



Securities Lending Report

SSTL - HITIF - AMERICAN INDEX FUND

Report as at 10/09/2025

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)	17,425,990,407
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 10/09/2025	
Currently on loan in GBP (base currency)	1,459,641,241.97
Current percentage on loan (in % of the fund AuM)	8.38%
Collateral value (cash and securities) in GBP (base currency)	1,775,511,678.06
Collateral value (cash and securities) in % of loan	122%

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%

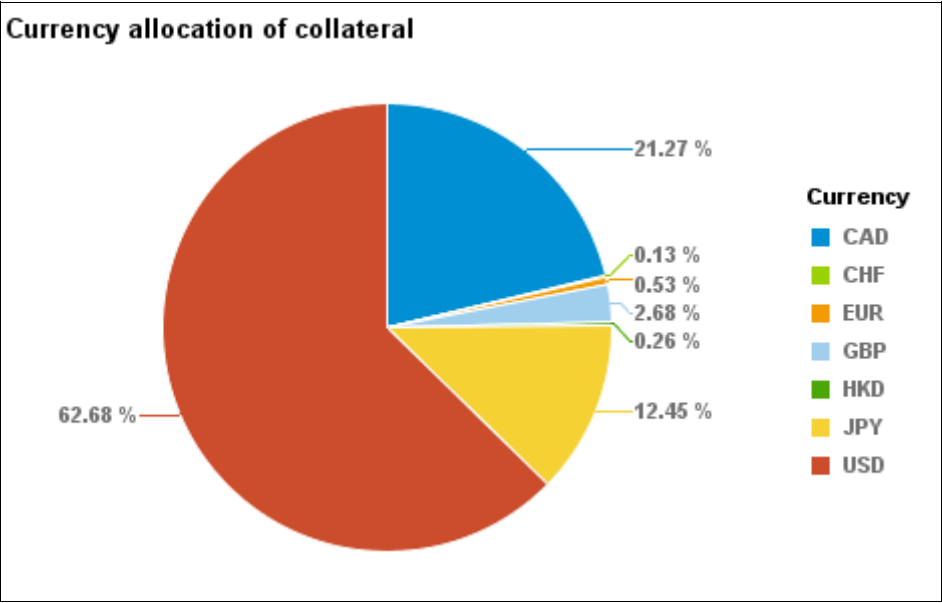
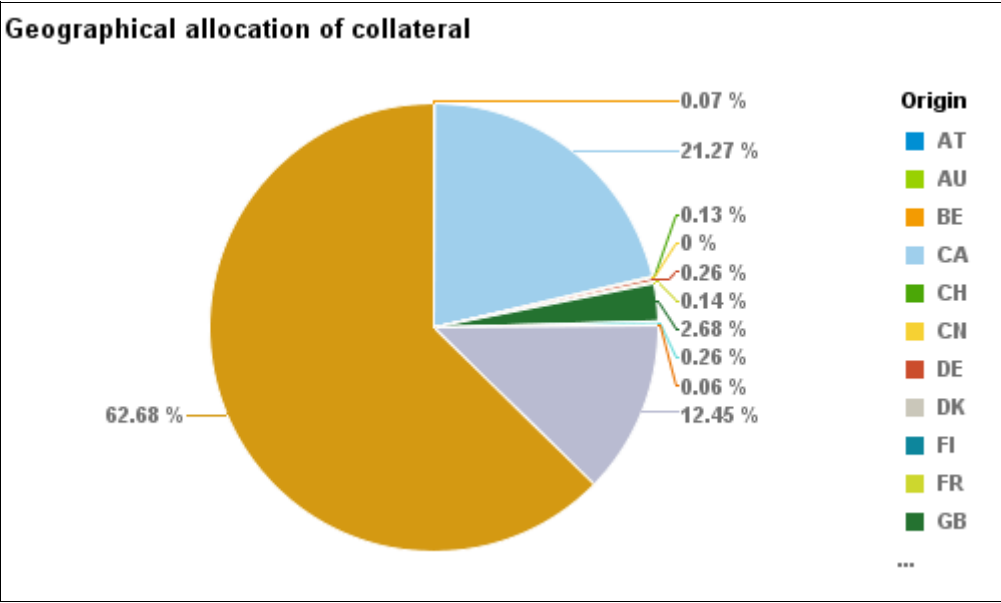
Collateral data - as at 10/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	1,342,420.07	1,163,124.44	0.07%
BMG4593F1389	HISCOX ODSH HISCOX	CST	GB	GBP	AA3	159,592.60	159,592.60	0.01%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	173,020,706.92	92,462,635.63	5.21%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	114,138,463.60	60,995,838.93	3.44%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	89,842,239.90	48,011,885.05	2.70%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	76,062,835.98	40,648,142.14	2.29%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	170,475.35	91,102.39	0.01%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	32,975,511.17	17,622,183.66	0.99%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	141,144.29	75,427.81	0.00%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	68,077,873.18	36,380,960.95	2.05%

Collateral data - as at 10/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	76,062,869.01	40,648,159.79	2.29%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	76,062,920.92	40,648,187.53	2.29%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		2,445,597.00	2,271,171.06	0.13%
CH0044328745	CHUBB LTD CH ODSH CHUBB LTD CH	COM	US	USD	AAA	1,574,965.13	1,163,237.29	0.07%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		104,426.58	9,904.92	0.00%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	2,623,246.19	2,272,881.51	0.13%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	2,623,216.09	2,272,855.43	0.13%
FR0000120404	ACCOR ODSH ACCOR	COM	FR	EUR	AA2	2,623,247.65	2,272,882.77	0.13%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	318,858.46	276,271.25	0.02%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	32,748.97	32,748.97	0.00%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	659,249.30	659,249.30	0.04%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	554,965.65	554,965.65	0.03%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	2,050,873.44	2,050,873.44	0.12%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	2,174,454.53	2,174,454.53	0.12%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	10,492.00	10,492.00	0.00%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	3,492.69	3,492.69	0.00%
GB00B3LZBF68	UKT1 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	30,711,525.50	30,711,525.50	1.73%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	120,961.36	120,961.36	0.01%
GB00BL6K5J42	ENDEAVOUR MING ODSH ENDEAVOUR MING	CST	GB	GBP	AA3	40,577.16	40,577.16	0.00%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	1,193,036.99	1,193,036.99	0.07%
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	AA3	7,850,773.52	7,850,773.52	0.44%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	23,640,752.95	17,460,580.49	0.98%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	12,204,735.86	9,014,170.29	0.51%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	2,105,583.98	2,105,583.98	0.12%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	12,969,036,630.32	65,114,496.71	3.67%
JP12011419C6	JPGV 2.100 12/20/29 JAPAN	GOV	JP	JPY	A1	12,969,048,634.47	65,114,556.98	3.67%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	12,968,990,145.38	65,114,263.32	3.67%
JP1300691M16	JPGV 0.700 12/20/50 JAPAN	GOV	JP	JPY	A1	118,792.63	596.43	0.00%
JP3111200006	ASAHI KASEI ODSH ASAHI KASEI	COM	JP	JPY	A1	6,132,749.60	30,791.10	0.00%
JP3142500002	IDEMITSU ODSH IDEMITSU	COM	JP	JPY	A1	1,066,796,799.49	5,356,136.98	0.30%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	1,092,922,998.75	5,487,310.51	0.31%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	452,478,998.39	2,271,791.12	0.13%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	1,092,959,999.08	5,487,496.28	0.31%
JP3352400000	CITIZEN ODSH CITIZEN	COM	JP	JPY	A1	11,155,499.23	56,009.15	0.00%
JP3526600006	CHUBU ELEC ODSH CHUBU ELEC	COM	JP	JPY	A1	302,506,299.63	1,518,813.31	0.09%
JP3811000003	FUJIKURA ODSH FUJIKURA	COM	JP	JPY	A1	16,355,998.63	82,119.64	0.00%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	1,089,306,498.71	5,469,152.91	0.31%
KYG040111059	ANTA SPORTS ODSH ANTA SPORTS	COM	HK	HKD		165,702.86	15,717.01	0.00%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		49,015,161.91	4,649,115.70	0.26%

Collateral data - as at 10/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	EUR		1,285,966.43	1,114,210.83	0.06%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	7,429,930.20	5,487,595.70	0.31%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	74,481.95	55,010.86	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	1,809,300.07	1,336,312.32	0.08%
US0162551016	ALIGN TECHNOLOGY ODSH ALIGN TECHNOLOGY	COM	US	USD	AAA	1,668,712.65	1,232,477.31	0.07%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	39,531,314.69	29,197,026.99	1.64%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	71,112,630.68	52,522,346.23	2.96%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	30,284,987.23	22,367,877.12	1.26%
US0236081024	AMEREN ODSH AMEREN	COM	US	USD	AAA	50,195.19	37,073.15	0.00%
US0255371017	AEP INC ODSH AEP INC	COM	US	USD	AAA	4,742,808.84	3,502,942.38	0.20%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	1,574,741.27	1,163,071.95	0.07%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	3,282,266.16	2,424,215.19	0.14%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	110,859,312.31	81,878,438.87	4.61%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	9,312,140.82	6,877,758.28	0.39%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	9,869,530.41	7,289,434.92	0.41%
US0640581007	BONY MELLON ODSH BONY MELLON	COM	US	USD	AAA	141.85	104.77	0.00%
US09062X1037	BIOGEN ODSH BIOGEN	COM	US	USD	AAA	10,817,818.79	7,989,821.48	0.45%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	4,648,565.51	3,433,336.17	0.19%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	23,015,076.15	16,998,468.30	0.96%
US1258961002	CMS ENERGY ODSH CMS ENERGY	COM	US	USD	AAA	1,085,915.74	802,035.33	0.05%
US1270971039	COTERRA ENERGY ODSH COTERRA ENERGY	COM	US	USD	AAA	528,611.39	390,421.65	0.02%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	597,873.33	441,577.11	0.02%
US1431301027	CARMAX ODSH CARMAX	COM	US	USD	AAA	67,517.99	49,867.42	0.00%
US1713401024	CHURCH & DWIGHT ODSH CHURCH & DWIGHT	COM	US	USD	AAA	521,530.44	385,191.80	0.02%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	23,015,303.48	16,998,636.20	0.96%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	14,082,266.52	10,400,876.34	0.59%
US1890541097	CLOROX ODSH CLOROX	COM	US	USD	AAA	2,918,540.95	2,155,575.13	0.12%
US1941621039	COLGATE ODSH COLGATE	COM	US	USD	AAA	2,986,461.79	2,205,740.09	0.12%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	6,031,744.80	4,454,924.33	0.25%
US2091151041	CONSOLIDATED EDI ODSH CONSOLIDATED EDI	COM	US	USD	AAA	1,950,655.71	1,440,714.73	0.08%
US21036P1084	CONSTELLATION ODSH CONSTELLATION	COM	US	USD	AAA	648,735.11	479,142.59	0.03%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	926,012.87	683,934.32	0.04%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	2,733,456.71	2,018,875.67	0.11%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	28,975,380.31	21,400,628.02	1.21%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	5,237,903.99	3,868,609.62	0.22%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	17,017,682.49	12,568,915.02	0.71%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	30,284,650.47	22,367,628.40	1.26%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	12,641.99	9,337.12	0.00%
US3364331070	FIRST SOLAR ODSH FIRST SOLAR	COM	US	USD	AAA	7,171,470.01	5,296,702.25	0.30%

Collateral data - as at 10/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	20,197,952.06	14,917,797.60	0.84%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	307,690.08	227,253.65	0.01%
US37959E1029	GLOBE LIFE ODSH GLOBE LIFE	COM	US	USD	AAA	1,050,781.25	776,085.71	0.04%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	1,574,969.27	1,163,240.35	0.07%
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	39,311,557.21	29,034,718.57	1.64%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	1,852,991.91	1,368,582.23	0.08%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	30,285,254.55	22,368,074.56	1.26%
US4592001014	IBM ODSH IBM	COM	US	USD	AAA	96,129.80	70,999.52	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	7,805,805.15	5,765,209.31	0.32%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	4,745,530.99	3,504,952.91	0.20%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	58,676,533.52	43,337,297.18	2.44%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	39,530,875.65	29,196,702.72	1.64%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	125,357,076.45	92,586,193.32	5.21%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	30,279,272.99	22,363,656.70	1.26%
US5950171042	MICROCHIP TECH ODSH MICROCHIP TECH	COM	US	USD	AAA	3,004,604.96	2,219,140.26	0.12%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	23,430,775.32	17,305,495.27	0.97%
US6293775085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	AAA	1,672,576.10	1,235,330.77	0.07%
US64110D1046	NETAPP ODSH NETAPP	COM	US	USD	AAA	2,487,023.99	1,836,865.46	0.10%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	3,160,651.48	2,334,393.06	0.13%
US65249B1098	NEWS CORP ODSH NEWS CORP	COM	US	USD	AAA	7,865,186.62	5,809,067.26	0.33%
US65339F1012	NEXTERA ENERGY ODSH NEXTERA ENERGY	COM	US	USD	AAA	28,884,815.96	21,333,739.03	1.20%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	55,036,289.51	40,648,686.81	2.29%
US74762E1029	QUANTA SERVICES ODSH QUANTA SERVICES	COM	US	USD	AAA	619,960.19	457,890.02	0.03%
US7512121010	RALPH LAUREN ODSH RALPH LAUREN	COM	US	USD	AAA	28,836,931.16	21,298,372.29	1.20%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	2,464,699.87	1,820,377.32	0.10%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	30,285,571.32	22,368,308.52	1.26%
US83088M1027	SKYWORKS SOLUTNS ODSH SKYWORKS SOLUTNS	COM	US	USD	AAA	2,484,486.00	1,834,990.95	0.10%
US8552441094	STARBUCKS ODSH STARBUCKS	COM	US	USD	AAA	3,007,438.03	2,221,232.71	0.13%
US8581191009	STEEL DYNAMICS ODSH STEEL DYNAMICS	COM	US	USD	AAA	4,745,682.96	3,505,065.15	0.20%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	8,396,327.01	6,201,356.78	0.35%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	250.52	185.03	0.00%
US90353T1007	UBER ODSH UBER	COM	US	USD	AAA	10,086,367.17	7,449,586.15	0.42%
US90384S3031	ULTA BEAUTY ODSH ULTA BEAUTY	COM	US	USD	AAA	244,592.60	180,651.13	0.01%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	2,358,648.06	1,742,049.60	0.10%
US91282CAQ42	UST 0.125 10/15/25 US TREASURY	GOV	US	USD	AAA	48,986,191.20	36,180,206.95	2.04%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	4,096,022.18	3,025,238.88	0.17%
US91282CCR07	UST 1.000 07/31/28 US TREASURY	GOV	US	USD	AAA	2,526,109.80	1,865,733.45	0.11%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	69,058,075.43	51,004,893.41	2.87%
US91282CFZ95	UST 3.875 11/30/27 US TREASURY	GOV	US	USD	AAA	38,945,733.85	28,764,528.86	1.62%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CHP95	UST 1.375 07/15/33 US TREASURY	GOV	US	USD	AAA	12,246,658.65	9,045,133.61	0.51%
US91282CHW47	UST 4.125 08/31/30 US TREASURY	GOV	US	USD	AAA	30,600,813.95	22,601,140.33	1.27%
US91282CKB62	UST 4.625 02/28/26 US TREASURY	GOV	US	USD	AAA	85,643,016.25	63,254,194.21	3.56%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	39,392,665.95	29,094,623.84	1.64%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	13,265,608.37	9,797,709.20	0.55%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	41,638,167.38	30,753,105.64	1.73%
US9581021055	WESTERN DIGITAL ODSH WESTERN DIGITAL	COM	US	USD	AAA	2,391,861.99	1,766,580.74	0.10%
US9694571004	WILLIAMS ODSH WILLIAMS	COM	US	USD	AAA	15,551,771.94	11,486,223.23	0.65%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	7,939,107.44	5,863,663.68	0.33%
						Total:	1,775,511,678.06	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