2,605,393.33	2,253,605.51	0.14%

Collateral data - as at 12/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	AAA	0.69	0.60	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	15,674,419.07	13,558,013.21	0.84%
US0028241000	ABBOTT ODSH ABBOTT	COM	US	USD	AAA	4,726,464.15	3,525,238.97	0.22%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	6,129,772.57	4,571,898.24	0.28%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	1,442,368.94	1,075,792.61	0.07%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	30,658,098.77	22,866,379.84	1.42%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	23,045,300.84	17,188,365.35	1.06%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,998,719.00	2,236,598.17	0.14%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	42,885,679.99	31,986,336.00	1.98%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	139,305,898.03	103,901,471.59	6.43%
US03073E1055	CENCORA ODSH CENCORA	COM	US	USD	AAA	3,462,202.77	2,582,288.10	0.16%
US0311001004	AMETEK ODSH AMETEK	COM	US	USD	AAA	19,098,710.26	14,244,796.02	0.88%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	909,116.99	678,066.00	0.04%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	1,442,562.65	1,075,937.09	0.07%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	137,863,520.94	102,825,672.90	6.36%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	39,621,207.63	29,551,525.36	1.83%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	31,767,912.05	23,694,135.41	1.47%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	962,561.99	717,928.02	0.04%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	61.58	45.93	0.00%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	42,885,340.51	31,986,082.80	1.98%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	21,215,482.19	15,823,592.91	0.98%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	12,956,035.23	9,663,274.46	0.60%
US1729081059	CINTAS ODSH CINTAS	COM	US	USD	AAA	797,844.18	595,073.04	0.04%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	34,556,433.10	25,773,957.19	1.60%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	12,513,410.99	9,333,142.64	0.58%
US1941621039	COLGATE ODSH COLGATE	COM	US	USD	AAA	12,815,625.30	9,558,549.54	0.59%
US1941621039	COLGATE ODSH COLGATE	COM	US	USD	AAA	113.23	84.45	0.00%
US2058871029	CONAGRA BRANDS ODSH CONAGRA BRANDS	COM	US	USD	AAA	475,757.03	354,843.95	0.02%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	656,947.79	489,985.30	0.03%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	33,863,738.46	25,257,310.06	1.56%
US2333311072	DTE ENERGY ODSH DTE ENERGY	COM	US	USD	AAA	481,884.47	359,414.11	0.02%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	23,959,214.39	17,870,008.87	1.11%
US2371941053	DARDEN ODSH DARDEN	COM	US	USD	AAA	9,946,492.50	7,418,603.39	0.46%
US2435371073	DECKERS OUTDOOR ODSH DECKERS OUTDOOR	COM	US	USD	AAA	19,224,834.01	14,338,865.57	0.89%
US2441991054	DEERE ODSH DEERE	COM	US	USD	AAA	22,793,820.79	17,000,798.65	1.05%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	3,178,074.34	2,370,370.57	0.15%
US2600031080	DOVER ODSH DOVER	COM	US	USD	AAA	6,339,187.55	4,728,090.66	0.29%
US2774321002	EASTMAN CHEMICAL ODSH EASTMAN CHEMICAL	COM	US	USD	AAA	117,010.11	87,272.13	0.01%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	17,183,184.49	12,816,098.82	0.79%

Collateral data - as at 12/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US29364G1031	ENTERGY ODSH ENTERGY	COM	US	USD	AAA	2,366,964.93	1,765,403.64	0.11%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	6,479,960.82	4,833,086.57	0.30%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	42,885,683.57	31,986,338.67	1.98%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	12,955,927.09	9,663,193.80	0.60%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	127,371,510.60	95,000,194.37	5.88%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	41,177,044.86	30,711,948.43	1.90%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	42,886,017.97	31,986,588.08	1.98%
US60855R1005	MOLINA HEALTH ODSH MOLINA HEALTH	COM	US	USD	AAA	105,373.54	78,592.98	0.00%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	AAA	2,237,758.57	1,669,034.92	0.10%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	7,853,126.51	5,857,263.85	0.36%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	29,937,582.27	22,328,981.74	1.38%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	42,882,951.30	31,984,300.80	1.98%
US6819191064	OMNICOM GROUP ODSH OMNICOM GROUP	COM	US	USD	AAA	554,343.99	413,458.13	0.03%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	42,884,480.29	31,985,441.20	1.98%
US7607591002	REPUBLIC SERVS ODSH REPUBLIC SERVS	COM	US	USD	AAA	799,028.13	595,956.09	0.04%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	1,442,508.59	1,075,896.77	0.07%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	16,138,219.43	12,036,710.37	0.74%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	1,135,552.81	846,953.43	0.05%
US912810QC53	UST 4.500 08/15/39 US TREASURY	GOV	US	USD	AAA	2,889,565.83	2,155,186.15	0.13%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	562,071.05	419,221.37	0.03%
US912810QS06	UST 3.750 08/15/41 US TREASURY	GOV	US	USD	AAA	1,687,676.29	1,258,755.39	0.08%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	77.63	57.90	0.00%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	18,887,074.12	14,086,946.95	0.87%
US912810SK51	UST 2.375 11/15/49 US TREASURY	GOV	US	USD	AAA	29,887,807.63	22,291,857.27	1.38%
US9128285W63	UST 0.875 01/15/29 US TREASURY	GOV	US	USD	AAA	3,661.08	2,730.62	0.00%
US9128286T26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	AAA	32,214,952.46	24,027,561.04	1.49%
US912828R366	UST 1.625 05/15/26 US TREASURY	GOV	US	USD	AAA	1,145,356.25	854,265.34	0.05%
US91282CBZ32	UST 1.250 04/30/28 US TREASURY	GOV	US	USD	AAA	32,215,011.54	24,027,605.10	1.49%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	32,214,979.16	24,027,580.95	1.49%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	18,221,560.82	13,590,573.05	0.84%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	32,214,917.69	24,027,535.10	1.49%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	AAA	32,215,009.69	24,027,603.72	1.49%
US9297401088	WESTINGHOUSE AIR ODSH WESTINGHOUSE AIR	COM	US	USD	AAA	4,525,451.01	3,375,313.08	0.21%
						Total:	1,615,783,021.78	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)	312,355,374.57
2	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	212,925,389.52
3	SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)	205,298,234.56
4	TD SECURITIES INC (PARENT)	152,240,514.19
5	HEALTHCARE OF ONTARIO PENSION PLAN TRUST FUND (PARENT)	120,120,231.56