

State Street AUT North America Screened Index Equity Fund

Equities

30 November 2025

Institutional Investors

Fund Objective

The objective of the Fund is to replicate, as closely as possible and on a “gross of fees” basis, the return of the North America equity market as represented by the FTSE North America ex Controversies ex CW ex Tobacco ex Thermal Coal (10%) Index, net of withholding taxes (or its recognised replacement or equivalent).

Investment Strategy

The Fund seeks to hold all of the securities of the index, with the approximate weightings of the index. The Fund may also invest in transferable securities, money market instruments, warrants, units in collective investment schemes, deposits and derivatives. The Fund may invest in collective investment schemes managed or operated by companies in the same group as the Manager or the Investment Adviser.

The index includes a negative screen that excludes securities from the index based on four criteria: (1) controversial weapons (including chemical & biological weapons, cluster munitions, anti-personnel landmines), (2) controversies as defined by the ten principles of the UN Global Compact, (3) Tobacco and (4) Thermal Coal.

Benchmark

FTSE North America ex Controversies ex CW ex Tobacco ex Thermal Coal (10%) Index

Structure

Trust

UCITS Compliant

Domicile

United Kingdom

Fund Facts

NAV	8.58 GBP as of 28/11/2025	
Currency	GBP	
Net Assets (millions)	354.00 GBP as of 28/11/2025	
Inception Date	17/11/2006	
Investment Style	Index	
Zone	North America	
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2	
Notification Deadline	Dealing Day 1.00PM London time	
Valuation	Daily 10 PM London Time	
Minimum Initial Investment	GBP 1,000,000.00	
Minimum Subsequent Investment	GBP 100,000.00	
Ongoing Charge TER Max	0.12% N/A	
Charge	Subscription	Redemption
ADL (Indicative subject to change)	0.02%	0%
Paid to third parties	Up to 0%	N/A
Paid to the fund	N/A	Up to 0%

Fund Identifiers

Share Class	ISIN	Bloomberg
-	GB00B0FR9T70	SSGNAET LN

Performance

Annualised	Benchmark	Fund Gross	Difference	Fund Net	Difference
1 Year (%)	10.03	10.21	0.18	10.08	0.05
3 Year (%)	16.26	16.50	0.24	16.36	0.10
5 Year (%)	14.44	14.71	0.27	14.57	0.13
Since Inception (%)	12.30	12.60	0.30	12.19	-0.11
Cumulative					
1 Month (%)	-0.81	-0.80	0.01	-0.81	0.00
3 Month (%)	8.21	8.25	0.04	8.22	0.01
1 Year (%)	10.03	10.21	0.18	10.08	0.05
3 Year (%)	57.17	58.13	0.96	57.57	0.40
5 Year (%)	96.30	98.59	2.29	97.40	1.10
Since Inception (%)	806.78	853.53	46.75	789.42	-17.36
Calendar					
2025 (year to date)	11.12	11.31	0.19	11.19	0.06
2024	26.39	26.57	0.19	26.42	0.03
2023	20.18	20.49	0.31	20.35	0.17
2022	-10.40	-10.06	0.34	-10.16	0.23
2021	27.82	28.06	0.24	27.91	0.09

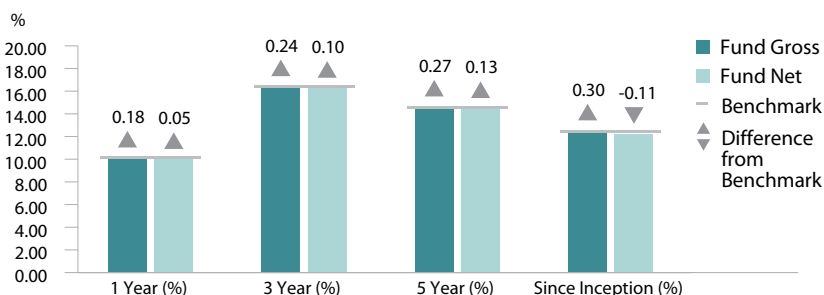
Past performance is not a guarantee of future results.

Investing involves risk including the risk of loss of capital.

The performance figures contained herein are provided on a gross and net of fees basis. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in GBP. Performance returns for periods of less than one year are not annualised. The index returns are unmanaged and do not reflect the deduction of any fees or expenses. The index returns reflect all items of income, gain and loss and the reinvestment of dividends and other income. When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period. The calculation method for value added returns may show rounding differences. Previous to 19 December 2020, the Fund was known as the State Street North America Equity Tracker Fund, tracking the FTSE North America Index. Previous to 18 December 2023, the Fund was known as the State Street AUT North America Screened (ex Controversies and CW) Index Equity Fund, tracking the FTSE North America ex Controversies ex CW Index.

Source: State Street Investment Management.
All data is as at 30/11/2025

Annualised Performance



Fund Characteristics

	Fund	Benchmark
Weighted Av. Market Cap (m)	£930,962	£930,781
Av. Price/Book	5.05	5.06
Price/Earnings (Forward 1yr)	28.04	28.04
Weighted Harmonic Av. Price/Cash flow	18.49	18.50
Dividend Yield (%)	1.11	1.12
Number of Holdings	553	561

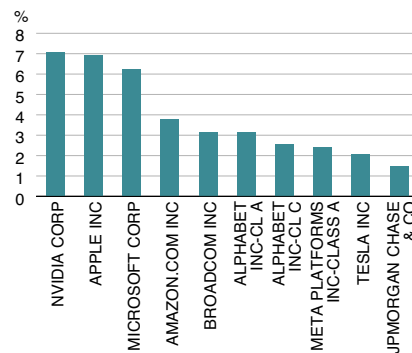
Ratios

	3 Years
Standard Deviation (%)	12.27
Tracking Error (%)	0.05
Beta	1.00

This is a marketing document for informational purposes only. We recommend you read the Prospectus and Key Investor Information Document for full details about the Fund, including fees and risks. Our Client Relationship team will also be pleased to provide you with further information about this Fund.

Top 10 Holdings

	Weight (%)
NVIDIA CORP	7.06
APPLE INC	6.93
MICROSOFT CORP	6.22
AMAZON.COM INC	3.81
BROADCOM INC	3.17
ALPHABET INC-CL A	3.17
ALPHABET INC-CL C	2.58
META PLATFORMS INC-CLASS A	2.41
TESLA INC	2.06
JPMORGAN CHASE & CO	1.49



For More Information

Visit our website at statestreet.com/im or contact your representative State Street Investment Management's office.

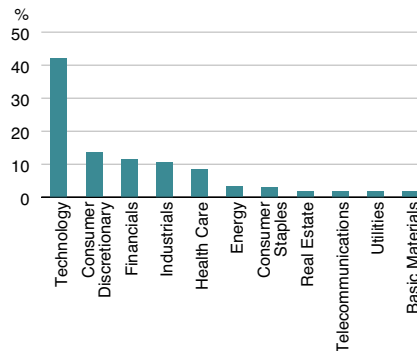
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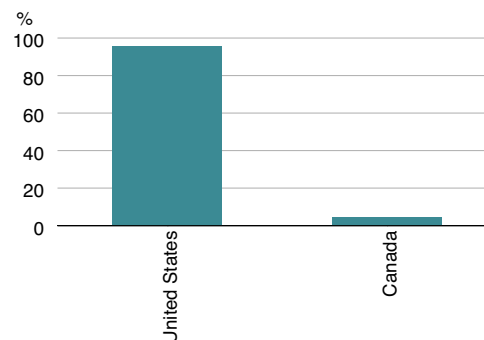
Sector Allocation

	Fund (%)
Technology	42.19
Consumer Discretionary	13.54
Financials	11.55
Industrials	10.73
Health Care	8.39
Energy	3.20
Consumer Staples	3.09
Real Estate	1.88
Telecommunications	1.85
Utilities	1.84
Basic Materials	1.74
Total	100.00



Country Allocation

	Fund (%)
United States	95.71
Canada	4.29
Total	100.00



PLEASE NOTE THAT FULL DETAILS OF UNDERLYING FUND HOLDINGS CAN BE FOUND ON [WWW.STATESTREET.COM/IM](https://www.statestreet.com/im).

Characteristics are as of the date indicated, are subject to change, and should not be relied upon as current thereafter.

Within Country Allocation, 'Other' denotes the consolidation of any countries which are not already included in the Fund's top 10.

Effective 22 March 2021, the index provider transitioned to the new ICB framework.

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TER Max represents the fund's aggregate operating and management fees excluding transaction costs. Transaction costs are billed separately to the fund.

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10/12/2025 Expiration Date: 20/01/2026