

# State Street

## Equity 500 Index II

### Portfolio - Master

# SSEYX

Fact Sheet

Equity

As of 09/30/2025

#### Fund Objective

The State Street Equity 500 Index II Portfolio seeks to provide investment results that, before expenses, correspond generally to the total return of the S&P 500® Index (the "Index").

#### Process

The State Street Equity 500 Index II portfolio generally intends to invest in all stocks comprising the Index in approximate proportion to their weightings in the Index. However, under various circumstances, it may not be possible or practicable to purchase all stocks in those weightings. Under normal circumstances, the Portfolio generally invests substantially all, but at least 80%, of its net assets (plus borrowings, if any) in securities comprising the Index or in securities that SSGA Funds Management, Inc. determines have economic characteristics that are comparable to the economic characteristics of securities that comprise the Index. The Portfolio is not managed according to traditional methods of "active" investment management, which involve the buying and selling of securities based upon economic, financial and market analysis and investment judgment. Instead, the Portfolio utilizes a "passive" or "indexing" investment approach, designed to track the investment performance of the Index through automated statistical analytic procedures.

#### Key Features

- Relatively Low cost diversified exposure to the US equity market\*
- Seeks to implement an approach attempting to minimize tracking error
- Low turnover
- Managed by an industry leader in index solutions

#### About This Benchmark

The S&P 500® Index is a gauge of large-cap U.S. equities and is composed of roughly five hundred (500) selected stocks, all of

which are listed on national stock exchanges and spans over 24 separate industry groups.

#### Fund Information

Inception Date	August 11, 2014
Net Asset Value	\$609.91
Total Net Assets (000)	\$20,677,770
CUSIP	85749T756
Primary Benchmark	S&P 500 Index
Distributor	State Street Global Advisors Funds Distributors, LLC
Investment Manager	SSGA Funds Management, Inc.

#### Total Return (As of 09/30/2025)

	Portfolio at NAV (%)	Index (%)
<b>Cumulative</b>		
QTD	8.11	8.12
YTD	14.78	14.83
<b>Annualized</b>		
1 Year	17.54	17.60
3 Year	24.88	24.94
5 Year	16.39	16.47
10 Year	15.26	15.30

Gross Expense Ratio (%)	0.02
Maximum Sales Charge (%)	-

**Past performance is not a reliable indicator of future performance. Investment return and principal value will fluctuate, so you may have a gain or loss when shares are sold. Current performance may be higher or lower than that quoted. All results are historical and assume the reinvestment of dividends and capital gains. Visit [www.statestreet.com/im](http://www.statestreet.com/im) for most recent month-end performance. Performance of an index is not illustrative of any particular investment. It is not possible to invest directly in an index. Index returns are unmanaged and do not reflect the deduction of any fees or expenses. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. An annualized yield that is calculated by dividing the investment income earned by the fund less expenses over the most recent 30-day period by the current maximum offering price that does not take into account expense ratio subsidizations.**

\*Diversification does not ensure against loss.

Not FDIC Insured. No Bank Guarantee. May Lose Value.

<b>Characteristics</b>	
Est. 3-5 Year EPS Growth	21.16%
Index Dividend Yield	1.16%
Number of Holdings	503
Price/Book Ratio	5.18
Price/Earnings Ratio FY1	24.99
Weighted Average Market Cap \$M	\$1,365,887.10

<b>Top 10 Holdings</b>	<b>Weight (%)</b>
NVIDIA Corporation	7.79
Microsoft Corporation	6.59
Apple Inc.	6.47
Amazon.com Inc.	3.65
Meta Platforms Inc Class A	2.72
Broadcom Inc.	2.65
Alphabet Inc. Class A	2.42
Tesla Inc.	2.13
Alphabet Inc. Class C	1.94
Berkshire Hathaway Inc. Class B	1.57

<b>Sector Weights</b>	<b>Weight (%)</b>
Information Technology	34.81
Financials	13.54
Consumer Discretionary	10.54
Communication Services	10.12
Health Care	8.87
Industrials	8.29
Consumer Staples	4.93
Energy	2.87
Utilities	2.34
Real Estate	1.92
Materials	1.77

Totals may not equal 100 due to rounding.  
Characteristics, Holdings and Sector Weights shown are as of the date indicated,  
are subject to change, and should not be relied upon as current thereafter.

## statestreet.com/im

### Information Classification: General

**State Street Global Advisors (SSGA) is now State Street Investment Management. Please go to [statestreet.com/investment-management](https://www.statestreet.com/investment-management) for more information.**

**State Street Investment Management**  
One Iron Street, Boston MA 02210  
T: +1 866 787 2257

### Glossary

**NAV** is the market value of a mutual fund's and ETFs total assets, minus liabilities, divided by the number of shares outstanding.

**Price/Earnings Ratio FY1** is the closing price divided by the sum of the forecasted fiscal year earnings per share.

**Price/Book Ratio** is the current market price of the stock divided by the most recently reported book value for the prior fiscal year.

**Est. 3-5 Year EPS Growth** is based on the underlying holdings of the fund. The actual earnings estimates for the underlying holdings are provided by Factset, First Call, I/B/E/S Consensus, and Reuters and are used to calculate a mean 3-5 year EPS growth rate estimate, this measure is not a forecast of the fund's future performance.

### Important Risk Information

Investing involves risk including the risk of loss of principal.

The whole or any part of this work may not be reproduced, copied or transmitted or any of its contents disclosed to third parties without SSGA's express written consent.

All information is from SSGA unless otherwise noted and has been obtained from sources believed to be reliable, but its accuracy is not guaranteed. There is no representation or warranty as to the current accuracy, reliability or completeness of, nor liability for, decisions based on such information and it should not be relied on as such.

The information provided does not constitute investment advice and it should not be relied on as such. It should not be considered a solicitation to buy or an offer to sell a security. It does not take into account any investors particular investment objectives, strategies, tax status or investment horizon. You should consult your tax and financial advisor. The trademarks and service marks referenced herein are the property of their respective owners. Third party data providers make no warranties or representations of any kind relating to the accuracy, completeness or timeliness of the data and have no liability for damages of any kind relating to the use of such data.

The Fund's investments are subject to changes in general economic conditions, general market fluctuations and the risks inherent in investment in securities markets.

Investment markets can be volatile and prices of investments can change substantially due to various factors including, but not limited to, economic growth or recession, changes in interest rates, changes in the actual or perceived creditworthiness of issuers, and general market liquidity. The Fund is subject to the risk that geopolitical events will disrupt securities markets and adversely affect global economies and markets. Local, regional or global events such as war, acts of terrorism, the spread of infectious illness or other public health issues, or other events could have a significant impact on the Fund and its investments.

Companies with **large market capitalizations** go in and out of favor based on market and economic conditions. Larger companies tend to be less volatile than companies with smaller market capitalizations. In exchange for this potentially lower risk, the value of the security may not rise as much as companies with smaller market capitalizations. **Equity securities** may fluctuate in value and can decline significantly in response to the activities of individual companies and general market and economic conditions.

The Fund invests by **sampling** the index, holding a range of securities that, in the aggregate, approximates the full Index in terms of key risk factors and other characteristics. This may cause the fund to experience tracking errors relative to performance of the index.

**Intellectual Property Information:** Standard & Poor's S&P 500® Index is a

registered trademark of Standard & Poor's, a division of the McGraw-Hill Companies Inc. The S&P 500® Index is unmanaged and can not be invested in directly. Standard & Poor's is the owner of the trademarks, service marks and copyrights related to its indexes. The S&P 500® Index is an index of the common stock prices of 500 widely held U.S. stocks and includes reinvestment of dividends.

**Distributor:** State Street Global Advisors Funds Distributors, LLC, member FINRA, SIPC, an indirect wholly owned subsidiary of State Street Corporation. References to State Street may include State Street Corporation and its affiliates. The SSGA® Funds pay State Street Bank and Trust Company for its services as custodian, transfer agent and shareholder servicing agent and pays SSGA Funds Management, Inc. for investment advisory services.

**Before investing, consider the funds' investment objectives, risks, charges and expenses. To obtain a prospectus or summary prospectus which contains this and other information, call 1-800-997-7327 or visit [www.statestreet.com/im](https://www.statestreet.com/im). Read it carefully.**

© 2025 State Street Corporation.  
All Rights Reserved.  
Tracking Number: 5979447.4.2.AM.RTL  
Expiration Date: 01/31/2026  
20251013/12:53