



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)	15,615,344,887
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 16/06/2025	
Currently on loan in GBP (base currency)	1,130,468,617.73
Current percentage on loan (in % of the fund AuM)	7.24%
Collateral value (cash and securities) in GBP (base currency)	1,339,485,989.24
Collateral value (cash and securities) in % of loan	118%

Securities lending statistics	
12-month average on loan in GBP (base currency)	1,061,066,683.22
12-month average on loan as a % of the fund AuM	6.84%
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)	1,191,860.06
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0077%

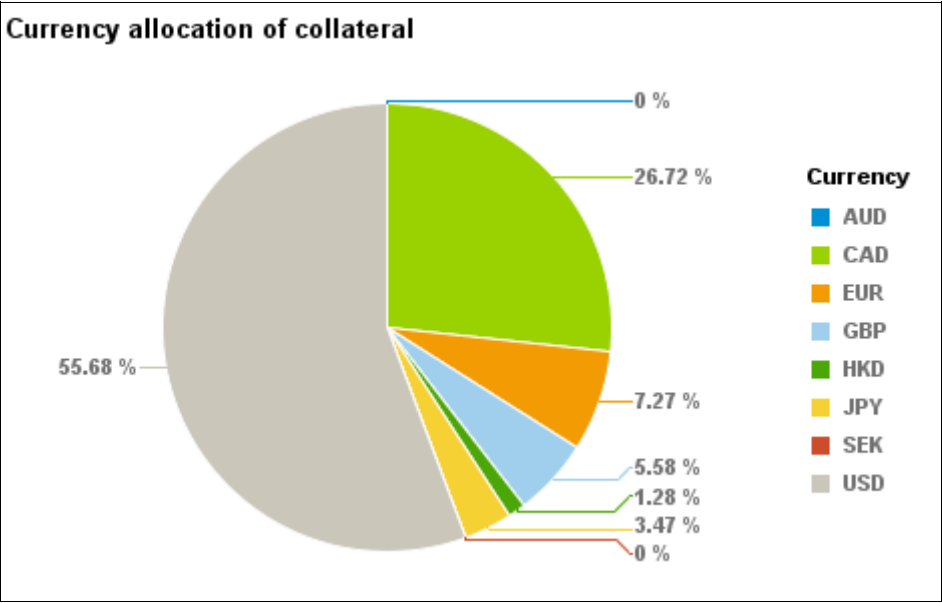
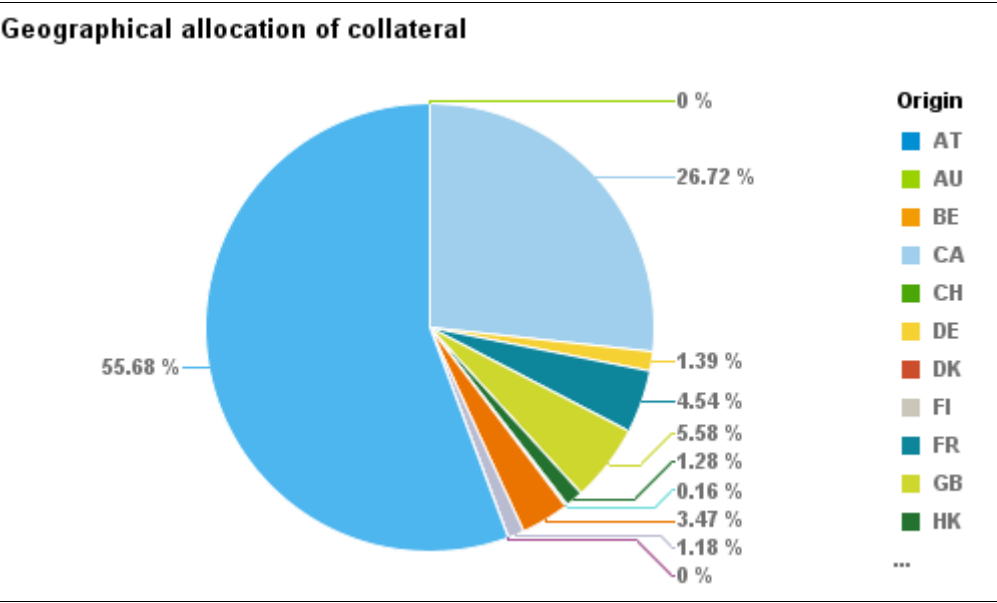
Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000ORI1	ORICA ODSH ORICA	COM	AU	AUD	AAA	79,060.86	37,848.99	0.00%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	145,131,283.19	78,634,238.99	5.87%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	129,405,377.98	70,113,714.94	5.23%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	54,153,361.66	29,341,078.57	2.19%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	92,484,277.20	50,109,325.82	3.74%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	13,329,661.42	7,222,204.33	0.54%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	40,998,643.28	22,213,660.92	1.66%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	604.63	327.60	0.00%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	92,484,279.14	50,109,326.87	3.74%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	92,484,247.24	50,109,309.59	3.74%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH1216478797	DSM-FIRMENICH ODSH DSM-FIRMENICH	COM	NL	EUR	AAA	1,563,643.13	1,329,515.46	0.10%
CH1300646267	BUNGE GLOBAL ODSH BUNGE GLOBAL	COM	US	USD	AAA	1,950,899.48	1,436,967.91	0.11%
DE0001030559	DEGV 0.500 04/15/30 GERMANY	GOV	DE	EUR	AAA	131,195.57	111,551.37	0.01%
DE0005785604	FRESENIUS ODSH FRESENIUS	COM	DE	EUR	AAA	6,526,678.08	5,549,424.44	0.41%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	1,288,541.10	1,095,605.05	0.08%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	13,942,167.59	11,854,576.64	0.89%
FI4000297767	NORDEA BNK ODSH NORDEA BNK	COM	SE	SEK	AAA	135.98	10.54	0.00%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	1,056,097.19	897,965.47	0.07%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	996,984.79	847,704.10	0.06%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	8,821,045.19	7,500,250.99	0.56%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	9,788,686.59	8,323,005.35	0.62%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	4,702,639.39	3,998,503.01	0.30%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	9,788,876.99	8,323,167.24	0.62%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	17,624,748.67	14,985,756.88	1.12%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	2,263,788.40	1,924,826.46	0.14%
FR0012938116	FRGV 1.000 11/25/25 FRANCE	GOV	FR	EUR	AA2	6,729,449.03	5,721,834.05	0.43%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	1,218,191.31	1,218,191.31	0.09%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	14,688,497.68	14,688,497.68	1.10%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	13,364,798.58	13,364,798.58	1.00%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	13,364,883.45	13,364,883.45	1.00%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	12,250,412.96	12,250,412.96	0.91%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	906,296.40	906,296.40	0.07%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	65,212.43	65,212.43	0.00%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	9,071.99	9,071.99	0.00%
GB00BFWFPP71	UKT 1 3/4 01/22/49 UK TREASURY	GIL	GB	GBP	AA3	9,071.99	9,071.99	0.00%
GB00BJLR0J16	UKT 158 10/22/54 UK Tresury	GIL	GB	GBP	AA3	11,339.99	11,339.99	0.00%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	1,282,004.90	1,282,004.90	0.10%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	60,339.90	60,339.90	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	14,121,407.99	14,121,407.99	1.05%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	3,435,655.56	3,435,655.56	0.26%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	9,805,151.15	7,222,149.41	0.54%
IE00BK9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	AAA	171,505.72	126,325.43	0.01%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	9,805,220.85	7,222,200.75	0.54%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		2,494,054.38	2,120,614.22	0.16%
JP1200961785	JPGV 2.100 06/20/27 JAPAN	GOV	JP	JPY	A1	754,701,961.74	3,856,452.46	0.29%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	754,692,773.70	3,856,405.51	0.29%
JP1300211610	JPGV 2.300 12/20/35 JAPAN	GOV	JP	JPY	A1	262,208,345.63	1,339,858.74	0.10%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	331,227,625.30	1,692,540.44	0.13%
JP1300411DC2	JPGV 1.700 12/20/43 JAPAN	GOV	JP	JPY	A1	190,905,933.76	975,510.46	0.07%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	227,262,116.14	1,161,286.96	0.09%
JP1400061D58	JPGV 1.900 03/20/53 JAPAN	GOV	JP	JPY	A1	59,035,892.90	301,667.58	0.02%
JP3122800000	AMADA ODSH AMADA	COM	JP	JPY	A1	153,699.64	785.39	0.00%
JP3137200006	ISUZU MOTORS ODSH ISUZU MOTORS	COM	JP	JPY	A1	936,557,548.30	4,785,716.54	0.36%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	1,787,316,999.38	9,133,013.28	0.68%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	1,787,399,699.61	9,133,435.87	0.68%
JP3311400000	CYBERAGENT ODSH CYBERAGENT	COM	JP	JPY	A1	7,690,798.41	39,299.22	0.00%
JP3407400005	SUMITOMO EI ODSH SUMITOMO EI	COM	JP	JPY	A1	3,439,199.57	17,573.97	0.00%
JP3481800005	DAIKIN IND ODSH DAIKIN IND	COM	JP	JPY	A1	226,222,499.17	1,155,974.62	0.09%
JP3495000006	SUMITOMOPHARMA ODSH SUMITOMOPHARMA	COM	JP	JPY	A1	418,798.70	2,140.02	0.00%
JP3629000005	TOPPAN HOLDINGS ODSH TOPPAN HOLDINGS	COM	JP	JPY	A1	33,239,599.62	169,851.07	0.01%
JP3705200008	JAPAN AIRLINES ODSH JAPAN AIRLINES	COM	JP	JPY	A1	1,729,356,199.67	8,836,839.32	0.66%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	150,349.29	768.27	0.00%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		42,611,846.97	3,998,521.80	0.30%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		139,767,568.30	13,115,218.15	0.98%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	9,788,839.56	8,323,135.41	0.62%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	17,048,319.19	14,495,637.44	1.08%
SE0007100581	ASSA ABLOY ODSH ASSA ABLOY	COM	SE	SEK	AAA	604.69	46.87	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	91,310.98	67,256.64	0.01%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	31,762,520.95	23,395,220.38	1.75%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	97,043,739.40	71,479,202.59	5.34%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	57,079,727.61	42,043,035.84	3.14%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	58,302,463.80	42,943,662.80	3.21%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	74,136,940.48	54,606,813.60	4.08%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	16,064,423.62	11,832,522.09	0.88%
US12514G1085	CDW CORP ODSH CDW CORP	COM	US	USD	AAA	2,300,287.63	1,694,315.64	0.13%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	1,863,445.01	1,372,551.84	0.10%
US14448C1045	CARRIER GLOBAL ODSH CARRIER GLOBAL	COM	US	USD	AAA	255,965.32	188,535.57	0.01%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	91,275.37	67,230.41	0.01%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	14,704,161.17	10,830,597.85	0.81%
US23331A1097	DR HORTON ODSH DR HORTON	COM	US	USD	AAA	16,580,911.65	12,212,950.06	0.91%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	10,914,819.56	8,039,494.39	0.60%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	66,622,113.58	49,071,641.13	3.66%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	738,158.92	543,703.40	0.04%
US2810201077	EDISON INTL ODSH EDISON INTL	COM	US	USD	AAA	262.41	193.28	0.00%
US2855121099	ELECTRONIC ARTS ODSH ELECTRONIC ARTS	COM	US	USD	AAA	339,276.79	249,900.04	0.02%
US29414B1044	EPAM ODSH EPAM	COM	US	USD	AAA	4,168,007.49	3,070,016.20	0.23%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	643,456.67	473,948.86	0.04%
US3032501047	FAIR ISAAC ODSH FAIR ISAAC	COM	US	USD	AAA	9,697,353.37	7,142,749.14	0.53%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	34,104,110.03	25,119,957.30	1.88%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	2,829.99	2,084.48	0.00%
US37045V1008	GM ODSH GM	COM	US	USD	AAA	255,996.30	188,558.39	0.01%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	1,140,845.30	840,308.84	0.06%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	2,393,186.30	1,762,741.72	0.13%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	11,000,134.56	8,102,334.59	0.60%
US4404521001	HORMEL FOODS ODSH HORMEL FOODS	COM	US	USD	AAA	368,366.67	271,326.68	0.02%
US4448591028	HUMANA DE ODSH HUMANA DE	COM	US	USD	AAA	1,934,542.98	1,424,920.25	0.11%
US45167R1041	IDEX ODSH IDEX	COM	US	USD	AAA	312,607.55	230,256.36	0.02%
US4523081093	ILLINOIS TOOL ODSH ILLINOIS TOOL	COM	US	USD	AAA	2,043,403.75	1,505,103.49	0.11%
US4595061015	INTL FLAVORS ODSH INTL FLAVORS	COM	US	USD	AAA	576,077.38	424,319.51	0.03%
US4606901001	INTERPUBLIC GRP ODSH INTERPUBLIC GRP	COM	US	USD	AAA	71,115.99	52,381.68	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	19,449.18	14,325.62	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	41,603,637.40	30,643,860.64	2.29%
US4663131039	JABIL ODSH JABIL	COM	US	USD	AAA	324,600.63	239,090.07	0.02%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	2,827.79	2,082.86	0.00%
US48203R1041	JUNIPER NETWORKS ODSH JUNIPER NETWORKS	COM	US	USD	AAA	2,078,058.15	1,530,628.77	0.11%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	995,624.32	733,343.88	0.05%
US49338L1035	KEYSIGHT TECH ODSH KEYSIGHT TECH	COM	US	USD	AAA	7,732,029.06	5,695,156.38	0.43%
US5010441013	KROGER ODSH KROGER	COM	US	USD	AAA	1,464,282.59	1,078,542.03	0.08%
US5184391044	ESTEE LAUDER ODSH ESTEE LAUDER	COM	US	USD	AAA	67.30	49.57	0.00%
US5260571048	LENNAR ODSH LENNAR	COM	US	USD	AAA	803,496.78	591,829.10	0.04%
US5261071071	LII ODSH LII	COM	US	USD	AAA	548,851.79	404,266.04	0.03%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	21,397,586.39	15,760,753.06	1.18%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	28,650,956.26	21,103,344.94	1.58%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	74,134,751.52	54,605,201.28	4.08%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	AAA	90,972.00	67,006.96	0.01%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	10,216,312.33	7,524,997.11	0.56%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	14,660,976.86	10,798,789.72	0.81%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	74,129,946.41	54,601,662.00	4.08%
US6974351057	PALO ALTO ODSH PALO ALTO	COM	US	USD	AAA	4,790,525.13	3,528,542.06	0.26%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	255,942.59	188,518.83	0.01%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	1,950,992.85	1,437,036.68	0.11%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	535,155.83	394,178.05	0.03%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	74,137,349.95	54,607,115.20	4.08%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	74,137,652.76	54,607,338.24	4.08%
US8793601050	TELEDYNE TECH ODSH TELEDYNE TECH	COM	US	USD	AAA	720,968.13	531,041.23	0.04%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	51,553.91	37,972.90	0.00%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	AAA	30,558,824.11	22,508,617.18	1.68%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	255,840.47	188,443.61	0.01%
US92345Y1064	VERISK ANALYTICS ODSH VERISK ANALYTICS	COM	US	USD	AAA	421.43	310.41	0.00%
US9291601097	VULCAN MATLS ODSH VULCAN MATLS	COM	US	USD	AAA	6,489,000.67	4,779,582.86	0.36%
US9297401088	WESTINGHOUSE AIR ODSH WESTINGHOUSE AIR	COM	US	USD	AAA	503,241.50	370,671.01	0.03%
						Total:	1,339,485,989.24	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)	305,695,993.00
2	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	203,700,335.00
3	SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)	203,112,498.66
4	HSBC BANK PLC (PARENT)	94,542,244.94
5	TD SECURITIES INC (PARENT)	89,819,514.00