



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)	17,195,572,485
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 26/08/2025	
Currently on loan in GBP (base currency)	1,455,644,857.03
Current percentage on loan (in % of the fund AuM)	8.47%
Collateral value (cash and securities) in GBP (base currency)	1,748,836,143.10
Collateral value (cash and securities) in % of loan	120%

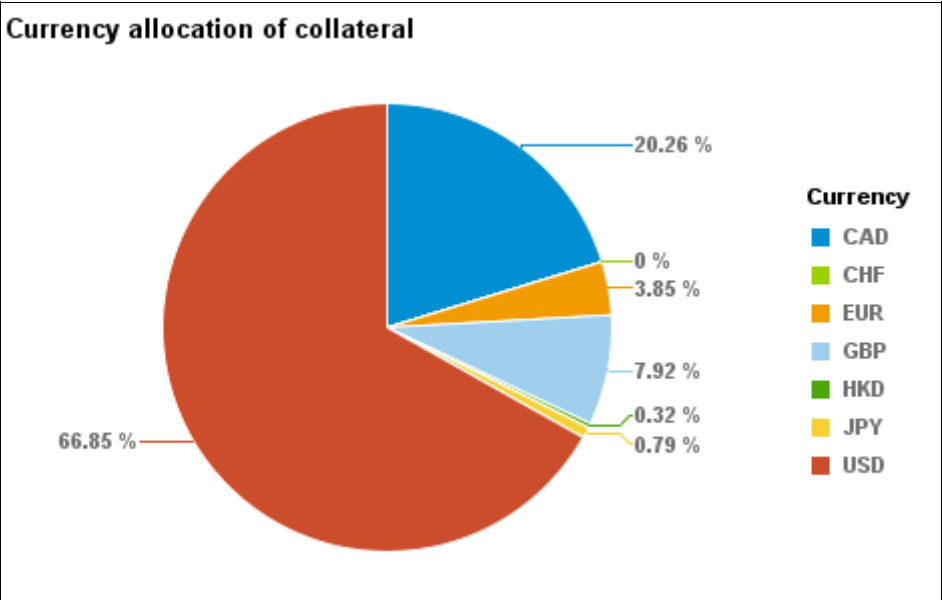
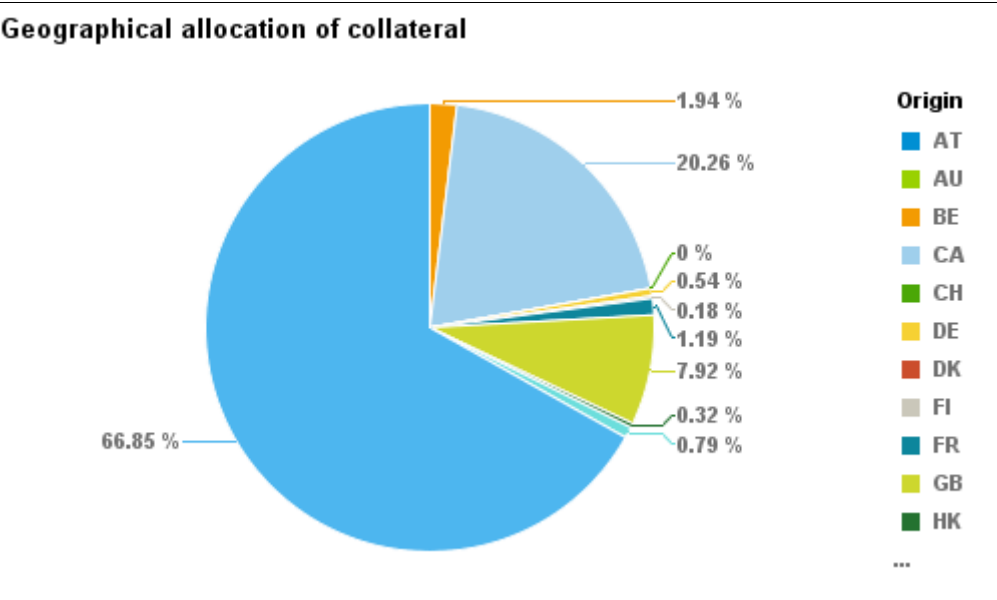
Securities lending statistics	
12-month average on loan in GBP (base currency)	1,076,448,513.17
12-month average on loan as a % of the fund AuM	6.85%
12-month maximum on loan in GBP	1,439,882,736.39
12-month maximum on loan as a % of the fund AuM	8.63%
Gross Return for the fund over the last 12 months 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 26/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0003604155	LOTUS BAKERIES ODSH LOTUS BAKERIES	COM	BE	EUR	AA3	324,799.99	281,199.94	0.02%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	38,762,561.75	33,559,206.74	1.92%
BMG3223R1088	EVEREST GROUP ODSH EVEREST GROUP	COM	US	USD	AAA	1,447,538.12	1,072,051.93	0.06%
BMG4593F1389	HISCOX ODSH HISCOX	CST	GB	GBP	AA3	72,969.96	72,969.96	0.00%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	1,302,519.70	697,784.64	0.04%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	99,394,802.67	53,247,691.14	3.04%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	181,551,834.58	97,260,779.78	5.56%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	92,930,434.60	49,784,605.90	2.85%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	52,481,562.65	28,115,373.88	1.61%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	69,417,782.28	37,188,429.69	2.13%

Collateral data - as at 26/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	82,226,777.59	44,050,452.73	2.52%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	82,226,778.63	44,050,453.29	2.52%
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		32.38	29.86	0.00%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	4,396,777.49	3,806,568.97	0.22%
DE0001141828	DEGV 10/10/25 GERMANY	GOV	DE	EUR	AAA	1,099,526.39	951,929.69	0.05%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	2,102,217.94	1,820,023.32	0.10%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	619,188.87	536,071.05	0.03%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	1,141,466.99	988,240.33	0.06%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	1,141,447.50	988,223.45	0.06%
DE000ENAG999	E.ON ODSH E.ON	COM	DE	EUR	AAA	367,755.30	318,389.07	0.02%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	58,336.46	50,505.57	0.00%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	3,603,723.96	3,603,723.96	0.21%
FI0009007884	ELISA ODSH ELISA	COM	FI	EUR	AA1	3,709,444.39	3,211,501.14	0.18%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	1,238,452.80	1,072,207.09	0.06%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	761,608.08	659,372.39	0.04%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	AA2	19,192,092.33	16,615,810.86	0.95%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	1,642,036.37	1,421,614.97	0.08%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	32,487,038.85	32,487,038.85	1.86%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	31,804.92	31,804.92	0.00%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	2,239,191.00	2,239,191.00	0.13%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	2,239,196.79	2,239,196.79	0.13%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	1,501,735.78	1,501,735.78	0.09%
GB00B0LCW083	ORD SHARES OF 10P EACH HIKMA PHARMACEUTICALS PLC	CST	GB	GBP	AA3	1,546,811.64	1,546,811.64	0.09%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	20,285,373.40	20,285,373.40	1.16%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	22,622,001.34	22,622,001.34	1.29%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	32,487,030.24	32,487,030.24	1.86%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	3,602,274.33	3,602,274.33	0.21%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	614,579.65	614,579.65	0.04%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	10,616,794.91	10,616,794.91	0.61%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	365,330.38	365,330.38	0.02%
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	1,743,280.04	1,743,280.04	0.10%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	265,425.36	265,425.36	0.02%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	24,545,243.09	18,178,295.20	1.04%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	1,483.75	1,098.87	0.00%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	17,076,825.47	12,647,158.28	0.72%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	2,239,195.14	2,239,195.14	0.13%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	414,737,447.25	2,082,484.17	0.12%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	1,124,245,899.79	5,645,075.71	0.32%
JP3358800005	SHIMIZU ODSH SHIMIZU	COM	JP	JPY	A1	289,241,599.97	1,452,343.06	0.08%

Collateral data - as at 26/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	930,727,258.76	4,673,377.81	0.27%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		59,537,788.46	5,645,104.53	0.32%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	1,141,581.47	988,339.44	0.06%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	1,300,291.79	963,000.77	0.06%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	11,456,981.65	8,485,081.76	0.49%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	39,303,805.92	29,108,539.84	1.66%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	153,277,789.80	113,518,081.69	6.49%
US0255371017	AEP INC ODSH AEP INC	COM	US	USD	AAA	36,950,374.89	27,365,580.37	1.56%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	19,943,872.31	14,770,503.47	0.84%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	129,506,413.75	95,912,915.20	5.48%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	39,304,685.20	29,109,191.04	1.66%
US0530151036	ADP ODSH ADP	COM	US	USD	AAA	35,519,199.83	26,305,646.98	1.50%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	16,429,939.38	12,168,072.12	0.70%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	141.92	105.11	0.00%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	1,392,884.82	1,031,575.50	0.06%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	39,304,106.38	29,108,762.36	1.66%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	16,429,910.54	12,168,050.76	0.70%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	22,971,229.99	17,012,575.44	0.97%
US2473617023	DELTA AIR ODSH DELTA AIR	COM	US	USD	AAA	815.69	604.10	0.00%
US26614N1028	DUPONT DE ODSH DUPONT DE	COM	US	USD	AAA	14,177,052.28	10,499,575.84	0.60%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	5,885,532.89	4,358,846.80	0.25%
US3364331070	FIRST SOLAR ODSH FIRST SOLAR	COM	US	USD	AAA	7,087,698.72	5,249,175.13	0.30%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	1,447,818.47	1,072,259.56	0.06%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	1,112.01	823.56	0.00%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	39,484,777.79	29,242,568.26	1.67%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	100,453,752.56	74,396,409.97	4.25%
US55354G1004	MSCI ODSH MSCI	COM	US	USD	AAA	17,346,308.31	12,846,738.24	0.73%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	966,322.67	715,662.04	0.04%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	47,106,456.41	34,887,210.82	1.99%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	14,290,247.84	10,583,408.88	0.61%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	42,144.03	31,212.02	0.00%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	6,907,657.60	5,115,836.03	0.29%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	3,440,887.92	2,548,333.95	0.15%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	51,773,579.71	38,343,699.10	2.19%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	39,285,113.92	29,094,696.48	1.66%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	7,622,273.48	5,645,083.12	0.32%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	39,304,618.12	29,109,141.36	1.66%
US7234841010	PINNACLE WEST ODSH PINNACLE WEST	COM	US	USD	AAA	169,522.31	125,548.83	0.01%
US74251V1026	PRINCIPAL FINCL ODSH PRINCIPAL FINCL	COM	US	USD	AAA	35,435,979.47	26,244,013.68	1.50%

Collateral data - as at 26/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	8,015,332.99	5,936,184.40	0.34%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	33,111,713.94	24,522,654.28	1.40%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	5,304,712.98	3,928,689.49	0.22%
US912810QS06	UST 3.750 08/15/41 US TREASURY	GOV	US	USD	AAA	821,192.37	608,178.02	0.03%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	278,586.12	206,321.88	0.01%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	4,514,739.20	3,343,632.07	0.19%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	AAA	54,116,840.71	40,079,126.61	2.29%
US912810SV17	UST 0.125 02/15/51 US TREASURY	GOV	US	USD	AAA	13,771,286.95	10,199,064.58	0.58%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	57,017,031.37	42,227,018.23	2.41%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	AAA	473.37	350.58	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	705,948.26	522,827.82	0.03%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	36,007,295.27	26,667,132.21	1.52%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	812,196.82	601,515.88	0.03%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	127.54	94.46	0.00%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	2,250,250.27	1,666,543.43	0.10%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	8,027,345.00	5,945,080.54	0.34%
US91282CEZ05	UST 0.625 07/15/32 US TREASURY	GOV	US	USD	AAA	23,537,637.03	17,432,058.53	1.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	57,524,784.09	42,603,061.72	2.44%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	67,477,283.36	49,973,918.43	2.86%
US91282CJN20	UST 4.375 11/30/28 US TREASURY	GOV	US	USD	AAA	556.90	412.44	0.00%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	48,000,614.52	35,549,427.53	2.03%
US91282CMP31	UST 4.125 02/28/27 US TREASURY	GOV	US	USD	AAA	59,095,492.70	43,766,334.16	2.50%
US91282CNJ61	UST 4.000 06/30/32 US TREASURY	GOV	US	USD	AAA	51,922,148.14	38,453,729.41	2.20%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	411.64	304.86	0.00%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	7,883,298.49	5,838,399.18	0.33%
						Total:	1,748,836,143.1	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