

SSGA Mutual Funds 2020 Estimated Capital Gain Distributions

As of 31 October 2020
Generated on 31 October 2020

Fund Name	Ticker	Cusip	Record Date	Ex-Date	Payable Date	Short Term Capital Gain Range/Share (\$)	Long Term Capital Gain Range/Share (\$)	Total Capital Gain Range/Share (\$)	Total Capital Gain Range/Net Assets (%)
State Street S&P 500 Index Fund	SVSPX	784924888	12/18/2020	12/21/2020	12/21/2020	1.21 - 1.33	29.70 - 32.83	30.91 - 34.16	11.41 - 12.61
State Street Defensive Emerging Markets Equity Fund - Class N	SSEMX	784924789	12/28/2020	12/29/2020	12/29/2020	0.00 - 0.00	0.07 - 0.11	0.07 - 0.11	1.28 - 1.93
State Street Defensive Emerging Markets Equity Fund - Class A	SSELX	784924326	12/28/2020	12/29/2020	12/29/2020	0.00 - 0.00	0.07 - 0.11	0.07 - 0.11	1.28 - 1.93
State Street Defensive Emerging Markets Equity Fund - Class I	SSEOX	784924292	12/28/2020	12/29/2020	12/29/2020	0.00 - 0.00	0.07 - 0.11	0.07 - 0.11	1.28 - 1.93
State Street Defensive Emerging Markets Equity Fund - Class K	SSEQX	784924284	12/28/2020	12/29/2020	12/29/2020	0.00 - 0.00	0.07 - 0.11	0.07 - 0.11	1.28 - 1.93
State Street Equity 500 Index Fund A	STFAX	857492102	12/28/2020	12/29/2020	12/29/2020	0.05 - 0.09	0.78 - 0.86	0.83 - 0.95	0.33 - 0.37
State Street Equity 500 Index Fund B	STBIX	857492201	12/28/2020	12/29/2020	12/29/2020	0.05 - 0.09	0.78 - 0.86	0.83 - 0.95	0.33 - 0.37
State Street Equity 500 Index Fund R	SSFRX	857492300	12/28/2020	12/29/2020	12/29/2020	0.05 - 0.09	0.78 - 0.86	0.83 - 0.95	0.33 - 0.37
State Street Equity 500 Index Fund Class A	SSSVX	85749R172	12/28/2020	12/29/2020	12/29/2020	0.05 - 0.09	0.78 - 0.86	0.83 - 0.95	0.33 - 0.37
State Street Equity 500 Index Fund Class I	SSSWX	85749R164	12/28/2020	12/29/2020	12/29/2020	0.05 - 0.09	0.78 - 0.86	0.83 - 0.95	0.33 - 0.37
State Street Equity 500 Index Fund Class K	SSSYX	85749R156	12/28/2020	12/29/2020	12/29/2020	0.05 - 0.09	0.78 - 0.86	0.83 - 0.95	0.33 - 0.37
State Street Defensive Global Equity Fund - I	SSGMX	85749R222	12/28/2020	12/29/2020	12/29/2020	0.00 - 0.00	0.40 - 0.45	0.40 - 0.45	4.77 - 5.27
State Street Small/Mid Cap Equity Index Fund - K	SSMKX	857492243	12/28/2020	12/29/2020	12/29/2020	0.00 - 0.00	3.91 - 4.32	3.91 - 4.32	1.48 - 1.64
State Street Small/Mid Cap Equity Index Fund - A	SSMJX	857492268	12/28/2020	12/29/2020	12/29/2020	0.00 - 0.00	3.91 - 4.32	3.91 - 4.32	1.48 - 1.64
State Street Small/Mid Cap Equity Index Fund - I	SSMLX	857492250	12/28/2020	12/29/2020	12/29/2020	0.00 - 0.00	3.91 - 4.32	3.91 - 4.32	1.48 - 1.64
State Street China Equity Select Fund	SCLX	85749Q216	12/28/2020	12/29/2020	12/29/2020	0.82 - 0.90	0.60 - 0.66	1.42 - 1.56	8.53 - 9.42
State Street Global All Cap Equity ex-U.S. Index Fund Class A	SSGHX	85749R149	12/28/2020	12/29/2020	12/29/2020	0.00 - 0.00	0.01 - 0.04	0.01 - 0.04	0.02 - 0.04
State Street Global All Cap Equity ex-U.S. Index Fund Class I	SSGJX	85749R131	12/28/2020	12/29/2020	12/29/2020	0.00 - 0.00	0.01 - 0.04	0.01 - 0.04	0.02 - 0.04
State Street Global All Cap Equity ex-U.S. Index Fund Class K	SSGLX	85749R123	12/28/2020	12/29/2020	12/29/2020	0.00 - 0.00	0.01 - 0.04	0.01 - 0.04	0.02 - 0.04
State Street Aggregate Bond Index Fund Class A	SSFCX	857492540	12/21/2020	12/22/2020	12/22/2020	0.00 - 0.00	0.93 - 1.02	0.93 - 1.02	0.88 - 0.97
State Street Aggregate Bond Index Fund Class I	SSFDX	857492532	12/21/2020	12/22/2020	12/22/2020	0.00 - 0.00	0.93 - 1.02	0.93 - 1.02	0.88 - 0.97
State Street Aggregate Bond Index Fund Class K	SSFEX	857492524	12/21/2020	12/22/2020	12/22/2020	0.00 - 0.00	0.93 - 1.02	0.93 - 1.02	0.88 - 0.97

Source: State Street Global Advisors.

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Important Risk Information

The numbers in the table are not the distributable amounts. The distributable amounts will be affected by adjustments to the gain or loss amounts and may also be affected by certain tax laws applicable only to excise and year-end distributions. Additionally, distributions may be affected by redemptions in the Funds and changes in the outstanding shares.

Distributions paid in January, but declared by a Fund in October, November or December of the previous year, payable to shareholders of record in such a month, may be taxable to you in the previous year.

The Funds listed above have historically paid dividends to investors and/or invest in the securities of dividend paying issuers; however, there is no guarantee that these Funds will consistently pay dividends to investors in the future or will appreciate in value. Investors could lose money by investing in mutual funds.

Information represented in this piece does not constitute legal, tax, or investment advice. Investors should consult their legal, tax, and financial advisors before making any financial decisions.

This information is an estimate of capital gains only. Actual capital gains will vary from those presented above. This data is for informational purposes only and does not constitute tax advice and should not be relied upon for tax planning.

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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.ssgafunds.com. Read it carefully.

Not FDIC Insured - No Bank Guarantee - May Lose Value