



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)	18,754,256,306
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 12/12/2025	
Currently on loan in GBP (base currency)	1,459,388,574.19
Current percentage on loan (in % of the fund AuM)	7.78%
Collateral value (cash and securities) in GBP (base currency)	1,733,686,952.69
Collateral value (cash and securities) in % of loan	119%

Securities lending statistics	
12-month average on loan in GBP (base currency)	1,204,479,335.56
12-month average on loan as a % of the fund AuM	7.25%
12-month maximum on loan in GBP	1,658,547,397.55
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)	1,764,095.72
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0106%

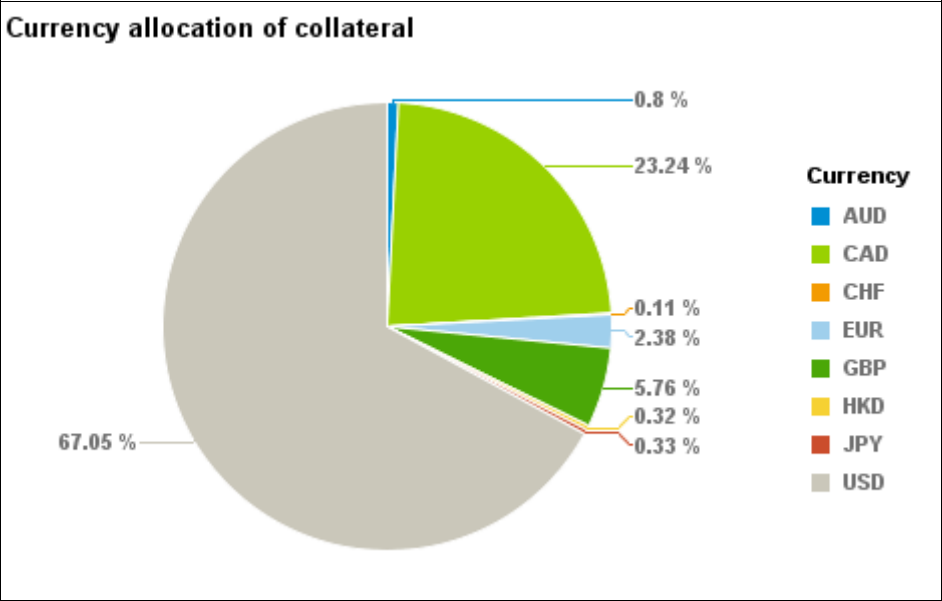
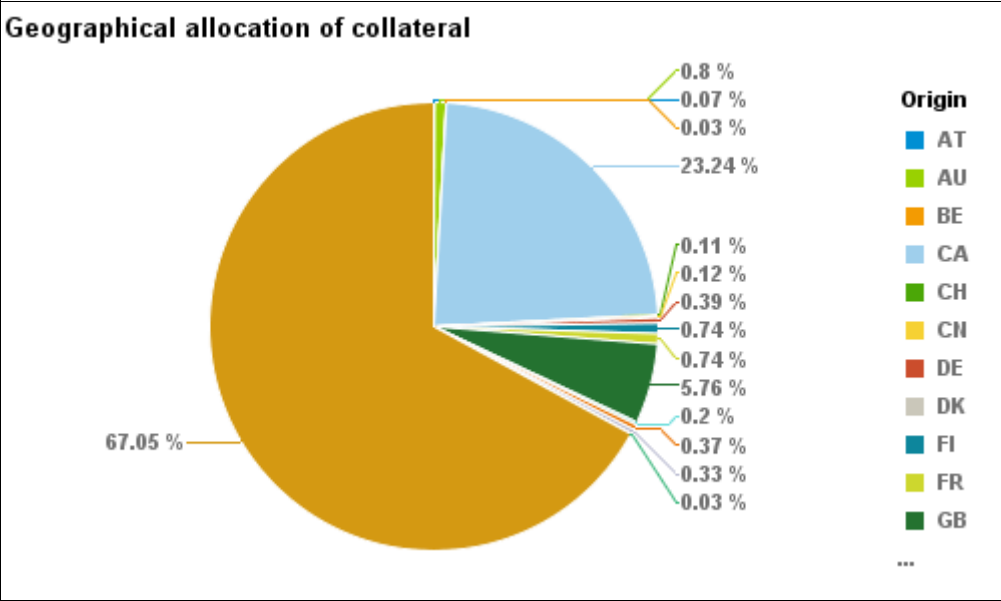
Collateral data - as at 12/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	AA1	1,379,773.31	1,207,414.84	0.07%
AU000000AGL7	AGL ENERGY ODSH AGL ENERGY	COM	AU	AUD	AAA	5,693,335.40	2,827,651.74	0.16%
AU000000GMD9	GENESIS MINERALS ODSH GENESIS MINERALS	COM	AU	AUD	AAA	5,693,341.80	2,827,654.92	0.16%
AU000000HUB4	HUB24 ODSH HUB24	COM	AU	AUD	AAA	5,230,894.39	2,597,975.81	0.15%
AU000000NWL7	NETWEALTH GRP ODSH NETWEALTH GRP	COM	AU	AUD	AAA	5,693,326.17	2,827,647.16	0.16%
AU000000ORI1	ORICA ODSH ORICA	COM	AU	AUD	AAA	5,693,335.44	2,827,651.76	0.16%
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	678,069.18	593,366.16	0.03%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	90,900,542.48	49,173,970.13	2.84%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	113,711,533.99	61,513,907.65	3.55%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	176,232,017.17	95,335,272.06	5.50%

Collateral data - as at 12/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA13646K1084	CP ODSH CP	COM	CA	CAD	AAA	48,603,470.59	26,292,754.10	1.52%
CA15135U1093	CENOVUS ENERGY ODSH CENOVUS ENERGY	COM	CA	CAD	AAA	63,277,073.16	34,230,652.76	1.97%
CA2908761018	EMERA ODSH EMERA	COM	CA	CAD	AAA	4,854,807.97	2,626,278.96	0.15%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	9,096,143.63	4,920,691.15	0.28%
CA7063271034	PEMBINA PIPE ODSH PEMBINA PIPE	COM	CA	CAD	AAA	12,097,200.07	6,544,156.27	0.38%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	46,730,826.15	25,279,719.86	1.46%
CA82509L1076	SHOPIFY ODSH SHOPIFY	COM	CA	CAD	AAA	23,818,288.88	12,884,849.68	0.74%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	108,398,300.53	58,639,636.76	3.38%
CA89156V1067	TOURMALIN OIL ODSH TOURMALIN OIL	COM	CA	CAD	AAA	47,037,721.09	25,445,739.14	1.47%
CH0024608827	PARTNERS GROUP ODSH PARTNERS GROUP	COM	CH	CHF		2,053,125.59	1,926,009.00	0.11%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		22,108,900.52	2,114,743.25	0.12%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	AAA	650,688.31	569,405.65	0.03%
DE0007037129	RWE ODSH RWE	COM	DE	EUR	AAA	1,893,807.63	1,657,237.04	0.10%
DE000BAY0017	BAYER ODSH BAYER	COM	DE	EUR	AAA	4,406,970.86	3,856,461.05	0.22%
FI0009014575	METSO ODSH METSO	COM	FI	EUR	AA1	14,625,117.00	12,798,177.20	0.74%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	2,201,062.80	1,926,110.52	0.11%
FR0000120073	AIR LIQUIDE ODSH AIR LIQUIDE	COM	FR	EUR	AA2	2,201,167.85	1,926,202.45	0.11%
FR0000120271	TOTALENERGIES ODSH TOTALENERGIES	COM	FR	EUR	AA2	2,201,212.79	1,926,241.78	0.11%
FR0000120271	TOTALENERGIES ODSH TOTALENERGIES	COM	FR	EUR	AA2	677,914.87	593,231.13	0.03%
FR0000121485	KERING ODSH KERING	COM	FR	EUR	AA2	677,984.82	593,292.34	0.03%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	4,540,972.79	3,973,723.73	0.23%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	2,201,205.19	1,926,235.13	0.11%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	2,703,721.05	2,703,721.05	0.16%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	9,309,821.00	9,309,821.00	0.54%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	4,920,729.45	4,920,729.45	0.28%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	26,970,929.04	26,970,929.04	1.56%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	675,371.92	675,371.92	0.04%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	654,586.50	654,586.50	0.04%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	1,579,336.00	1,579,336.00	0.09%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	26,970,993.44	26,970,993.44	1.56%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	24,284,041.52	24,284,041.52	1.40%
GB00BN7SWP63	GSK ODSH GSK	CST	GB	GBP	AA3	1,808,671.83	1,808,671.83	0.10%
HK1093012172	CSPC PHARMA ODSH CSPC PHARMA	COM	HK	HKD		6,203,487.17	593,371.10	0.03%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	31,586,859.30	23,510,874.06	1.36%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	31,587,051.90	23,511,017.42	1.36%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		678,065.52	593,362.96	0.03%
IT0003796171	POSTE ITALIANE ODSH POSTE ITALIANE	COM	IT	EUR		6,003,310.50	5,253,389.19	0.30%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		678,011.76	593,315.91	0.03%
IT0005508921	MONTE DEI PASCHI ODSH MONTE DEI PASCHI	COM	IT	EUR		49,244.88	43,093.31	0.00%

Collateral data - as at 12/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1103501J35	JPGV 0.100 03/20/28 JAPAN	GOV	JP	JPY	A1	849,363,708.83	4,074,517.39	0.24%
JP3386380004	J.FRONT RETAIL ODSH J.FRONT RETAIL	COM	JP	JPY	A1	340,155,999.72	1,631,776.26	0.09%
JP3404600003	SUMITOMO CORP ODSH SUMITOMO CORP	COM	JP	JPY	A1	8,636,798.63	41,431.94	0.00%
KYG2108Y1052	CHINA RSRCS LND ODSH CHINA RSRCS LND	COM	HK	HKD		29,562,140.31	2,827,654.71	0.16%
NL0009538784	NXP SEMICONDTRS ODSH NXP SEMICONDTRS	COM	US	USD	AAA	91,804.67	68,332.47	0.00%
NL0013654783	PROSUS ODSH PROSUS	COM	NL	EUR	AAA	674,600.99	590,331.21	0.03%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	EUR		220.44	192.90	0.00%
NL0015002CX3	QIAGEN ODSH QIAGEN	COM	DE	EUR	AAA	764,597.70	669,085.71	0.04%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	22,874,891.03	17,026,342.41	0.98%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	39,353,062.05	29,291,449.24	1.69%
US00846U1016	AGILENT ODSH AGILENT	COM	US	USD	AAA	6,010,784.14	4,473,974.05	0.26%
US00971T1016	AKAMAI TECH ODSH AKAMAI TECH	COM	US	USD	AAA	325,308.14	242,134.83	0.01%
US0162551016	ALIGN TECHNOLOGY ODSH ALIGN TECHNOLOGY	COM	US	USD	AAA	345,110.22	256,874.00	0.01%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,730,433.08	2,032,328.31	0.12%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	39,249,952.78	29,214,702.48	1.69%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	77,632,400.74	57,783,699.84	3.33%
US0268747849	AIG ODSH AIG	COM	US	USD	AAA	4,119,467.70	3,066,220.84	0.18%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	111,386,574.75	82,907,759.40	4.78%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	77,635,162.11	57,785,755.20	3.33%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	927,851.83	690,622.87	0.04%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	14,719,415.03	10,956,021.61	0.63%
US0758871091	BD ODSH BD	COM	US	USD	AAA	4,033,052.45	3,001,899.85	0.17%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	32,101,824.84	23,894,175.54	1.38%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	19,561,547.28	14,560,139.40	0.84%
US09062X1037	BIOGEN ODSH BIOGEN	COM	US	USD	AAA	703,972.49	523,983.99	0.03%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	5,286,834.07	3,935,120.26	0.23%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	23,631,847.67	17,589,763.80	1.01%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	77,635,241.11	57,785,814.00	3.33%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	598.93	445.80	0.00%
US1720621010	CINCINNATI FIN ODSH CINCINNATI FIN	COM	US	USD	AAA	2,847,420.09	2,119,404.61	0.12%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	7,277,093.41	5,416,519.10	0.31%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	639.00	475.62	0.00%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	4,390,558.71	3,268,000.53	0.19%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	27,368,544.77	20,371,079.10	1.18%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	356,202.40	265,130.18	0.02%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	81.91	60.97	0.00%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	205,182.03	152,722.02	0.01%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	701,713.80	522,302.79	0.03%
US45168D1046	IDEXX LABS ODSH IDEXX LABS	COM	US	USD	AAA	70,750.00	52,660.96	0.00%

Collateral data - as at 12/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	3,482,972.79	2,592,462.07	0.15%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	143,144.73	106,546.13	0.01%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	86,529.27	64,405.86	0.00%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	633,295.51	471,377.38	0.03%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	37,388,651.45	27,829,290.25	1.61%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	4,604,635.09	3,427,342.83	0.20%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	71,298,771.29	53,069,424.11	3.06%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	77,633,253.27	57,784,334.40	3.33%
US5950171042	MICROCHIP TECH ODSH MICROCHIP TECH	COM	US	USD	AAA	700,641.69	521,504.79	0.03%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	26,044,497.27	19,385,558.07	1.12%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	77,636,492.26	57,786,745.26	3.33%
US6098391054	MONOLITHIC POWER ODSH MONOLITHIC POWER	COM	US	USD	AAA	2,593,070.15	1,930,085.71	0.11%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	35,627,464.95	26,518,395.94	1.53%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	28,453,004.17	21,178,268.83	1.22%
US65249B1098	NEWS CORP ODSH NEWS CORP	COM	US	USD	AAA	1,853,099.99	1,379,307.77	0.08%
US6558441084	NORFOLK SOUTHERN ODSH NORFOLK SOUTHERN	COM	US	USD	AAA	6,610,762.85	4,920,552.92	0.28%
US6658591044	NORTHERN TRUST ODSH NORTHERN TRUST	COM	US	USD	AAA	418,588.91	311,565.99	0.02%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	111,096,990.66	82,692,214.86	4.77%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	77,633,744.02	57,784,699.68	3.33%
US6795801009	OLD DOMINION ODSH OLD DOMINION	COM	US	USD	AAA	950,341.60	707,362.56	0.04%
US6821891057	ON SEMICONDUCTOR ODSH ON SEMICONDUCTOR	COM	US	USD	AAA	864,568.58	643,519.60	0.04%
US6937181088	PACCAR DE ODSH PACCAR DE	COM	US	USD	AAA	353,822.23	263,358.56	0.02%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	62,745.83	46,703.26	0.00%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	5,181,811.60	3,856,949.46	0.22%
US73278L1052	POOL ODSH POOL	COM	US	USD	AAA	212,896.93	158,464.41	0.01%
US74251V1026	PRINCIPAL FINCL ODSH PRINCIPAL FINCL	COM	US	USD	AAA	579,905.88	431,638.17	0.02%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	5,510,426.73	4,101,545.76	0.24%
US75886F1075	REGENERON PHARMS ODSH REGENERON PHARMS	COM	US	USD	AAA	1,430,121.99	1,064,474.87	0.06%
US7766961061	ROPER TECH ODSH ROPER TECH	COM	US	USD	AAA	901,488.47	670,999.98	0.04%
US7782961038	ROSS STORES ODSH ROSS STORES	COM	US	USD	AAA	1,125,333.84	837,613.58	0.05%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	3,089,022.76	2,299,235.40	0.13%
US80004C2008	SANDISK US ODSH SANDISK US	COM	US	USD	AAA	19,125,286.22	14,235,419.59	0.82%
US81762P1021	SERVICENOW ODSH SERVICENOW	COM	US	USD	AAA	38,126,112.20	28,378,200.37	1.64%
US8522341036	BLOCK ODSH BLOCK	COM	US	USD	AAA	2,268,396.21	1,688,422.93	0.10%
US8581191009	STEEL DYNAMICS ODSH STEEL DYNAMICS	COM	US	USD	AAA	748,095.23	556,825.63	0.03%
US8716071076	SYNOPSYS ODSH SYNOPSYS	COM	US	USD	AAA	54,407.64	40,496.94	0.00%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	5,181,882.86	3,857,002.50	0.22%
US912810FP85	UST 5.375 02/15/31 US TREASURY	GOV	US	USD	AAA	6,173.58	4,595.15	0.00%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	9,483,520.81	7,058,817.13	0.41%

Collateral data - as at 12/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	17,607.13	13,105.42	0.00%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	38,286,573.87	28,497,635.93	1.64%
US91282CAH43	UST 0.500 08/31/27 US TREASURY	GOV	US	USD	AAA	31,468,043.45	23,422,436.51	1.35%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	31,467,977.61	23,422,387.50	1.35%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	30,667,571.64	22,826,625.71	1.32%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	AAA	31,467,946.44	23,422,364.30	1.35%
US91282CHA27	UST 3.500 04/30/28 US TREASURY	GOV	US	USD	AAA	31,467,984.78	23,422,392.84	1.35%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	31,468,072.94	23,422,458.46	1.35%
US91282CMX64	UST 3.844 04/30/27 FRN US TREASURY	GOV	US	USD	AAA	7,063,888.84	5,257,825.71	0.30%
US91282CMZ13	UST 3.875 04/30/30 US TREASURY	GOV	US	USD	AAA	1,597,505.24	1,189,062.33	0.07%
US91282CNW72	UST 3.875 08/31/32 US TREASURY	GOV	US	USD	AAA	88,143.37	65,607.27	0.00%
US98389B1008	XCEL ENERGY ODSH XCEL ENERGY	COM	US	USD	AAA	829,918.83	617,728.94	0.04%
						Total:	1,733,686,952.69	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	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	300,273,318.60
2	RBC DOMINION SECURITIES INC (PARENT)	296,286,805.23
3	SKANDINAVISKA ENSKILDA BANKEN AB (PARENT)	188,308,346.27
4	HSBC BANK PLC (PARENT)	164,700,137.10
5	TD SECURITIES INC (PARENT)	137,431,629.88