

Annual Report and Audited Financial Statements

For the financial year ended 31 August 2024

State Street Ireland Unit Trust

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Organisation

**Manager, Investment Manager,
Alternative Investment Fund Manager and
Global Distributor
“Manager”, “Investment Manager”, “AIFM”
and “Global Distributor”)**

State Street Global Advisors Europe Limited
78 Sir John Rogerson’s Quay
Dublin D02 HD32
Ireland

Directors of the Manager

Eric Linnane (Irish)*
Ann Prendergast (Irish)*
Nigel Wightman (British)***
Scott Sanderson (British)**
Margaret Cullen (Irish)***
Patrick Mulvihill (Irish)***
Marie-Anne Heeren (Belgian)*

* Executive Director

** Non-executive Director

*** Independent Director

Administrator, Registrar and Transfer Agent

State Street Fund Services (Ireland) Limited
78 Sir John Rogerson’s Quay
Dublin D02 HD32
Ireland

Depository

State Street Custodial Services (Ireland) Limited
78 Sir John Rogerson’s Quay
Dublin D02 HD32
Ireland

Independent Auditors

PricewaterhouseCoopers
Chartered Accountants and Registered Auditors
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Dublin D01 X9R7
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Sub Investment Manager

State Street Global Advisors Limited
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Legal Adviser

Matheson
70 Sir John Rogerson’s Quay
Dublin D02 R296
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Securities Lending Agent

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20 Churchill Place
London E14 5HJ
United Kingdom

Secretary of the Manager

Matsack Trust Limited
70 Sir John Rogerson’s Quay
Dublin D02 R296
Ireland

Background Information

Organisation

State Street Ireland Unit Trust (the “Trust”) is structured as an umbrella fund comprising various sub-funds (each a “Fund” together the “Funds”). The Trust is authorised by the Central Bank of Ireland (the “Central Bank”) pursuant to the Unit Trusts Act, 1990 and as a Retail Investor Alternative Investment Fund (“RIAIF”) pursuant to the Alternative Investment Fund Managers (“AIFM”) Regulations.

Units in any particular Fund may be divided into different classes to accommodate, without limitation, different currencies and charging structures. The portfolio of assets for each Fund will be invested in accordance with the investment objective and policies applicable to that Fund.

The Trust comprises of 34 Funds, of which 26 were active during the financial year, one Fund terminated in the current financial year and 7 Funds terminated in prior financial years but are not as yet revoked by the Central Bank. No primary statements are being prepared for these Funds for the financial year ended 31 August 2024 and any residual cash balances held on these Funds is disclosed in Note 20 of the financial statements.

The minimum initial subscription to the Funds is disclosed in the Supplement for each Fund, which are available upon request.

Investment objectives

State Street IUT Euro Standard Liquidity Fund*

The investment objective of the Fund is to seek to achieve a return in excess of Euro money markets over a rolling three year period by investing in a diversified portfolio of investment grade debt and debt related instruments.

The Fund invests substantially all of its assets into State Street Liquidity Public Limited Company – State Street EUR Liquidity Standard VNAV Fund (the “Master Fund”). The Master Fund is a sub-fund of State Street Liquidity Public Limited Company, a UCITS Fund domiciled in Ireland and authorised by the Central Bank. The Investment Manager also acts as the Investment Manager to the Master Fund.

* Formerly State Street IUT Euro Ultra Short Bond Fund.

State Street IUT Euro Short Term Liquidity Fund**

The investment objective of the Fund is to seek to maintain a high level of liquidity, preserve capital and stability of principal expressed in the Fund's base currency (Euro) and consistent with those objectives, earn current income and aim to provide a return in line with money market rates.

The Fund invests substantially all of their assets into the State Street Liquidity Public Limited Company - State Street EUR Liquidity LVNAV Fund (the “Master Fund”). The Master Fund is a sub-fund of State Street Liquidity Public Limited Company, and is a UCITS Fund domiciled in Ireland and authorised by the Central Bank. The Investment Manager also acts as the Investment Manager to the Master Fund.

** Formerly State Street IUT Euro Liquidity Fund.

State Street IUT Global Managed Fund***

The investment objective of the Fund is to generate capital growth over the long term through exposure to a broad range of asset classes. The Fund aims to achieve its investment objective by allocating capital across a diverse range of asset classes through an evaluation process which utilises a quantitative foundation complemented by the Investment Manager's fundamental insights to assess the relative attractiveness of such assets.

*** Formerly State Street IUT Ethically Managed Fund.

State Street IUT Global Ethical Value Equity Fund

The investment objective of the Fund is to seek to outperform the MSCI World Index over the long term. The Fund aims to achieve its investment objective by investing in a portfolio of equity securities of issuers around the world which the Investment Manager believes are undervalued. The Investment Manager uses a proprietary fundamental research process to identify companies where it believes there is a dislocation between the value of that company and the price of its equity securities. The Fund is managed in line with globally recognised socially responsible standards as defined by the Investment Manager's Ethical Criteria Review Group.

Background Information (*continued*)

Investment objectives (*continued*)

State Street IUT Euro Bond Fund****

The investment objective of the Fund was to seek to outperform the ICE BofA 5+ Year Euro Government Index (the "Index") by 100 basis points per annum. The Fund aimed to achieve its investment objective by combining the macro and corporate bond strategies of the Investment Manager. The Fund aimed to generate excess returns by taking active positions across the spectrum of interest rate, credit and currency.

**** The Fund terminated on 20 March 2024.

State Street IUT Euro Government Bond Fund*****

The investment objective of the Fund is to provide a return in excess of the performance of the Euro government bond market. The Fund aims to generate long term capital growth and to outperform the Bloomberg Euro EMU Treasury Index by 75 basis points per annum. The Fund aims to achieve its investment objective by investing in the permitted investments set out in the Fund's Supplement.

***** Formerly State Street IUT Euro Allstock Government Bond Fund.

State Street IUT Global 4Good Enhanced Equity Fund

The investment objective of the Fund is to provide a return in excess of the performance of global developed equity markets. The Fund aims to provide investors with access to a diversified ethical based equity portfolio.

The Index measures the performance of companies that meet the FTSE Group's globally recognised social responsibility standards and to facilitate investment in those companies and is adjusted to exclude anti-life screening and stem cell research investments.

The Fund seeks to achieve its objective by following an enhanced indexation strategy which is designed to minimise unintended portfolio biases and maintain exposures similar to the Index by tightly constraining country, industry and style weights. The Investment Manager will seek to achieve this by monitoring the Fund's portfolio risks, characteristics and active weights, with the goal of following the overall characteristics of the Index and maintaining style, size and beta neutrality with a modest expected tracking error versus the Index in the range of 0.25% to 1.25% per annum. The Investment Manager aims to remove most of the systematic risk of the Fund's portfolio in an effort to outperform the Index irrespective of the market environment.

State Street IUT Balanced Fund

The investment objective of the Fund is to generate capital growth over the long term.

In order to achieve its investment objective, the Fund's investment policy is to invest its assets in four different strategies according to the following fixed percentages of the Fund's net asset value ("NAV") (the "Fixed Weights"):

- i. 70% will seek to track the FTSE All World Equity Index where the developed component related to developed countries is 75% hedged to Euro;
- ii. 15% will seek to track the FTSE EMU Government Bond (5+ years) Index;
- iii. 10% will seek to generate returns equivalent to cash (as measured by 1-month Euribor); and
- iv. 5% will seek to maintain a high level of liquidity, preserve capital and stability of principal and consistent with these objectives, earn current income with an aim to provide a return in line with money market rates. The Investment Manager will effect such a strategy through investments in collective investment schemes and money market funds that invest in a range of investment grade fixed and adjustable rate transferable short term securities.

The Investment Manager seeks to achieve the investments objective of the Fund by primarily investing on a fund of fund basis in other Collective Investment Schemes, rebalancing the portfolio to the Fixed Weights monthly.

State Street IUT North America Equity Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE North America Index (the "Index") on a rolling three year basis. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world's investable market capitalisation. The Index comprises large and mid-cap stocks.

Background Information (*continued*)

Investment objectives (*continued*)

State Street IUT UK Equity Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE UK Index (the “Index”) on a rolling three year basis. The Index comprises large and mid-cap stocks. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world’s investable market capitalisation.

State Street IUT Euro Equity Index Fund

The investment objective of the Fund is to track, as close as reasonably practicable, the performance of the FTSE Developed Eurozone Index (the “Index”) on a rolling three year basis. The Index measures the performance of the Eurozone developed markets covering large and mid-cap equity securities. Securities are weighted by market capitalisation. The Fund seeks to achieve this objective by using either a replication strategy or an optimisation strategies (each a “strategy” and together the “strategies”) to invest in the assets listed in the “Permitted Investments” of this Funds’ Supplement, as determined from time to time by the Investment Manager to be the most appropriate strategy for the Fund so that it may seek to achieve its investment objective. The Fund is managed using a replication strategy, targeting allocations in line with those of the Index. Deviations tend to be small, short term and for the purpose of efficient portfolio management. The Fund invests up to 100% in one of the strategies at any one time and the appropriate strategy is determined by the Investment Manager to be that which allows the Fund to track the performance of the Index.

State Street IUT Euro Government Bond Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE EMU Government Bond (5+ years) Index (the “Index”). The Index consists of bonds issued from European Monetary Union (“EMU”) participating countries that meet the World Government Bond Index (“WGBI”) criteria.

In order to seek to achieve its investment objective, the Investment Manager, on behalf of the Fund, invests using a stratified sampling strategy, primarily in the securities of the Index, at all times in accordance with the “Investment and Borrowing Restrictions” section of the Prospectus. In exceptional circumstances, the Fund may also invest in securities not included in the Index but which the Investment Manager believes closely reflect the risk and distribution characteristics of securities of the Index.

State Street IUT Euro Government Long Bond Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE EMU Government Bond (10+ years) Index (the “Index”). The Index consists of bonds issued from EMU participating countries that meet the WGBI criteria. European Government Bond Index 10+ is the sector of the European Government Bond Index that has fixed or floating rate, investment grade or sub-investment grade securities with a weighted average life of at least 10 years.

In order to seek to achieve its investment objective, the Investment Manager, on behalf of the Fund, invests, using a stratified sampling strategy, primarily in the securities of the Index, at all times in accordance with the “Investment and Borrowing Restrictions” section of the Prospectus. In exceptional circumstances, the Fund may also invest in securities not included in the Index but which the Investment Manager believes closely reflect the risk and distribution characteristics of securities of the Index.

State Street IUT All Equity Index Fund

The investment objective of the Fund is to track the performance of the 50% FTSE Developed Eurozone Index/50% FTSE Developed ex Eurozone Index (together the “Index”) (or any other index determined by the Investment Manager from time to time to track substantially the same market as the Index) as closely as possible while seeking to minimise as far as possible the tracking difference between the Fund’s performance and that of the Index. The Index measures the performance of the global developed equity market covering large and mid-cap equity securities from developed markets. The regions in the Index are weighted 50% Eurozone and 50% World ex Eurozone. Securities in each region are weighted by market capitalisation. The weights between the Eurozone and World ex Eurozone are reset quarterly. The Fund is expected to achieve its investment objective by primarily investing in other Funds of the Trust.

Background Information (*continued*)

Investment objectives (*continued*)

State Street IUT World Developed Equity Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE Developed Index (the “Index”) on a rolling three year basis. The Index comprises large and mid-cap stocks providing coverage of the developed markets internationally. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world’s investable market capitalisation.

In order to track the Index, the Fund normally invests on a fund of fund basis in other collective investment schemes, each of which seeks to track one or more components of the Index. The components of the indices in which the underlying funds invest are similar to the components of the Index thereby allowing the Fund to continue to track the Index.

State Street IUT Japan Equity Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE Japan Index (the “Index”) on a rolling three year basis. The Index comprises large and mid-cap stocks in Japan. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world’s investable market capitalisation.

State Street IUT Asia Pacific ex Japan Equity Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE Developed Asia Pacific ex Japan Index (the “Index”) on a rolling three year basis. The Index comprises large and mid-cap stocks providing coverage of the developed markets in Asia Pacific excluding Japan. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world’s investable market capitalisation.

State Street IUT Europe ex Euro ex UK Equity Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE Developed Europe ex Eurozone ex UK Index (the “Index”) on a rolling three year basis. The Index comprises large and mid-cap stocks providing coverage of the developed markets in Europe, excluding the UK and Eurozone countries. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world’s investable market capitalisation.

State Street IUT Euro Inflation Linked Bond Index Fund

The investment objective of the Fund is to seek to track, as closely as reasonably practicable, the performance of the Bloomberg Euro Government Inflation Linked Bond HICP - Only A or Better (the “Index”).

The Index is a subset of the Barclays Euro Government Inflation-Linked Bond (“EGILB”) Index and is designed to measure the performance of the Eurozone government inflation-linked bond market. Consumer price inflation in the Euro area is measured by the Harmonised Index of Consumer Prices (“HICP”). The HICP is compiled by Eurostat and the national statistical institutes in accordance with harmonised statistical methods. The EGILB Index includes bonds issued by EMU member states that are linked to the Barclays EMU HICP Index with a sovereign rating of A3/A- or higher; while bonds linked to a domestic measure of inflation are not eligible.

In order to seek to achieve its investment objective, the Investment Manager, on behalf of the Fund, invests, using a stratified sampling strategy, primarily in the securities of the Index, at all times in accordance with the “Investment and Borrowing Restrictions” section of the Prospectus. In exceptional circumstances, the Fund may also invest in securities not included in the Index but which the Investment Manager believes closely reflect the risk and distribution characteristics of securities of the Index.

Background Information (*continued*)

Investment objectives (*continued*)

State Street IUT Strategic Diversified Fund

The aim of the Fund is to deliver long-term capital growth with lower volatility than equity markets by investing in a diversified portfolio of assets.

The Fund seeks to achieve its investment objective by allocating capital across a diverse range of asset classes, and adjusting this allocation on a quarterly basis. By diversifying across these asset classes and investment types, the Fund aims to reduce volatility compared to the global equity market, whilst maintaining a similar level of return over the medium term. The Investment Manager, on behalf of the Fund, invests, directly in the assets listed in the “Permitted Investments” of the Supplement, at all times in accordance with the Investment Restrictions set forth in the Prospectus. The investment exposure is intended to be primarily achieved by investing in other collective investment schemes.

The Investment Manager uses a top-down proprietary quantitative model to determine the appropriate asset allocation. The model forecasts long term returns for each asset class and on a quarterly basis these forecasts are used to optimise the asset class weights of the Fund taking into consideration the estimated correlation between asset classes as well as the risk/return characteristics of each asset class. This optimisation process is intended to maximise the diversification benefits of the Fund’s investments. For performance purposes, the Fund is measured against cash represented by 1-Month Euribor.

State Street IUT Hedged World Developed Equity Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE Developed Index (adjusted for irrecoverable dividend withholding tax, 75% Hedged EUR) (the “Index”) on a rolling three year basis. The Index is used by global investors and is made up of companies from developed countries. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world’s investable market capitalisation. The Index comprises large and mid-cap stocks providing coverage of developed markets.

In order to track the Index, the Fund normally invests on a fund of fund basis in other collective investment schemes, each of which seeks to track one or more components of the Index. The components of the indices in which the underlying funds invest are similar to the components of the Index thereby allowing the Fund to continue to track the Index.

State Street IUT Global Developed Equity Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the MSCI World Index (adjusted for irrecoverable dividend withholding tax) (the “Index”) on a rolling three year basis. The Index comprises large and mid-cap stocks across developed market countries and covers approximately 85% of the free float-adjusted market capitalisation in each country.

State Street IUT Euro Core Treasury Long Bond Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of a customised sub-set of the Bloomberg Barclays Global Treasury Index (itself representing the Treasury sector of the Bloomberg Barclays Global Aggregate Index) which tracks the returns of long dated debt securities issued by a select group of investment grade European Union (“EU”) countries including debt securities issued by the French, German and Dutch governments (the “Index”). Such instruments may be fixed or floating rate. The Index is comprised of:

- 40% Bloomberg Global Treasury Germany 20+ Bond Index;
- 40% Bloomberg Global Treasury France 20+ Bond Index; and
- 20% Bloomberg Capital Global Treasury Netherlands 20+ Bond Index.

The weights of the Index are rebalanced once a month. In order to achieve its investment objective, the Investment Manager, on behalf of the Fund, invests, using a stratified sampling strategy, primarily in the securities of the Index, at all times in accordance with the “Investment and Borrowing Restrictions” section of the Prospectus. In exceptional circumstances, the Fund may also invest in securities not included in the Index but which the Investment Manager believes closely reflect the risk and distribution characteristics of securities of the Index.

Background Information (*continued*)

Investment objectives (*continued*)

State Street IUT Emerging Market Equity Index Fund

The investment objective of the Fund is to track the equity market performance of emerging markets by aiming to track, as closely as reasonably practicable, the performance of the FTSE Emerging Index (the “Index”). The Index is a capitalisation-weighted index that measures the equity market performance of emerging markets and covers securities across large, mid and small-cap segments.

The Fund seeks to achieve this objective by using either a replication strategy, an optimisation strategy or a stratified sampling strategy to obtain the assets listed in the permitted investments section of its Supplement, as determined from time to time by the Investment Manager to be the most appropriate strategy for the Fund so that it may seek to achieve its investment objective. The Fund invests up to 100% in one of the strategies at any one time and the appropriate strategy is determined by the Investment Manager to be that which allows the Fund to track the performance of the Index.

State Street IUT All World Equity (Developed 75% Hedged) Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE All-World Index (where the component related to developed countries is 75% hedged to Euro) (the “Index”). The Index includes large and mid-capitalisation stocks of companies located in both developed and emerging markets.

In order to track the Index, the Fund normally invests on a fund of fund basis in other collective investment schemes, each of which seeks to track one or more components of the Index. The components of the indices in which the underlying funds invest are similar to the components of the Index thereby allowing the Fund to continue to track the Index.

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of a customised sub-set of the Bloomberg Barclays Global Treasury Index (itself representing the Treasury sector of the Bloomberg Barclays Global Aggregate Index), which tracks the returns of long dated debt (over 10 years to maturity) securities issued by a select group of investment grade EU countries including debt securities issued by the French, German and Dutch governments (the “Index”). Such instruments may be fixed and/or floating rate. The Index is comprised of:

- 40% Bloomberg Global Treasury Germany 10+ Bond Index;
- 40% Bloomberg Global Treasury France 10+ Bond Index; and
- 20% Bloomberg Capital Global Treasury Netherlands 10+ Bond Index.

The weights of the Index are rebalanced once a month. In order to achieve its investment objective, the Investment Manager, on behalf of the Fund, invests, using a stratified sampling strategy, primarily in the securities of the Index, at all times in accordance with the “Investment and Borrowing Restrictions” section of the Prospectus. In exceptional circumstances, the Fund may also invest in securities not included in the Index but which the Investment Manager believes closely reflect the risk and distribution characteristics of securities of the Index.

State Street IUT Diversified Alternatives Fund

The investment objective of the Fund is to generate returns equivalent to cash (as measured by 1-month Euribor) plus 2.5% per annum over the medium to long term.

The 1-month Euro Interbank Offered Rate (“Euribor”) is based on the interest rates at which a panel of European banks borrow funds from one another. In its calculation, the highest and lowest 15% of all the quotes collected are eliminated. The remaining rates are averaged and rounded to three decimal places.

The investment objective of the Fund is achieved by investing indirectly in a broad range of traditional and alternative asset classes including through investment in collective investment schemes, in order to achieve portfolio diversification and reduce the overall volatility of total portfolio returns.

Investment Advisor and Sub-Investment Manager

State Street Global Advisors Limited (the Investment Advisor and Sub-Investment Manager) is the Sub-Investment Manager for all or a portion of the assets of each of the Funds.

Background Information (*continued*)

Russia/Ukraine conflict

The Russia/Ukraine conflict started on 24 February 2022. In response, the international community imposed blocking sanctions on individuals, corporations and the Russian Central Bank. Prices of Russian and Ukrainian securities declined significantly following the beginning of the conflict. The Directors have made an assessment regarding the potential impact of the Russia-Ukraine conflict on the funds. The on-going nature of the war means that it remains unclear however what the longer-term impact of this action will be on portfolio positions within the Trust. The Trust holds Russian securities the value of which has been written down to zero and has not changed since 2022.

Israel/Palestine conflict

The European Valuation Committee and Enterprise Risk Management reviewed exposures to the conflict in Israel (which are not deemed material) and continue to monitor the situation. There has been no impact to distribution or investors and no pass through to global markets.

Investment Manager's Report

for the financial year ended 31 August 2024

The Investment Objectives and benchmarks of each Fund are detailed in the Background Information section of the Annual Report.

The State Street Ireland Unit Trust actively managed Funds' performance data and performance commentary for the financial year ended 31 August 2024 (the "Reporting period") is provided below.

Fund	Share Class	Share Class Performance*	Benchmark Return**	Share Class vs Benchmark
State Street IUT Euro Standard Liquidity Fund	Gross	4.08%	3.86%	0.22%
State Street IUT Euro Standard Liquidity Fund	S15	3.92%	3.86%	0.06%
State Street IUT Euro Standard Liquidity Fund	S20	3.92%	3.86%	0.06%
State Street IUT Euro Standard Liquidity Fund	S30	3.86%	3.92%	(0.06)%
State Street IUT Euro Short Term Liquidity Fund	Gross	3.97%	3.86%	0.11%
State Street IUT Euro Short Term Liquidity Fund	S17	3.87%	3.86%	0.01%
State Street IUT Euro Short Term Liquidity Fund	S20	3.88%	3.86%	0.02%
State Street IUT Euro Short Term Liquidity Fund	S30	3.88%	3.86%	0.02%
State Street IUT Global Managed Fund	S60	14.84%	13.99%	0.85%
State Street IUT Global Ethical Value Equity Fund	Gross	20.37%	22.01%	(1.64)%
State Street IUT Euro Government Bond Fund	Gross	4.53%	4.50%	0.03%
State Street IUT Global 4Good Enhanced Equity Fund	Gross	24.76%	23.32%	1.44%

* All performance data is quoted net of fees.

** The benchmark return is the relevant index return.

State Street IUT Euro Standard Liquidity Fund

The Fund is 100% invested in the State Street EUR Liquidity Standard VNAV Fund (the "Master Fund"), a sub-fund of State Street Liquidity plc.

For the Reporting Period the total return for the Master Fund was 4.08% and the Index was 3.86%. The Master Fund tracked within expectations to the Index during the Reporting Period while keeping in line with its investment guidelines.

During the Reporting Period, the Master Fund's assets under management increased from €282 million to €358 million. The Master Fund Weighted Average Maturity ("WAM") measuring interest rate sensitivity increased from 40 days at the start of the Reporting Period to 94 days in October and November before steadily falling back over the remainder of the Reporting Period, finishing at 38 days. The Weighted Average Life ("WAL"), measuring credit risk, started the Reporting Period at 66 days, rising to 117 days in November before falling back and finishing the Reporting Period at 78 days. The credit profile of the Master Fund remained high and liquidity requirements always remained in excess of regulatory requirements. Following the increase in the deposit rate to 4.00%, the market considered this to be the peak. Longer dated investments were added to the Master Fund, increasing duration. There was continued volatility around the timing of the first interest rate cut relative to the European Central Bank (the "ECB") messaging 'of rates on hold for longer'. The ECB cut the policy rate by 0.25% in June as expected. Most Master Fund investments were kept within a 3-month maturity to capitalise on higher yielding, lower credits but also to take a watchful approach given the changing market expectations. The Master Fund did add pockets of duration, locking in yields with favourable returns against market sentiment.

The deposit rate at the start of the Reporting period was 3.75%, but with inflation running hot the ECB increased the interest rate by 0.25% in September 2023, taking the deposit rate to 4.00%. Towards the end of 2023 markets started to price rate cuts for 2024 but the ECB cautioned against rushing interest rate cuts, given high services inflation, tight labour market conditions and strong wage pressures. Policy rates remained unchanged until June 2024, when the ECB cut the deposit rate down to 3.75%. The primary goal for the ECB was the return of inflation back to the 2.00% target. Therefore interest rate decisions would now be data-dependent on a meeting by meeting basis.

Both headline and core inflation fell over the Reporting Period to 2.20% and 2.80%, respectively in August 2024. GDP has improved from a contraction of -0.10% for the third quarter of 2023 to growth of 0.30% in both first and second quarter of 2024. The euro area composite purchasing managers' index ("PMI") moved above the neutral 50 level in March 2024 and remained above this level for the rest of the Reporting Period. Readings below 50 indicate contracting activity and above 50 expanding activity. The unemployment rate remained low at 6.40%, but wage rate has slowed.

Investment Manager's Report

for the financial year ended 31 August 2024 (*continued*)

State Street IUT Euro Standard Liquidity Fund (*continued*)

Market focus for the majority of the Reporting Period was on the timing for the first interest rate cut. Following the cut in the deposit rate in June, the focus has moved towards the number of cuts in 2024. The baseline economic scenario for the ECB is a soft landing, although there are concerns around the weaker growth outlook. The ECB minutes from the July meeting suggested a re-assessment in September of the appropriate level of monetary policy. This sent a signal to the market that the September meeting was 'live' for an interest rate cut. The market implied rate for September finished August at 3.42%, fully pricing in an interest rate cut. The year-end implied rate stood at 3.03%.

Top positive contributors to the Master Fund's performance were:

- The policy rate remained higher for longer.
- 3 month maturity investments were added which provided favourable yields relative to interest rate increase expectations.
- After interest rates peaked, Master Fund's duration was increased to lock in higher yields.
- Asset Backed commercial paper contributed additional yield.
- Purchases of A2/P2 rated short term securities both financial and corporate enhance yield and diversification of holdings.

Top negative contributors to the Master Fund's performance were:

- Interest rate volatility around the timing of interest rate cuts.
- Yields moved lower following the cut to the policy rate in June.
- Lack of secondary bonds offering value longer than 12 months.
- Lack of fund eligible new issued bonds longer than 12 months.

State Street IUT Euro Short Term Liquidity Fund

The Fund is 100% invested in the State Street EUR Liquidity LVNAV Fund (the "Master Fund"), a sub-fund of State Street Liquidity plc.

For the Reporting Period, the Master Fund recorded a total return of 3.97% and the Index returned 3.86%. The Master Fund tracked within expectations to the Index during the Reporting Period while keeping in line with its investment guidelines.

The Master Fund's assets under management started the Reporting Period at €5.959 billion and finished at €7.339 billion. The Master Fund's weighted average maturity ("WAM"), which measures its interest rate sensitivity and the weighted average life ("WAL"), which reflects the credit risk of the fund started the Reporting Period at 22 and 43 days respectively, finishing at 33 and 53 days. The focus was on high-quality credit issuers out to 3 months, with some selected longer-dated investments. Yields moved lower across the curve following the cut in the deposit rate in June with expectations of further rate cuts in 2024. Finding opportunities to add value became more challenging. Investments in sovereign, agency, and government-guaranteed holdings were maintained to provide high credit quality and maintain liquidity buffers. Investments in bank floating money market securities, linked to the €STR overnight Index, were maintained, offering attractive spreads and diversification. Asset-backed commercial paper continued to be in good supply, offering flexible duration and attractive returns. The Master Fund's liquidity was covered by a combination of government and agency holdings, overnight bank deposits and reverse repos. The quarter-ends and December year-end were challenging but manageable, as counterparties and issuers reduce funding requirements for balance sheet and regulatory requirements. Liquidity and capital preservation remained the key drivers for the portfolio.

Top positive contributors to the Master Fund's performance were:

- After interest rates were maintained, selective longer-dated investments were added, increasing duration and to lock in higher yields.
- 3 month investments provided favourable yields relative to interest rate cut expectations.
- Investments in floating rate mitigated the uncertainty around changes in interest rates.
- Corporate and asset backed commercial paper, provided enhanced yield premium and shorter-duration options compared to financials.
- Agency and quasi-sovereign issuers provide liquidity and enhanced yields compared to Euro treasury bills.

Investment Manager's Report

for the financial year ended 31 August 2024 (*continued*)

State Street IUT Euro Short Term Liquidity Fund (*continued*)

Top negative contributors to the Master Fund's performance were:

- Uncertainty around the timing for interest rate cuts.
- Bank deposit levels trade below the ECB deposit rate given the surplus liquidity in the market.
- Reduced number of collateral givers, issuers, and counterparties at quarter/year end.

State Street IUT Global Managed Fund

For the Reporting Period the Fund returned 14.84% versus the benchmark of 13.99%. The Fund outperformed its benchmark by 0.85%.

The Fund began the Reporting Period with a large overweight in equities, while underweighting government bonds and holding a small overweight position in cash. The Fund maintained a healthy allocation to equities and an underweight position in bonds throughout the Reporting Period, driven by favourable forecasts for equities from the quantitative model and higher anticipated yields for bonds. Although markets continued to battle with sticky and inconsistent progress against inflation and an interest rate scare in the fall, a broad easing of financial conditions contributed to a favourable environment for risk-taking in the Fund.

In the last quarter of 2023, the Fund held an underweight position in high yield bonds as the forecast weakened. However, in 2024, the Fund moved to an overweight position in high yield as expectations firmed, driven by positive seasonality and strong equity performance pointing to tighter spreads. With an improved investment grade bonds forecasts and a weaker risk appetite, the Fund reduced its overweight position in equities and moved to an underweight position in high yield bonds in August. The proceeds were allocated to cash and used to reduce the underweight position in government and corporate bonds.

Top positive contributors to the Fund's performance were:

- A persistent overweight in equities and an underweight position in government and corporate bonds positively impacted the relative performance. Equities gained on the back of cooling inflation, growing anticipation of a potential policy easing and strong earnings data. Enthusiasm around Artificial Intelligence also boosted shares. Bonds posted positive returns but underperformed equities.
- The State Street IUT Global 4Good Enhanced Equity Fund outperformed its benchmark, thereby contributed positively to the Fund's relative performance.
- The absolute return component (Flexible Asset Allocation Plus Fund), which dynamically adjusts exposures based on anticipated market conditions and is benchmarked against cash, also contributed to relative performance. The absolute return component benefited from its higher allocation to risky assets.

Top negative contributors to the Fund's performance were:

- The State Street IUT Global Ethical Value Equity Fund underperformed its benchmark as value stocks lagged behind growth stocks, thereby impacting Fund's relative performance negatively.
- The Fund maintained a modest allocation to cash at the beginning of the Reporting Period; however, cash underperformed both equities and bonds, leading to a drag on relative performance.

State Street IUT Global Ethical Value Equity Fund

For the Reporting Period, the Fund delivered a return of 20.37%. Despite this strongly positive return, the Fund lagged behind the 22.01% returned by its benchmark, the MSCI World Index. This represented a relative underperformance of 1.64% over the Reporting Period. The strategy has a Value investing philosophy and during the Reporting Period faced a strong style headwind. In another year of quite volatile markets, Growth stocks led the global stock markets higher, with Growth outperforming Value over the Reporting Period by quite a wide margin (the MSCI World Growth index outperformed its Value counterpart by 5.57%. Compared to the return generated by the MSCI World Value Index the strategy was broadly in line (MSCI World Value index returned 19.21%)(all Net figures).

A range of uncertainties have weighed on investors' minds over the past year. The Russia / Ukraine conflict and concerns over potential spillover from events in Israel / Gaza / Iran have meant that geo-politics continued to be a major concern. On the economic front, inflation gradually moved closer towards targeted ranges for central banks in many major economies such as the US and Europe. As markets digested the evolving economic data and frequently changed their expectations for the number of interest rate cuts to be delivered by the U.S. Federal Reserve (the "Fed")

Investment Manager's Report

for the financial year ended 31 August 2024 (*continued*)

State Street IUT Global Ethical Value Equity Fund (*continued*)

over the course of 2024 we witnessed significant market volatility in global stock and bond markets. The U.S. labour market has more recently shown some signs of modest weakness (although still suggestive of a soft landing for the economy) which have been supportive of the Fed embarking on the much anticipated interest rate cutting cycle. Meanwhile in Japan (where deflation has dogged the economy for many years) there have been sufficiently encouraging signs of more persistent modest inflation which have emboldened the Central Bank there to eventually start to increase the interest rates.

The North American region was the strongest performing region over the Reporting Period. However, in addition to being one of the most expensive investment markets in the world, the region now carries a weighting in excess of 70% in the benchmark index (MSCI World Index). Driven by a more attractive investment opportunity set trading at substantially cheaper discounts to intrinsic value, the strategy has adopted a more diversified investment approach leading to the portfolio having more balanced exposures across regions than the index. This has driven a negative allocation effect in each of the three regions during the year. Strongly positive stock selection effect in Asia and in Europe was insufficient to off-set the strongly negative stock selection effect in North America.

Top positive contributors to the Fund's performance were:

- Energy, Financials Consumer Staples and Materials Sectors.
- The strongest contributor to relative performance included Belgian pharmaceuticals company UCB (which climbed by 89%) driven by a successful new product launch. Other positive contributors included Taiwan Semiconductor Manufacturing Co. (up 71%) as well as Reinsurance Group of America (up 58%).

Top negative contributors to the Fund's performance were:

- The strongest negative contributors to relative performance included IT, Industrials and Consumer Discretionary Sectors
- The most significant individual stocks which negatively impacted relative performance included not holding the Artificial Intelligence star Nvidia which rose by 137% in the year which cost approximately 248 bps in relative underperformance alone.
- Portfolio holding CNH industrial was also a negative contributor to relative performance (declined by 23%) on foot of temporarily depressed agricultural related spend.
- US recreational vehicle manufacturer Polaris was also a major detractor to performance (declining by 29%) on foot of a weak outlook for consumer spending.

The portfolio offers very compelling value relative to the broad market index at present and continues to be very well diversified across geographies and sectors. Furthermore, the strategy contains companies which have much stronger balance sheets on average which should provide the ability to weather any unfavourable economic environment. The strategy is in an excellent position to outperform in the years ahead.

State Street IUT Euro Bond Fund

The IUT Euro Bond Fund's investment objective was to provide a return in excess of the performance of the Euro government bond market. This Sub-Fund invested primarily in government bonds. The Fund was closed on the 20th March 2024.

The Fund delivered an absolute return of 3.43% (gross of fees) over the period (31st August 2023 – 20th March 2024), underperforming its benchmark by 23 bps.

Over the period the Fund was positioned to have more sensitivity to yields moving lower than the Index. Yields generally moved higher during the period which was detrimental to the Funds performance. The Fund also had a preference to hold shorter term bonds rather than longer term, as yields of shorter term bonds moved well above those with longer maturities. This began to perform during the period as short term yields fell more rapidly than those with a longer maturity.

The Fund retained an up in quality bias within the Eurozone due to there being little yield differentiation between semi-core countries of different quality, while the business cycle is likely mature. This was reflected in an overweight to Austria vs Belgium, and Ireland vs Portugal which had a minor impact on performance.

Investment Manager's Report for the financial year ended 31 August 2024 (*continued*)

State Street IUT Euro Bond Fund (*continued*)

Relatively large differences between the yields of swaps and bonds allowed the Fund to get extra yield on Supranationals like KfW Bank which is fully backed by the German Sovereign. While in FX, there was minor underperformance from an overweight to Japanese Yen vs the Swiss Franc which was added in the third quarter, with valuation, fundamentals and yield differentials pointing to relative Yen strength.

State Street IUT Euro Government Bond Fund

The Fund delivered an absolute return of 4.53% over the Reporting Period, outperforming its benchmark by 3 bps.

During the Reporting Period, European headline inflation continued to fall towards the 2.00% target, reaching 2.20% in August from 5.20% a year earlier. Growth was relatively weak over the period, averaging 0.50% for the Eurozone, and slightly negative for Germany. This backdrop encouraged the ECB to start reducing their base rate in June, and the market to expect that the rate would be more than halved from 4.00% to just under 2.00% by mid-2025.

Over the Reporting Period the Fund was positioned to have more sensitivity to yields moving lower than the index. Yields initially moved higher, peaking in October, but ended up slightly lower as interest rate cuts started. The Fund also had a preference to hold shorter term bonds rather than long, as yields of shorter term bonds moved well above those with longer maturities. This also began to perform at the end of the Reporting Period as short term yields fell more rapidly than those with longer maturity.

The Fund retained an increase in quality bias within the Eurozone due to there being little yield differentiation between semi-core countries of differing credit quality, while the business cycle is likely mature. This was reflected in an overweight to Austria vs Belgium, and Ireland vs Portugal which had a minor impact on performance. More beneficial was an underweight to France vs Finland which performed after elections put a spotlight on weak fiscal fundamentals and a challenging political environment.

Relatively large differences between the yields of swaps and bonds allowed the Fund to get extra yield on Supranationals like KfW Bank which is fully backed by the German Sovereign. While in FX, there was minor underperformance from an overweight to Japanese Yen vs the Swiss Franc which was added in the third quarter, with valuation, fundamentals and yield differentials pointing to relative Yen strength.

State Street IUT Global 4Good Enhanced Equity Fund

The Fund returned 24.76% for the Reporting Period, outperforming the benchmark return of 23.32% by 1.44%.

After a strong rally this year, MSCI World peaked at the beginning of the third quarter 2024. Both August and September saw declines of 2.40% and 4.30% respectively. With September being the sharpest monthly fall since December 2022. Despite these drawdowns, the Index was still +11% on a year-to-date basis. A volatile 2023 ended on a cautiously positive note, as Developed Market ("DM") central banks reached the end of their tightening cycle and signaled that some relief on rates was not too far off. Global economic activity edged higher. Service sector activity rose whereas manufacturing remained in decline. Inflation continued to decline during the quarter. During 2023, global growth slowed at divergent rates across key economies – growth in the US outpaced expectations but growth disappointed elsewhere.

Global economic activity improved, with both services and manufacturing sectors advancing during the first quarter of 2024. The flash purchasing managers' index ("PMI") data from S&P global continued to allay recession worries. The data showed that the US economy was still growing steadily, while the European economy was rebounding from a downturn. Business activity in Japan also remained solid, while conditions in China improved. Inflation readings in advanced economies were closer to their respective central banks' targets but saw modest uptick during the quarter, specifically in the US. Labour market conditions have also softened slightly but remained tight. Growth remained moderate but steady in the second quarter of 2024, with broadening signs of a bottoming in manufacturing, improvement in Europe, and deceleration in the US. China's economic growth stabilised but remained constrained, with weak consumer sentiment and ongoing challenges in the property sector. Business activities, which had seen solid momentum in April and May, slowed in June, driven by weaker expansions of output in the Eurozone and China, as well as a contraction in Japan. In the US, inflation continued to ease in May for a second consecutive month, after running hotter than expected in the first quarter. Meanwhile, consumer prices in the Eurozone moved slightly higher. Political and geopolitical risks loomed large. Elections in Mexico, India, and the European Union, all brought surprising outcomes.

Investment Manager's Report

for the financial year ended 31 August 2024 *(continued)*

State Street IUT Global 4Good Enhanced Equity Fund *(continued)*

Economic activity softened for the second consecutive month in July. Manufacturing growth slowed, while service sector showed slight improvement. Within developed economies, the US led, bolstered by strong service performance, whereas German manufacturing continued to struggle, negatively impacting the Eurozone's economic activity. Inflation continued to recede from its highs, with June US CPI being cooler than expected. Geopolitical risks continued to fuel volatility in financial markets. The deceleration continued in August, primarily driven by the Service sector, while the Manufacturing sector deteriorated further. Economic activities in the US remained robust, while the UK and Japan also saw accelerated growth. In the Eurozone, business activity improved, partly due to the staging of the Olympic Games in Paris. The labour market exhibited signs of cooling and inflation continued to decline. Geopolitical tensions worsened in the Middle East and Ukraine, contributing to a complex global economic landscape.

The Fund outperformed over the Reporting period. The Alpha model was positive, and there was positive performance across all underlying model themes. The strongest performance came from the Sentiment, followed by Catalyst, Value and Quality factor themes.

Beyond the Alpha model the Fund had good stock selection within Industrials (Industrial Goods & Services) and Consumer Discretionary (Products & Services and Media) sectors. Financials (Financial Services and Insurance) in particular was weak. From a country perspective stock selection was strongest in Japan (Industrials and Technology) and Australia (Consumer Discretionary), and weakest in the US (Financials and Technology).

Top positive contributors Fund's performance were:

- Screen Holdings (+47%, overweight, Semiconductors) – The company had very solid growth due to tailwinds from the Artificial Intelligence boom.
- Spotify Technology (+118%, overweight, Media) – Structural improvements and price increases drove a significant margin beat.

Top negative contributors to the Fund's performance were:

- Progressive Corp (+87%, underweight, Insurance) – Easing of underwriting restrictions previously put in place, and modest rate cuts in eight states so far this year yielded record PIF growth.
- SCOR (-30%, overweight, Insurance) – Shares in the reinsurer declined after it warned on profits in its life and health insurance book.

Fund	Share Class	Share Class Performance*	Benchmark Return**	Share Class vs Benchmark
State Street IUT All Equity Index Fund	S20	19.01%	18.95%	0.06%
State Street IUT All Equity Index Fund	S37.5	18.80%	18.95%	(0.15)%
State Street IUT Asia Pacific ex Japan Equity Index Fund	Gross	10.16%	10.29%	(0.13)%
State Street IUT Balanced Fund	Net	16.19%	16.12%	0.07%
State Street IUT Balanced Fund	S15	16.19%	16.12%	0.07%
State Street IUT Balanced Fund	S20	16.40%	16.12%	0.28%
State Street IUT Balanced Fund	S29	16.29%	16.12%	0.17%
State Street IUT Diversified Alternatives Fund	Gross	8.49%	3.81%	4.68%
State Street IUT Diversified Alternatives Fund	S40	8.05%	3.81%	4.24%
State Street IUT Emerging Market Equity Index Fund	Gross	13.72%	13.79%	(0.07)%
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	Gross	3.76%	3.96%	(0.20)%
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	S12	3.64%	3.96%	(0.32)%
State Street IUT Euro Core Treasury Long Bond Index Fund	Gross	3.09%	3.24%	(0.15)%
State Street IUT Euro Core Treasury Long Bond Index Fund	S15	3.09%	3.24%	(0.15)%
State Street IUT Euro Core Treasury Long Bond Index Fund	S30	2.94%	3.24%	(0.30)%
State Street IUT Euro Equity Index Fund	Gross	16.01%	15.55%	0.46%
State Street IUT Euro Equity Index Fund	S20	15.78%	15.55%	0.23%
State Street IUT Euro Government Bond Index Fund	Gross	5.60%	5.63%	(0.03)%
State Street IUT Euro Government Long Bond Index Fund	Gross	6.30%	5.98%	0.32%
State Street IUT Euro Government Long Bond Index Fund	S20	6.09%	5.98%	0.11%
State Street IUT Euro Government Long Bond Index Fund	S29	6.00%	5.98%	0.02%

Investment Manager's Report

for the financial year ended 31 August 2024 (*continued*)

Fund	Share Class	Share Class Performance*	Benchmark Return**	Share Class vs Benchmark
State Street IUT Euro Government Long Bond Index Fund	S30	5.98%	5.98%	0.00%
State Street IUT Euro Inflation Linked Bond Index Fund	Gross	0.04%	0.03%	0.01%
State Street IUT Europe ex Euro ex UK Equity Index Fund	Gross	19.83%	19.94%	(0.11)%
State Street IUT Global Developed Equity Index Fund	Gross	22.29%	22.01%	0.28%
State Street IUT Hedged World Developed Equity Index Fund	Gross	22.15%	21.98%	0.17%
State Street IUT Hedged World Developed Equity Index Fund	S15	21.97%	21.98%	(0.01)%
State Street IUT Hedged World Developed Equity Index Fund	S17	21.94%	21.98%	(0.04)%
State Street IUT Hedged World Developed Equity Index Fund	S23	21.84%	21.98%	(0.14)%
State Street IUT Hedged World Developed Equity Index Fund	S10	22.03%	21.98%	0.05%
State Street IUT Japan Equity Index Fund	Gross	16.36%	16.38%	(0.02)%
State Street IUT North America Equity Index Fund	Gross	24.34%	24.04%	0.30%
State Street IUT Strategic Diversified Fund	Gross	16.47%	3.81%	12.66%
State Street IUT Strategic Diversified Fund	S35	16.06%	3.81%	12.25%
State Street IUT UK Equity Index Fund	Gross	19.64%	19.76%	(0.12)%
State Street IUT World Developed Equity Index Fund	Gross	21.47%	21.73%	(0.26)%
State Street IUT World Developed Equity Index Fund	S15	21.74%	21.73%	0.01%
State Street IUT World Developed Equity Index Fund	S37.5	21.47%	21.73%	(0.26)%
State Street IUT World Developed Equity Index Fund	S20	21.68%	21.73%	(0.05)%
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	Gross	21.33%	21.16%	0.17%
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	S15	21.15%	21.16%	(0.01)%

* All performance data is quoted net of fees.

** The benchmark return is the relevant index return.

Overall IUT Indexed Fixed Income Funds' performance were closely in line (+/- 10 bps) with that of their respective benchmark indices over the Reporting Period (1st September 2023 – 31st August 2024), well within their respective risk and performance tolerances, except for State Street IUT Diversified Alternatives Fund and State Street IUT Strategic Diversified Fund. For most Funds, differences in performance of the fund vs benchmark was due to factors such as sampling, trading costs etc., were minimal over the period under review.

Highlighting the performance of the constituent Sub-Funds below:

State Street IUT Strategic Diversified Fund

For the Reporting Period, Fund returned 16.06% versus the benchmark return of 3.81%. The Fund outperformed its benchmark by 12.25%. All of the underlying investments contributed positively to the Fund's total performance.

During the annual review held in November, 0.5% was added to Developed Market (DM) equities, 0.5% to Euro corporate bonds, 2% Emerging Market (EM) bonds, 1% to Convertible bonds, and 3% to Flexible Asset Allocation Plus Fund. The funding for these changes came from EM equities (-1%), Global high yield bonds (-2%), Infrastructure (-3%) and REITs (-1%). In order to target higher returns, the Fund choose to re-shape the DM equity allocation and allocate to each region based on the long-term return forecasts. Additionally, the Fund reallocated 8% of the North America equity allocation to US Sectors (2% each in Consumer Staples, Health Care, Financials and Information Technology) to further differentiate between sources of growth within the equity allocation. As a part of the restructuring of the equity allocation, the position in Global multi-factor equities was fully liquidated (-10%).

In February, the Fund increased allocation to Japan equities (1%) and Europe ex UK equities (1%) by reducing Global government bonds (-1%) and Euro corporate bonds (-1%). In May, the Fund allocated additional 1% to Japan equities and 1% to UK equities by reducing Global convertible bonds (-1%), and Euro corporate bonds (-1%). During the August quarterly meeting, the Fund rotated 1% from Japan equities to European equities.

To manage risk, the Fund deploys a Target Volatility Trigger ("TVT") strategy on its DM equity allocation. TVT is a systematic investment strategy that aims to keep the volatility of the DM exposure at a certain level, in this case 14%. When volatility rises above that level, it triggers a sale of equity exposure with proceeds invested in cash such that we move back towards target volatility. At the beginning of the Reporting Period, when viewed as a percentage of the DM equity allocation, the TVT strategy equity exposure was approximately 100%. Forecasted volatility for DM equities

Investment Manager's Report

for the financial year ended 31 August 2024 (*continued*)

State Street IUT Strategic Diversified Fund (*continued*)

remained well below its target level for the most part of the Reporting Period as growing anticipation of a potential policy easing boosted investor sentiment. Forecasted Volatility began to trend upward and slightly breached the target in August due to growth fears and a surprise interest rate increase by the Bank of Japan, but settled back down by the end of the month. The TVT strategy remained fully invested during the Reporting Period.

Top positive contributors to the Fund's performance were:

- Global Equities were the primary contributors. Equities gained on the back of ongoing optimism around Artificial Intelligence, boosted expectations of rate cuts and cooling inflation throughout the Reporting Period.
- The Absolute Return component (Flexible Asset Allocation Plus Fund), which dynamically adjusts exposures based on anticipated market conditions, contributed positively to the Fund's total return. The Absolute Return component benefited from its higher allocation to risky assets.
- EM bonds, High yield bonds and Corporate bonds contributed positively as yield declined and spread narrowed with investors focusing on imminent rate cuts and softer labour market conditions.

State Street IUT Diversified Alternatives Fund

For the Reporting Period the Fund returned 8.49% versus the benchmark return of 3.81%. The Fund outperformed its benchmark by 4.68%. The majority of underlying investments had a positive contribution to Fund's total performance.

Adjustments to the Fund's asset allocation during the Reporting Period were influenced by changes in return forecasts and cross-asset correlations which are reviewed by the Investment Advisor on a quarterly basis. During the quarterly meeting held in November, the allocation to Euro corporate bonds was increased by 2%, with the funding coming from Commodities. In February, 2% was added to the Infrastructure by reducing allocation to Emerging Markets bonds. In May, the Fund reduced allocation to Euro corporate bonds (2%) and added proceeds to Global high yields (2%), then decreased global high yields (2%) and infrastructures (1%) to add to commodities (3%) in August.

Top positive contributors to the Fund's performance were:

- The Absolute Return component (Flexible Asset Allocation Plus Fund), which dynamically adjusts exposures based on anticipated market conditions, was the major contributor to the Fund's total return. The Absolute Return component benefited from its higher allocation to risky assets.
- Emerging markets bonds, high yield bonds and corporate bonds contributed positively as investors focused on imminent rate cuts and softer labour market conditions.
- Infrastructure aided performance, driven by increasing expectations of interest rate cuts.

Top negative contributor to the Fund's total performance was:

- Commodities detracted from performance, driven lower by slower global growth and manufacturing momentum. The real estate crisis in China along with weakening oil and iron ore prices due to reduced demand which also affected the commodities.

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

For the year ended on 31st August 2024, the total return for the Fund was 3.76%, and the Index was 3.96%. The tracking difference of -20 bps was due to the change in the benchmark from Bloomberg Global Treasury 10+ Year 40 % France; 40% Germany; 20% Netherlands to ICE BoFA 10+ Year AAA-AA Euro Government Index in April 2024 and associated trading costs.

State Street IUT Euro Government Long Bond Index Fund

For the year ended on 31 August 2024, the total return for the Fund was 6.30%, and the Index was 5.98%. The Fund outperformed its benchmark by 32 bps. Substantial portfolio flows over the Reporting Period and resultant anti-dilution charges had an impact on Fund performance.

Global Bond Markets delivered a positive performance on aggregate in the Reporting Period, with positive income returns supplemented by a downward movement in the benchmark yields. Benchmark government bond yields saw a significant decline in the fourth quarter of 2023 as economic data releases were below consensus expectations on aggregate. An improvement in economic data led to an upward movement in government bond yields in the first quarter of 2024. However, the rise proved to be short-lived as economic data releases surprised to the downside again starting the second quarter of 2024, along with a corresponding move lower in global government bond yields.

Investment Manager's Report for the financial year ended 31 August 2024 (*continued*)

State Street IUT Euro Government Long Bond Index Fund (*continued*)

The US Federal Reserve (the "Fed") maintained a vigilant approach, holding rates steady between August 2023 and August 2024 after a series of rate increases in first seven months of 2023. However, the European Central Bank cut its key policy rates ahead of the Fed, lowering its deposit rate as well as its main refinancing rate by 25 bps. The cut was the first since 2019 prompted by the inflation rate declining from over 4.00% at the start of the Reporting Period to just over 2.00% in August 2024. The Eurozone annual inflation rate was 2.20% in August 2024, down from 4.30% in September 2023 with services being the key driver of the inflation rate. A corresponding decline from 4.50% to 2.80% was also seen in core inflation readings.

Manufacturing activity in the Eurozone remained largely on a declining trend in the Reporting Period, with HCOB Eurozone Manufacturing PMI at 44.80 points in August, the lowest in nine months. Output in France and Germany saw the sharpest decline in nine months, reflecting a broader market downturn that affected production across other European nations as well. In contrast, service activity saw wider fluctuations with the Eurozone Services PMI improving from 48.70 in September 2023 to 53.30 in April 2024, only to decline back to 52.90 in August 2024. The Eurozone unemployment rate remained largely steady at near 6.50% in the Reporting Period, while retail sales saw moderate improvement, declining -0.1% year on year in August 2024 versus -3.40% in September 2023.

European Bond yields were influenced by shifts in the economic outlook, and corresponding policy rate expectations as well as the European Parliamentary elections where right-wing parties saw significant gains. Notably, France also saw snap parliamentary polls in the Reporting Period with the outcome being a hung-parliament. Notably, the European Commission announced intentions to put the country under an 'Excessive Deficit Procedure' over a breach of fiscal deficit rules along with six other countries including Belgium and Italy. In Europe, the 10-year German Bond yield fluctuated between 1.90% to 3.00% in the Reporting Period, while France 10-year yields traded in a wider 2.40% to 3.60% range. Netherlands 10-year yields traded in the 2.20% to 3.30% range, while Italian and Spanish 10-year yields saw a wider trading range of 3.50% to 5.00% and 2.80% to 4.10% respectively.

Statement of Responsibilities of the Manager

State Street Global Advisors Europe Limited as Manager of the State Street Ireland Unit Trust is required by the Trust Deed to prepare financial statements for each financial year which give a true and fair view of the financial position of the Funds at the end of that financial year, the results of the Funds' operations and changes in net assets for the financial year then ended. In preparing these financial statements, the Manager is required to:

- select suitable accounting policies and then apply them consistently;
- make judgements and estimates that are reasonable and prudent; and
- prepare the financial statements on the basis that the Funds will continue in operation unless it is inappropriate to presume this.

The Manager is responsible for keeping adequate accounting records which disclose, with reasonable accuracy, at any time, the financial position of the Funds and enable them to ensure that the financial statements comply with the provisions of the Trust Deed. The Manager is also responsible for safeguarding the assets of the Trust. In this regard they entrusted the assets of the Trust to State Street Custodial Services (Ireland) Limited ("the Depositary") who has been appointed as Depositary of the Trust. The Manager has a general responsibility for taking reasonable steps for the prevention and detection of fraud and other irregularities.

The financial statements are published on the www.ssga.com website. The Directors, together with the Investment Manager are responsible for the maintenance and integrity of the financial information included on the website. Legislation in the Republic of Ireland governing preparation and dissemination of the financial statements may differ from legislation in other jurisdictions.

Connected Party Transactions

The Central Bank's AIF Rulebook section on 'Dealings by management company, general partner, depositary, AIFM, investment manager or by delegates or group companies of these' states that any transaction carried out with the fund by a management company, general partner, depositary, AIFM, investment manager or by delegates or group companies of these ("connected parties") must be carried out as if negotiated at arm's length. Transactions must be in the best interests of the unitholders.

The Directors of the Manager are satisfied that there are arrangements (evidenced by written procedures) in place, to ensure that the obligations set out above are applied to all transactions with connected parties; and the Directors of the Manager are satisfied that transactions with connected parties entered into during the financial year complied with the obligations set out in this paragraph.

For and on behalf of State Street Global Advisors Europe Limited

Director: 

Director: 

Date: 19 December 2024

Report of the Depositary to the Unitholders of State Street Ireland Unit Trust for the financial year ended 31 August 2024

We have enquired into the conduct of State Street Global Advisors Europe Limited as the authorised AIFM in respect of the Trust (the authorised “AIF”) and into the conduct of the AIF itself as an investment company for the financial year ended 31 August 2024 in our capacity as Depositary to the AIF.

This report including the opinion has been prepared for and solely for the Unitholders in the AIF as a body, in accordance with the Central Bank of Ireland’s (the “Central Bank”) AIF Rulebook and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown.

Responsibilities of the Depositary

Our duties and responsibilities are outlined in Regulation 22(7)(8)&(9) of the European Union (Alternative Investment Fund Managers Directive) Regulations 2013 as amended (the “Regulations”) and the AIF Rulebook. One of those duties is to enquire into the conduct of the AIFM and the AIF in each annual accounting period and report thereon to the Unitholders.

Our report shall state whether, in our opinion, the AIF has been managed in that period in accordance with the provisions of the AIF’s constitutional documentation and the AIF Rulebook. It is the overall responsibility of the AIFM and the AIF to comply with these provisions. If the AIFM or the AIF has not so complied, we as Depositary must state why this is the case and outline the steps which we have taken to rectify the situation.

Basis of Depositary opinion

The Depositary conducts such reviews as it, in its reasonable opinion, considers necessary in order to comply with its duties as outlined in Regulation 22(7)(8)&(9) of the Regulations, and to ensure that, in all material respects, the AIF has been managed:

- (i) in accordance with the limitations imposed on its investment and borrowing powers by the provisions of its constitutional documentation and the appropriate regulations; and
- (ii) otherwise in accordance with the AIF’s constitutional documentation and the appropriate regulations.

Opinion

In our opinion, the AIF has been managed during the financial year, in all material respects:

- (i) in accordance with the limitations imposed on the investment and borrowing powers of the authorised AIF by the constitutional document and by the Central Bank under the powers granted to it by the investment fund legislation; and
- (ii) otherwise in accordance with the provisions of the constitutional document and the investment fund legislation.



State Street Custodial Services (Ireland) Limited
78 Sir John Rogerson’s Quay
Dublin D02 HD32
Ireland

Date: 19 December 2024



Independent auditors' report to the unitholders of the Funds of State Street Ireland Unit Trust

Report on the audit of the financial statements

Opinion

In our opinion, State Street Ireland Unit Trust's financial statements:

- give a true and fair view of the Funds' assets, liabilities and financial position as at 31 August 2024 and of their results for the year then ended; and
- have been properly prepared in accordance with Generally Accepted Accounting Practice in Ireland (accounting standards issued by the Financial Reporting Council of the UK, including Financial Reporting Standard 102 "The Financial Reporting Standard applicable in the UK and Republic of Ireland" and Irish law).

We have audited the financial statements, included within the Annual Report and Audited Financial Statements, which comprise:

- the Statement of Financial Position as at 31 August 2024;
- the Statement of Comprehensive Income for the year then ended;
- the Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the year then ended;
- the Schedules of Investments for each of the Funds as at 31 August 2024; and
- the notes to the financial statements for each of the Funds, which include a description of the accounting policies.

Basis for opinion

We conducted our audit in accordance with International Standards on Auditing (Ireland) ("ISAs (Ireland)") and applicable law.

Our responsibilities under ISAs (Ireland) are further described in the Auditors' responsibilities for the audit of the financial statements section of our report. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Independence

We remained independent of the Trust in accordance with the ethical requirements that are relevant to our audit of the financial statements in Ireland, which includes IAASA's Ethical Standard, and we have fulfilled our other ethical responsibilities in accordance with these requirements.

Emphasis of matter - financial statements prepared on a basis other than going concern

In forming our opinion on the financial statements, which is not modified, we draw attention to note 1 to the financial statements which describes the reasons why the financial statements of the State Street IUT Euro Bond Fund have been prepared on a basis other than going concern.

Conclusions relating to going concern

With the exception of the State Street IUT Euro Bond Fund where a basis of accounting other than going concern has been adopted as set out in the Emphasis of matter - financial statements prepared on a basis other than going concern above, based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the Funds' ability to continue as a going concern for a period of at least twelve months from the date on which the financial statements are authorised for issue.



With the exception of the State Street IUT Euro Bond Fund where a basis of accounting other than going concern has been adopted as set out in the Emphasis of matter - financial statements prepared on a basis other than going concern above, in auditing the financial statements, we have concluded that the manager's use of the going concern basis of accounting in the preparation of the financial statements is appropriate.

However, because not all future events or conditions can be predicted, this conclusion is not a guarantee as to the Funds' ability to continue as a going concern.

Our responsibilities and the responsibilities of the manager with respect to going concern are described in the relevant sections of this report.

Reporting on other information

The other information comprises all of the information in the Annual Report and Audited Financial Statements other than the financial statements and our auditors' report thereon. The manager is responsible for the other information. Our opinion on the financial statements does not cover the other information and, accordingly, we do not express an audit opinion or, except to the extent otherwise explicitly stated in this report, any form of assurance thereon. In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If we identify an apparent material inconsistency or material misstatement, we are required to perform procedures to conclude whether there is a material misstatement of the financial statements or a material misstatement of the other information. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report based on these responsibilities.

Responsibilities for the financial statements and the audit

Responsibilities of the manager for the financial statements

As explained more fully in the Statement of Responsibilities of the Manager set out on page 20, the manager is responsible for the preparation of the financial statements in accordance with the applicable framework giving a true and fair view.

The manager is also responsible for such internal control as the manager determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the manager is responsible for assessing the Funds' ability to continue as going concerns, disclosing as applicable, matters related to going concern and using the going concern basis of accounting unless the manager intends to cease operations, or has no realistic alternative but to do so.

Auditors' responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

Our audit testing might include testing complete populations of certain transactions and balances, possibly using data auditing techniques. However, it typically involves selecting a limited number of items for testing, rather than testing complete populations. We will often seek to target particular items for testing based on their size or risk characteristics. In other cases, we will use audit sampling to enable us to draw a conclusion about the population from which the sample is selected.

A further description of our responsibilities for the audit of the financial statements is located on the IAASA website at:

https://www.iaasa.ie/getmedia/b2389013-1cf6-458b-9b8f-a98202dc9c3a/Description_of_auditors_responsibilities_for_audit.pdf.

This description forms part of our auditors' report.



Use of this report

This report, including the opinion, has been prepared for and only for the unitholders of each of the Funds as a body in accordance with the European Union (Alternative Investment Fund Managers) Regulations 2013 and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown or into whose hands it may come save where expressly agreed by our prior consent in writing.

A handwritten signature in cursive script that reads 'PricewaterhouseCoopers'.

PricewaterhouseCoopers
Chartered Accountants and Registered Auditors
Kilkenny
19 December 2024

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Comprehensive Income for the financial year ended 31 August 2024

	Notes	State Street IUT Euro Standard Liquidity Fund EUR	State Street IUT Euro Short Term Liquidity Fund EUR	State Street IUT Global Managed Fund^ EUR	State Street IUT Global Ethical Value Equity Fund^ EUR	State Street IUT Euro Bond Fund* EUR	State Street IUT Euro Government Bond Fund^ EUR	State Street IUT Global 4Good Enhanced Equity Fund^ EUR	State Street IUT Balanced Fund EUR
Income									
Operating income	4	2,180	4,591	569,756	6,895,814	142,932	1,029,532	4,145,114	236,113
Net gains on investments, foreign currency and derivative contracts	5	10,953,737	5,404,804	59,506,136	36,460,285	405,355	4,258,362	37,276,322	64,770,417
Total operating gains		10,955,917	5,409,395	60,075,892	43,356,099	548,287	5,287,894	41,421,436	65,006,530
Expenses									
Operating expenses	6	(121,633)	(185,275)	(2,556,700)	(100,316)	(42,253)	(63,155)	(155,959)	(1,239,980)
Net income		10,834,284	5,224,120	57,519,192	43,255,783	506,034	5,224,739	41,265,477	63,766,550
Finance costs									
Interest expense		-	(103)	(2,993)	(28)	(2,921)	(44,611)	(210)	-
Profit for the financial year before tax		10,834,284	5,224,017	57,516,199	43,255,755	503,113	5,180,128	41,265,267	63,766,550
Non-reclaimable withholding tax		-	-	-	(713,126)	-	-	(447,784)	-
Increase in Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value		10,834,284	5,224,017	57,516,199	42,542,629	503,113	5,180,128	40,817,483	63,766,550

* The Fund terminated on 20 March 2024.

^ The Units in this Fund are classified as equity under FRS 102. Please see Note 1 (e).

There are no recognised gains or losses arising in the financial year other than the increase in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial year, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Comprehensive Income for the financial year ended 31 August 2024 (continued)

	Notes	State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund^ EUR	State Street IUT Euro Equity Index Fund EUR	State Street IUT Euro Government Bond Index Fund^ EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT All Equity Index Fund EUR	State Street IUT World Developed Equity Index Fund EUR	State Street IUT Japan Equity Index Fund^ EUR
Income									
Operating income	4	15,815,577	2,496,853	6,002,988	240,704	11,663,984	757	632	2,472,087
Net gains on investments, foreign currency and derivative contracts	5	206,587,803	8,603,207	22,301,613	5,864,581	40,129,264	21,418,549	30,586,636	13,531,398
Total operating gains		222,403,380	11,100,060	28,304,601	6,105,285	51,793,248	21,419,306	30,587,268	16,003,485
Expenses									
Operating expenses	6	(148,216)	(53,589)	(114,489)	(56,007)	(162,551)	(442,765)	(137,746)	(75,875)
Net income		222,255,164	11,046,471	28,190,112	6,049,278	51,630,697	20,976,541	30,449,522	15,927,610
Finance costs									
Interest expense		-	-	-	-	-	(21)	(3,254)	(1,194)
Profit for the financial year before tax		222,255,164	11,046,471	28,190,112	6,049,278	51,630,697	20,976,520	30,446,268	15,926,416
Non-reclaimable withholding tax		(2,412,248)	(7,267)	(445,119)	-	-	-	-	(359,430)
Increase in Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at fair value		219,842,916	11,039,204	27,744,993	6,049,278	51,630,697	20,976,520	30,446,268	15,566,986

^ The Units in this Fund are classified as equity under FRS 102. Please see Note 1 (e).

There are no recognised gains or losses arising in the financial year other than the increase in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial year, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Comprehensive Income for the financial year ended 31 August 2024 (continued)

	Notes	State Street IUT Asia Pacific ex Japan Equity Index Fund^ EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund^ EUR	State Street IUT Euro Inflation Linked Bond Index Fund^ EUR	State Street IUT Strategic Diversified Fund EUR	State Street IUT Hedged World Developed Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund^ EUR	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Emerging Market Equity Index Fund^ EUR
Income									
Operating income	4	2,360,325	1,951,760	557,410	255,856	3,751	3,907,876	1,871,605	3,408,388
Net gains on investments, foreign currency and derivative contracts	5	4,223,847	10,558,379	124,191	14,871,303	109,291,890	38,142,626	5,826,004	10,943,973
Total operating gains		6,584,172	12,510,139	681,601	15,127,159	109,295,641	42,050,502	7,697,609	14,352,361
Expenses									
Operating expenses	6	(94,416)	(82,533)	(67,021)	(261,677)	(280,252)	(83,688)	(266,346)	(173,346)
Net income		6,489,756	12,427,606	614,580	14,865,482	109,015,389	41,966,814	7,431,263	14,179,015
Finance costs									
Interest expense		-	-	-	(567)	(3,494)	(268)	-	(13,961)
Profit for the financial year before tax		6,489,756	12,427,606	614,580	14,864,915	109,011,895	41,966,546	7,431,263	14,165,054
Capital gains tax expense		-	-	-	-	-	-	-	(803,449)
Non-reclaimable withholding tax		(121,748)	(483,373)	-	-	-	(506,249)	-	(368,215)
Increase in Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at fair value		6,368,008	11,944,233	614,580	14,864,915	109,011,895	41,460,297	7,431,263	12,993,390

^ The Units in this Fund are classified as equity under FRS 102. Please see Note 1 (e).

There are no recognised gains or losses arising in the financial year other than the increase in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial year, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Comprehensive Income for the financial year ended 31 August 2024 (continued)

	Notes	State Street IUT All World Equity (Developed 75% Hedged) Index Fund EUR	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund EUR	State Street IUT Diversified Alternatives Fund EUR
Income				
Operating income	4	3,062	18,564,723	1,495,528
Net gains/(losses) on investments, foreign currency and derivative contracts	5	73,978,288	(20,377,293)	19,436,062
Total operating gains/(losses)		73,981,350	(1,812,570)	20,931,590
Expenses				
Operating expenses	6	(559,819)	(212,242)	(138,009)
Net income/(expense)		73,421,531	(2,024,812)	20,793,581
Finance costs				
Interest expense		-	-	(1,342)
Profit/(loss) for the financial year before tax		73,421,531	(2,024,812)	20,792,239
Increase/(decrease) in Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at fair value		73,421,531	(2,024,812)	20,792,239

There are no recognised gains or losses arising in the financial year other than the increase/(decrease) in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial year, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Comprehensive Income for the financial year ended 31 August 2023

	Notes	State Street IUT Euro Standard Liquidity Fund EUR	State Street IUT Euro Short Term Liquidity Fund EUR	State Street IUT Global Managed Fund^ EUR	State Street IUT Global Ethical Value Equity Fund^ EUR	State Street IUT Euro Bond Fund EUR	State Street IUT Euro Government Bond Fund^ EUR	State Street IUT Global 4Good Enhanced Equity Fund^ EUR	State Street IUT Balanced Fund EUR
Income									
Operating income	4	263	1,511	171,555	6,512,501	264,912	3,122,707	4,534,662	233,350
Net gains/(losses) on investments, foreign currency and derivative contracts	5	5,641,176	5,892,845	12,413,243	8,078,975	(1,688,905)	(10,991,103)	13,320,737	25,331,456
Total operating gains/(losses)		5,641,439	5,894,356	12,584,798	14,591,476	(1,423,993)	(7,868,396)	17,855,399	25,564,806
Expenses									
Operating expenses	6	(100,625)	(167,638)	(2,383,567)	(72,699)	(36,270)	(64,780)	(101,365)	(1,525,404)
Net income/(expense)		5,540,814	5,726,718	10,201,231	14,518,777	(1,460,263)	(7,933,176)	17,754,034	24,039,402
Finance costs									
Interest expense		-	-	(35)	(296)	(2,083)	(21,340)	(100)	(4,852)
Profit/(loss) for the financial year before tax		5,540,814	5,726,718	10,201,196	14,518,481	(1,462,346)	(7,954,516)	17,753,934	24,034,550
Non-reclaimable withholding tax		-	-	-	(653,285)	-	-	(522,495)	-
Increase/(decrease) in Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at fair value		5,540,814	5,726,718	10,201,196	13,865,196	(1,462,346)	(7,954,516)	17,231,439	24,034,550

^ The Units in this Fund are classified as equity under FRS 102. Please see Note 1 (e).

There are no recognised gains or losses arising in the financial year other than the increase/(decrease) in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial year, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Comprehensive Income for the financial year ended 31 August 2023 (continued)

	Notes	State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund^ EUR	State Street IUT Euro Equity Index Fund EUR	State Street IUT Euro Government Bond Index Fund^ EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT All Equity Index Fund EUR	State Street IUT World Developed Equity Index Fund EUR	State Street IUT Japan Equity Index Fund^ EUR
Income									
Operating income	4	19,731,427	2,705,139	6,819,524	3,378,320	34,473,019	3,144	84	3,108,491
Net gains/(losses) on investments, foreign currency and derivative contracts	5	35,612,247	2,752,002	33,873,291	(10,363,717)	(97,385,247)	16,665,389	13,598,999	3,408,758
Total operating gains/(losses)		55,343,674	5,457,141	40,692,815	(6,985,397)	(62,912,228)	16,668,533	13,599,083	6,517,249
Expenses									
Operating expenses	6	(135,811)	(45,271)	(90,913)	(48,547)	(224,273)	(457,767)	(169,262)	(61,496)
Net income/(expense)		55,207,863	5,411,870	40,601,902	(7,033,944)	(63,136,501)	16,210,766	13,429,821	6,455,753
Finance costs									
Interest expense		(627)	-	(38)	(63)	(460)	(1,112)	(1,499)	(3,644)
Profit/(loss) for the financial year before tax		55,207,236	5,411,870	40,601,864	(7,034,007)	(63,136,961)	16,209,654	13,428,322	6,452,109
Non-reclaimable withholding tax		(3,047,755)	(5,585)	(515,106)	-	-	-	-	(455,117)
Increase/(decrease) in Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at fair value		52,159,481	5,406,285	40,086,758	(7,034,007)	(63,136,961)	16,209,654	13,428,322	5,996,992

^ The Units in this Fund are classified as equity under FRS 102. Please see Note 1 (e).

There are no recognised gains or losses arising in the financial year other than the increase/(decrease) in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial year, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Comprehensive Income for the financial year ended 31 August 2023 (continued)

	Notes	State Street IUT Asia Pacific ex Japan Equity Index Fund^ EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund^ EUR	State Street IUT Euro Inflation Linked Bond Index Fund^ EUR	State Street IUT Strategic Diversified Fund EUR	State Street IUT Hedged World Developed Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund^ EUR	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Emerging Market Equity Index Fund^ EUR
Income									
Operating income	4	3,453,418	2,264,455	19,104,102	204,440	838	8,828,590	5,316,744	4,133,941
Net (losses)/gains on investments, foreign currency and derivative contracts	5	(7,082,761)	3,828,203	(25,582,492)	3,401,977	48,573,621	8,244,591	(36,309,799)	(15,158,242)
Total operating (losses)/gains		(3,629,343)	6,092,658	(6,478,390)	3,606,417	48,574,459	17,073,181	(30,993,055)	(11,024,301)
Expenses									
Operating expenses	6	(86,440)	(85,366)	(65,013)	(267,239)	(263,742)	(86,263)	(231,072)	(261,438)
Net (expense)/income		(3,715,783)	6,007,292	(6,543,403)	3,339,178	48,310,717	16,986,918	(31,224,127)	(11,285,739)
Finance costs									
Interest expense		(277)	(496)	(46)	(4,135)	(3,999)	(3,832)	(56)	(3,344)
(Loss)/profit for the financial year before tax		(3,716,060)	6,006,796	(6,543,449)	3,335,043	48,306,718	16,983,086	(31,224,183)	(11,289,083)
Capital gains tax expense		-	-	-	-	-	-	-	595,972
Non-reclaimable withholding tax		(157,313)	(562,069)	-	-	-	(1,135,876)	-	(483,206)
(Decrease)/increase in Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value		(3,873,373)	5,444,727	(6,543,449)	3,335,043	48,306,718	15,847,210	(31,224,183)	(11,176,317)

^ The Units in this Fund are classified as equity under FRS 102. Please see Note 1 (e).

There are no recognised gains or losses arising in the financial year other than the (decrease)/increase in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial year, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Comprehensive Income for the financial year ended 31 August 2023 (continued)

	Notes	State Street IUT All World Equity (Developed 75% Hedged) Index Fund EUR	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund EUR	State Street IUT Diversified Alternatives Fund EUR
Income				
Operating income	4	1,585	1,517,456	1,327,763
Net gains/(losses) on investments, foreign currency and derivative contracts	5	31,260,049	(7,349,390)	(3,592,011)
Total operating gains/(losses)		31,261,634	(5,831,934)	(2,264,248)
Expenses				
Operating expenses	6	(574,637)	(59,969)	(123,882)
Net income/(expense)		30,686,997	(5,891,903)	(2,388,130)
Finance costs				
Interest expense		(9,535)	-	(38,051)
Profit/(loss) for the financial year before tax		30,677,462	(5,891,903)	(2,426,181)
Increase/(decrease) in Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at fair value		30,677,462	(5,891,903)	(2,426,181)

There are no recognised gains or losses arising in the financial year other than the increase/(decrease) in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial year, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Financial Position as at 31 August 2024

		State Street IUT Euro Standard Liquidity Fund EUR	State Street IUT Euro Short Term Liquidity Fund EUR	State Street IUT Global Managed Fund^ EUR	State Street IUT Global Ethical Value Equity Fund^ EUR	State Street IUT Euro Bond Fund* EUR	State Street IUT Euro Government Bond Fund^ EUR	State Street IUT Global 4Good Enhanced Equity Fund^ EUR	State Street IUT Balanced Fund EUR
Assets									
Cash and cash equivalents	7	95,245	74,696	114,059	1,415,949	23,262	3,235,311	925,308	97,285
Debtors	8	29,167	1,345	456,421	495,118	1,657	959,425	324,755	155,129
Financial assets at fair value through profit or loss	1	321,248,367	437,084,890	429,754,383	220,594,242	-	122,279,326	158,696,419	441,976,258
Total Assets		321,372,779	437,160,931	430,324,863	222,505,309	24,919	126,474,062	159,946,482	442,228,672
Liabilities									
Bank overdraft and cash due to broker	7	-	-	(4,332)	-	-	(903,700)	-	(58,487)
Creditors (amounts falling due within one year)	9	(48,029)	(77,784)	(1,028,274)	(392,042)	(24,919)	(27,879)	(47,174)	(509,627)
Financial liabilities at fair value through profit or loss	1	-	-	-	-	-	(216,118)	(12,145)	(1,886,496)
Total Liabilities		(48,029)	(77,784)	(1,032,606)	(392,042)	(24,919)	(1,147,697)	(59,319)	(2,454,610)
Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value		321,324,750	437,083,147	429,292,257	222,113,267	-	125,326,365	159,887,163	439,774,062

* The Fund terminated on 20 March 2024.

^ The Units in this Fund are classified as equity under FRS 102. Please see Note 1 (e).

The accompanying notes form an integral part of the financial statements.

Signed on behalf of State Street Global Advisors Europe Limited

Director: 

Director: 

Date: 19 December 2024

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024


Statement of Financial Position as at 31 August 2024 (continued)

		State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund^ EUR	State Street IUT Euro Equity Index Fund EUR	State Street IUT Euro Government Bond Index Fund^ EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT All Equity Index Fund EUR	State Street IUT World Developed Equity Index Fund EUR	State Street IUT Japan Equity Index Fund^ EUR
Assets									
Cash and cash equivalents	7	2,861,568	26,530	646,345	281,678	163,940	20,219	18,090	276,372
Debtors	8	2,420,531	487,974	1,037,383	1,379,130	1,760,391	665	816	240,281
Financial assets at fair value through profit or loss	1	1,068,351,713	64,676,006	183,969,084	145,997,415	56,519,257	111,461,711	184,101,199	106,674,751
Total Assets		1,073,633,812	65,190,510	185,652,812	147,658,223	58,443,588	111,482,595	184,120,105	107,191,404
Liabilities									
Bank overdraft and cash due to broker	7	-	(252,938)	-	-	-	-	-	-
Creditors (amounts falling due within one year)	9	(61,207)	(22,309)	(48,037)	(24,197)	(1,301,738)	(121,006)	(46,910)	(33,709)
Total Liabilities		(61,207)	(275,247)	(48,037)	(24,197)	(1,301,738)	(121,006)	(46,910)	(33,709)
Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value		1,073,572,605	64,915,263	185,604,775	147,634,026	57,141,850	111,361,589	184,073,195	107,157,695

^ The Units in this Fund are classified as equity under FRS 102. Please see Note 1 (e).

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Signed on behalf of State Street Global Advisors Europe Limited

Director: 

Director: 

Date: 19 December 2024

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024


Statement of Financial Position as at 31 August 2024 (continued)

		State Street IUT Asia Pacific ex Japan Equity Index Fund^ EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund^ EUR	State Street IUT Euro Inflation Linked Bond Index Fund^ EUR	State Street IUT Strategic Diversified Fund EUR	State Street IUT Hedged World Developed Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund^ EUR	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Emerging Market Equity Index Fund^ EUR
Assets									
Cash and cash equivalents	7	156,558	75,020	64,476	74,406	86,329	806,449	1,255,002	595,829
Debtors	8	202,870	328,123	234,277	109,639	35,524	397,274	1,742,767	476,198
Financial assets at fair value through profit or loss	1	66,351,611	69,105,906	103,542,755	105,320,338	566,887,214	133,547,437	254,462,763	100,855,750
Total Assets		66,711,039	69,509,049	103,841,508	105,504,383	567,009,067	134,751,160	257,460,532	101,927,777
Liabilities									
Capital gains tax accrual		-	-	-	-	-	-	-	(1,799,450)
Creditors (amounts falling due within one year)	9	(41,384)	(49,852)	(27,775)	(123,479)	(122,697)	(40,613)	(81,641)	(110,433)
Financial liabilities at fair value through profit or loss	1	(3,364)	-	-	(245,900)	(3,690,807)	-	-	-
Total Liabilities		(44,748)	(49,852)	(27,775)	(369,379)	(3,813,504)	(40,613)	(81,641)	(1,909,883)
Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value		66,666,291	69,459,197	103,813,733	105,135,004	563,195,563	134,710,547	257,378,891	100,017,894

^ The Units in this Fund are classified as equity under FRS 102. Please see Note 1 (e).

The accompanying notes form an integral part of the financial statements.

Signed on behalf of State Street Global Advisors Europe Limited

Director: 

Director: 

Date: 19 December 2024

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Financial Position as at 31 August 2024 (continued)

		State Street IUT All World Equity (Developed 75% Hedged) Index Fund EUR	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund EUR	State Street IUT Diversified Alternatives Fund EUR
Assets				
Cash and cash equivalents	7	59,513	2,629,875	200,358
Debtors	8	1,600,665	9,804,610	8,428,397
Financial assets at fair value through profit or loss	1	412,940,281	1,093,544,304	270,750,457
Total Assets		414,600,459	1,105,978,789	279,379,212
Liabilities				
Creditors (amounts falling due within one year)	9	(1,775,193)	(107,141)	(9,810,706)
Financial liabilities at fair value through profit or loss	1	(2,427,203)	-	(490,847)
Total Liabilities		(4,202,396)	(107,141)	(10,301,553)
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at fair value		410,398,063	1,105,871,648	269,077,659

The accompanying notes form an integral part of the financial statements.

Signed on behalf of State Street Global Advisors Europe Limited

Director: 

Director: 

Date: 19 December 2024

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Financial Position as at 31 August 2023

		State Street IUT Euro Standard Liquidity Fund EUR	State Street IUT Euro Short Term Liquidity Fund EUR	State Street IUT Global Managed Fund^ EUR	State Street IUT Global Ethical Value Equity Fund^ EUR	State Street IUT Euro Bond Fund EUR	State Street IUT Euro Government Bond Fund^ EUR	State Street IUT Global 4Good Enhanced Equity Fund^ EUR	State Street IUT Balanced Fund EUR
Assets									
Cash and cash equivalents	7	8,641	74,619	627,259	743,003	294,379	4,701,318	1,909,271	697,025
Debtors	8	86	14,109	3,446	420,172	85,913	1,312,747	512,979	712,906
Financial assets at fair value through profit or loss	1	250,720,946	153,150,233	396,430,652	222,007,329	12,094,942	144,852,390	184,552,332	446,467,562
Total Assets		250,729,673	153,238,961	397,061,357	223,170,504	12,475,234	150,866,455	186,974,582	447,877,493
Liabilities									
Bank overdraft and cash due to broker	7	-	-	-	-	(45,243)	(512,183)	(263)	-
Creditors (amounts falling due within one year)	9	(31,417)	(18,610,050)	(434,053)	(19,674)	(17,773)	(30,459)	(25,248)	(306,322)
Financial liabilities at fair value through profit or loss	1	-	-	-	-	(19,919)	(181,200)	-	(4,841,178)
Total Liabilities		(31,417)	(18,610,050)	(434,053)	(19,674)	(82,935)	(723,842)	(25,511)	(5,147,500)
Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value		250,698,256	134,628,911	396,627,304	223,150,830	12,392,299	150,142,613	186,949,071	442,729,993

^ The Units in these Funds are classified as equity under FRS 102. Please see Note 1 (e).

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Financial Position as at 31 August 2023 (continued)

		State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund^ EUR	State Street IUT Euro Equity Index Fund EUR	State Street IUT Euro Government Bond Index Fund^ EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT All Equity Index Fund EUR	State Street IUT World Developed Equity Index Fund EUR	State Street IUT Japan Equity Index Fund^ EUR
Assets									
Cash and cash equivalents	7	2,204,655	99,702	335,327	202,825	3,757,477	50,253	25,376	811,874
Debtors	8	12,309,499	585,485	967,325	980,211	11,896,656	13,625	-	151,039
Financial assets at fair value through profit or loss	1	1,011,929,021	61,874,224	194,607,199	105,963,313	1,138,026,612	128,843,036	193,193,969	101,744,630
Total Assets		1,026,443,175	62,559,411	195,909,851	107,146,349	1,153,680,745	128,906,914	193,219,345	102,707,543
Liabilities									
Creditors (amounts falling due within one year)	9	(79,416)	(15,215)	(28,643)	(20,120)	(82,299)	(91,161)	(37,654)	(21,940)
Financial liabilities at fair value through profit or loss	1	-	(4,343)	(6,840)	-	-	-	-	-
Total Liabilities		(79,416)	(19,558)	(35,483)	(20,120)	(82,299)	(91,161)	(37,654)	(21,940)
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at fair value									
		1,026,363,759	62,539,853	195,874,368	107,126,229	1,153,598,446	128,815,753	193,181,691	102,685,603

^ The Units in these Funds are classified as equity under FRS 102. Please see Note 1 (e).

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Financial Position as at 31 August 2023 (continued)

		State Street IUT Asia Pacific ex Japan Equity Index Fund^ EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund^ EUR	State Street IUT Euro Inflation Linked Bond Index Fund^ EUR	State Street IUT Strategic Diversified Fund EUR	State Street IUT Hedged World Developed Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund^ EUR	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Emerging Market Equity Index Fund^ EUR
Assets									
Cash and cash equivalents	7	305,465	128,937	115,249	64,431	86,012	1,247,081	1,099,666	694,158
Debtors	8	319,870	465,019	624,860	20,312	12,841	735,853	1,315,460	308,679
Financial assets at fair value through profit or loss	1	70,490,908	66,241,944	248,420,197	96,899,877	539,154,172	240,107,061	211,135,038	114,550,408
Total Assets		71,116,243	66,835,900	249,160,306	96,984,620	539,253,025	242,089,995	213,550,164	115,553,245
Liabilities									
Bank overdraft and cash due to broker	7	-	-	-	-	-	-	-	(1,584)
Capital gains tax accrual		-	-	-	-	-	-	-	(996,001)
Creditors (amounts falling due within one year)	9	(30,757)	(37,337)	(44,167)	(58,638)	(63,240)	(129,871)	(53,625)	(59,525)
Financial liabilities at fair value through profit or loss	1	(3,657)	(2,201)	-	(1,172,851)	(8,597,400)	(1,377)	-	(23,937)
Total Liabilities		(34,414)	(39,538)	(44,167)	(1,231,489)	(8,660,640)	(131,248)	(53,625)	(1,081,047)
Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value		71,081,829	66,796,362	249,116,139	95,753,131	530,592,385	241,958,747	213,496,539	114,472,198

^ The Units in these Funds are classified as equity under FRS 102. Please see Note 1 (e).

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Financial Position as at 31 August 2023 (continued)

		State Street IUT All World Equity (Developed 75% Hedged) Index Fund EUR	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund EUR	State Street IUT Diversified Alternatives Fund EUR
Assets				
Cash and cash equivalents	7	77,797	105,389	834,965
Debtors	8	-	355,612	206,996
Financial assets at fair value through profit or loss	1	358,612,361	39,256,364	243,342,253
Total Assets		358,690,158	39,717,365	244,384,214
Liabilities				
Creditors (amounts falling due within one year)	9	(136,319)	(37,448)	(960,006)
Financial liabilities at fair value through profit or loss	1	(5,314,458)	-	(1,833,370)
Total Liabilities		(5,450,777)	(37,448)	(2,793,376)
Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value		353,239,381	39,679,917	241,590,838

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial year ended 31 August 2024

	State Street IUT Euro Standard Liquidity Fund EUR	State Street IUT Euro Short Term Liquidity Fund EUR	State Street IUT Global Managed Fund^ EUR	State Street IUT Global Ethical Value Equity Fund^ EUR	State Street IUT Euro Bond Fund* EUR	State Street IUT Euro Government Bond Fund^ EUR	State Street IUT Global 4Good Enhanced Equity Fund^ EUR	State Street IUT Balanced Fund EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of financial year	250,698,256	134,628,911	396,627,304	223,150,830	12,392,299	150,142,613	186,949,071	442,729,993
Increase in Net Assets resulting from operations	10,834,284	5,224,017	57,516,199	42,542,629	503,113	5,180,128	40,817,483	63,766,550
Amounts received on issue of Units	85,720,542	390,107,911	583,843	59,976,770	4,700,984	86,660,000	35,427,715	39,023,341
Amounts paid on redemption of Units	(25,928,332)	(92,877,692)	(25,435,089)	(103,556,962)	(17,596,396)	(116,656,376)	(103,307,106)	(105,745,822)
Increase/(decrease) in Net Assets resulting from Unit transactions	59,792,210	297,230,219	(24,851,246)	(43,580,192)	(12,895,412)	(29,996,376)	(67,879,391)	(66,722,481)
Net increase/(decrease) in Unitholders' funds	70,626,494	302,454,236	32,664,953	(1,037,563)	(12,392,299)	(24,816,248)	(27,061,908)	(2,955,931)
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of financial year	321,324,750	437,083,147	429,292,257	222,113,267	-	125,326,365	159,887,163	439,774,062

* The Fund terminated on 20 March 2024.

^ The Units in these Funds are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/premium split in the statement above. Please see Note 1 (e).

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial year ended 31 August 2024 (continued)

	State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund^ EUR	State Street IUT Euro Equity Index Fund EUR	State Street IUT Euro Government Bond Index Fund^ EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT All Equity Index Fund EUR	State Street IUT World Developed Equity Index Fund EUR	State Street IUT Japan Equity Index Fund^ EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of financial year	1,026,363,759	62,539,853	195,874,368	107,126,229	1,153,598,446	128,815,753	193,181,691	102,685,603
Increase in Net Assets resulting from operations	219,842,916	11,039,204	27,744,993	6,049,278	51,630,697	20,976,520	30,446,268	15,566,986
Amounts received on issue of Units	84,277,833	7,837,890	17,074,447	64,808,961	20,571,992	4,910,105	32,199,445	13,928,291
Amounts paid on redemption of Units	(256,911,903)	(16,501,684)	(55,089,033)	(30,350,442)	(1,168,659,285)	(43,340,789)	(71,754,209)	(25,023,185)
(Decrease)/increase in Net Assets resulting from Unit transactions	(172,634,070)	(8,663,794)	(38,014,586)	34,458,519	(1,148,087,293)	(38,430,684)	(39,554,764)	(11,094,894)
Net increase/(decrease) in Unitholders' funds	47,208,846	2,375,410	(10,269,593)	40,507,797	(1,096,456,596)	(17,454,164)	(9,108,496)	4,472,092
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of financial year	1,073,572,605	64,915,263	185,604,775	147,634,026	57,141,850	111,361,589	184,073,195	107,157,695

^ The Units in these Funds are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/premium split in the statement above. Please see Note 1 (e).

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State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial year ended 31 August 2024 (continued)

	State Street IUT Asia Pacific ex Japan Equity Index Fund^ EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund^ EUR	State Street IUT Euro Inflation Linked Bond Index Fund^ EUR	State Street IUT Strategic Diversified Fund EUR	State Street IUT Hedged World Developed Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund^ EUR	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Emerging Market Equity Index Fund^ EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of financial year	71,081,829	66,796,362	249,116,139	95,753,131	530,592,385	241,958,747	213,496,539	114,472,198
Increase in Net Assets resulting from operations	6,368,008	11,944,233	614,580	14,864,915	109,011,895	41,460,297	7,431,263	12,993,390
Amounts received on issue of Units	5,204,437	6,520,749	63,125,623	1,760,414	16,985,608	-	46,460,193	6,767,266
Amounts paid on redemption of Units	(15,987,983)	(15,802,147)	(209,042,609)	(7,243,456)	(93,394,325)	(145,000,000)	(10,009,104)	(34,214,960)
Dividends to equity Unitholders	-	-	-	-	-	(3,708,497)	-	-
(Decrease)/increase in Net Assets resulting from Unit transactions	(10,783,546)	(9,281,398)	(145,916,986)	(5,483,042)	(76,408,717)	(148,708,497)	36,451,089	(27,447,694)
Net (decrease)/increase in Unitholders' funds	(4,415,538)	2,662,835	(145,302,406)	9,381,873	32,603,178	(107,248,200)	43,882,352	(14,454,304)
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of financial year	66,666,291	69,459,197	103,813,733	105,135,004	563,195,563	134,710,547	257,378,891	100,017,894

^ The Units in these Funds are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/premium split in the statement above. Please see Note 1 (e).

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State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial year ended 31 August 2024 (continued)

	State Street IUT All World Equity (Developed 75% Hedged) Index Fund EUR	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund EUR	State Street IUT Diversified Alternatives Fund EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of financial year	353,239,381	39,679,917	241,590,838
Increase/(decrease) in Net Assets resulting from operations	73,421,531	(2,024,812)	20,792,239
Amounts received on issue of Units	23,298,051	1,101,427,301	34,226,992
Amounts paid on redemption of Units	(39,560,900)	(33,210,758)	(27,532,410)
(Decrease)/increase in Net Assets resulting from Unit transactions	(16,262,849)	1,068,216,543	6,694,582
Net increase in Unitholders' funds	57,158,682	1,066,191,731	27,486,821
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of financial year	410,398,063	1,105,871,648	269,077,659

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial year ended 31 August 2023

	State Street IUT Euro Standard Liquidity Fund EUR	State Street IUT Euro Short Term Liquidity Fund EUR	State Street IUT Global Managed Fund^ EUR	State Street IUT Global Ethical Value Equity Fund^ EUR	State Street IUT Euro Bond Fund EUR	State Street IUT Euro Government Bond Fund^ EUR	State Street IUT Global 4Good Enhanced Equity Fund^ EUR	State Street IUT Balanced Fund EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of financial year	249,050,619	449,767,192	394,630,344	196,741,514	24,651,274	195,078,505	165,326,080	592,001,783
Increase/(decrease) in Net Assets resulting from operations	5,540,814	5,726,718	10,201,196	13,865,196	(1,462,346)	(7,954,516)	17,231,439	24,034,550
Amounts received on issue of Units	28,384,825	297,072,381	647,316	42,747,255	7,095,000	23,484,154	48,719,443	46,127,674
Amounts paid on redemption of Units	(32,278,002)	(617,937,380)	(8,851,552)	(30,203,135)	(17,891,629)	(60,465,530)	(44,327,891)	(219,434,014)
(Decrease)/increase in Net Assets resulting from Unit transactions	(3,893,177)	(320,864,999)	(8,204,236)	12,544,120	(10,796,629)	(36,981,376)	4,391,552	(173,306,340)
Net increase/(decrease) in Unitholders' funds	1,647,637	(315,138,281)	1,996,960	26,409,316	(12,258,975)	(44,935,892)	21,622,991	(149,271,790)
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of financial year	250,698,256	134,628,911	396,627,304	223,150,830	12,392,299	150,142,613	186,949,071	442,729,993

^ The Units in these Funds are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/premium split in the statement above. Please see Note 1 (e).

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State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial year ended 31 August 2023 (continued)

	State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund^ EUR	State Street IUT Euro Equity Index Fund EUR	State Street IUT Euro Government Bond Index Fund^ EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT All Equity Index Fund EUR	State Street IUT World Developed Equity Index Fund EUR	State Street IUT Japan Equity Index Fund^ EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of financial year	1,410,661,891	88,455,641	226,366,402	142,794,371	875,063,040	138,202,231	315,459,573	140,799,701
Increase/(decrease) in Net Assets resulting from operations	52,159,481	5,406,285	40,086,758	(7,034,007)	(63,136,961)	16,209,654	13,428,322	5,996,992
Amounts received on issue of Units	162,939,685	9,723,935	30,427,434	18,637,498	570,721,338	3,103,826	9,794,012	18,499,737
Amounts paid on redemption of Units	(599,397,298)	(41,046,008)	(101,006,226)	(47,271,633)	(229,048,971)	(28,699,958)	(145,500,216)	(62,610,827)
(Decrease)/increase in Net Assets resulting from Unit transactions	(436,457,613)	(31,322,073)	(70,578,792)	(28,634,135)	341,672,367	(25,596,132)	(135,706,204)	(44,111,090)
Net (decrease)/increase in Unitholders' funds	(384,298,132)	(25,915,788)	(30,492,034)	(35,668,142)	278,535,406	(9,386,478)	(122,277,882)	(38,114,098)
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of financial year	1,026,363,759	62,539,853	195,874,368	107,126,229	1,153,598,446	128,815,753	193,181,691	102,685,603

^ The Units in these Funds are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/premium split in the statement above. Please see Note 1 (e).

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial year ended 31 August 2023 (continued)

	State Street IUT Asia Pacific ex Japan Equity Index Fund^ EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund^ EUR	State Street IUT Euro Inflation Linked Bond Index Fund^ EUR	State Street IUT Strategic Diversified Fund EUR	State Street IUT Hedged World Developed Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund^ EUR	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Emerging Market Equity Index Fund^ EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of financial year	108,969,093	92,478,608	241,930,965	111,286,532	623,305,143	535,140,729	203,867,326	185,024,367
(Decrease)/increase in Net Assets resulting from operations	(3,873,373)	5,444,727	(6,543,449)	3,335,043	48,306,718	15,847,210	(31,224,183)	(11,176,317)
Amounts received on issue of Units	13,759,825	10,874,927	48,970,616	1,460,380	37,792,397	-	88,003,040	17,539,760
Amounts paid on redemption of Units	(47,773,716)	(42,001,900)	(35,241,993)	(20,328,824)	(178,811,873)	(300,500,000)	(47,149,644)	(76,915,612)
Dividends to equity Unitholders	-	-	-	-	-	(8,529,192)	-	-
(Decrease)/increase in Net Assets resulting from Unit transactions	(34,013,891)	(31,126,973)	13,728,623	(18,868,444)	(141,019,476)	(309,029,192)	40,853,396	(59,375,852)
Net (decrease)/increase in Unitholders' funds	(37,887,264)	(25,682,246)	7,185,174	(15,533,401)	(92,712,758)	(293,181,982)	9,629,213	(70,552,169)
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of financial year	71,081,829	66,796,362	249,116,139	95,753,131	530,592,385	241,958,747	213,496,539	114,472,198

^ The Units in these Funds are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/premium split in the statement above. Please see Note 1 (e).

The accompanying notes form an integral part of the financial statements.

State Street Ireland Unit Trust

Annual Report and Audited Financial Statements for the financial year ended 31 August 2024

Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial year ended 31 August 2023 (continued)

	State Street IUT All World Equity (Developed 75% Hedged) Index Fund EUR	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund EUR	State Street IUT Diversified Alternatives Fund EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of financial year	632,447,628	55,270,369	250,635,503
Increase/(decrease) in Net Assets resulting from operations	30,677,462	(5,891,903)	(2,426,181)
Amounts received on issue of Units	36,466,873	16,476,806	30,982,860
Amounts paid on redemption of Units	(346,352,582)	(26,175,355)	(37,601,344)
Decrease in Net Assets resulting from Unit transactions	(309,885,709)	(9,698,549)	(6,618,484)
Net decrease in Unitholders' funds	(279,208,247)	(15,590,452)	(9,044,665)
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of financial year	353,239,381	39,679,917	241,590,838

The accompanying notes form an integral part of the financial statements.

Notes to the Financial Statements

for the financial year ended 31 August 2024

1. Significant Accounting Policies

(a) Basis of Preparation

The financial statements are prepared for the financial year ended 31 August 2024 under the historical cost convention as modified to include investments at fair value.

Statement of Compliance

These financial statements have been prepared in accordance with the Financial Reporting Standard applicable in the United Kingdom and Republic of Ireland ("FRS 102") and Irish statute comprising the AIF Rulebook issued by the Central Bank. Accounting standards generally accepted in Ireland in preparing Financial Statements giving a true and fair view are those published by the Institute of Chartered Accountants in Ireland and issued by the Financial Reporting Council ("FRC").

The annual financial statements for the financial year ended 31 August 2024 have been prepared on a going concern basis as the Manager is of the view that the Trust can continue in operational existence for twelve months from the date of approval of these financial statements ("the period of assessment"). The Manager anticipates the financial assets will continue to generate enough cash flows on an ongoing basis to meet the Trust's liabilities as they fall due.

There are eight terminated funds which have not yet had their authorisation revoked by the Central Bank. The State Street IUT Euro Bond Fund, whose financial statements are prepared on a basis other than going concern, terminated during the financial year ended 31 August 2024. State Street IUT Euro Government Long Bond Fund, State Street My Retirement Focus Fund, State Street IUT Diversified Growth Fund, State Street IUT Hedged World Value Equity Fund, State Street IUT Value All Equity Fund, State Street IUT Dynamic Diversified Fund and State Street IUT Total Equity Fund all terminated in previous financial years. The Manager has decided not to prepare financial statements for these seven funds on the basis that they only hold cash balances (please refer to Note 20 for further information).

The Trust has continued to avail of the exemption available to open-ended investment funds under FRS 102 and is not presenting a cash flow statement.

All references to net assets throughout the Annual Report and Audited Financial Statements refers to net assets attributable to equity unitholders/holders of redeemable participating units unless otherwise stated.

Critical Accounting Estimates and Assumptions

The preparation of financial statements requires the Manager to make judgements, estimates and assumptions that affect the application of policies and the reported amounts of assets and liabilities, income and expenses. The estimates and associated assumptions are based on historical experience and various other factors that are believed to be reasonable under the circumstances, the results of which form the basis of making the judgements about carrying values of assets and liabilities that are not readily apparent from other sources. Actual results may differ from these estimates.

The estimates and underlying assumptions are reviewed on an ongoing basis. Revisions to accounting estimates are recognised in the financial year in which the estimate is revised if the revision affects only that financial year, or in the financial year of the revision and future financial years if the revision affects both current and future financial years.

(b) Investments

(i) Classification and Recognition

The Funds classify their investments in debt and equity securities, collective investment schemes and related derivatives, as financial assets or financial liabilities at fair value through profit or loss.

The Funds recognise financial assets and financial liabilities on the date they become a party to the contractual provisions of the instrument, and all significant rights and access to the benefits from the assets, and the exposure to the risks inherent in those liabilities, are transferred to the Funds. The purchase and sale of financial assets and financial liabilities are recognised using trade date accounting. From this date, any gains and losses, arising from the changes in fair value of the financial assets or financial liabilities, are recorded.

Financial assets and liabilities are derecognised when the rights to receive cash flows from the investments have expired or the Funds have transferred substantially all risks and rewards of ownership.

(ii) Measurement

The Funds classify their investments as financial assets and financial liabilities at fair value through profit or loss. Subsequent to initial recognition, all instruments classified at fair value through profit or loss are measured at fair value with changes in their fair value recognised in the Statement of Comprehensive Income.

The fair value of financial assets and liabilities traded in active markets (such as publicly traded derivatives and trading securities) are based on quoted market prices at the close of trading on the reporting date, with the exception of debt securities which are valued at bid.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

1. Significant Accounting Policies (*continued*)

(b) Investments (*continued*)

(iii) Fair Value Measurement Principles

In accordance with FRS 102, if an asset or a liability measured at fair value has a bid price and an ask price, the standard requires valuation to be based on a price that is most representative of fair value and allows the use of mid-price or other pricing conventions that are used by market participants as a fair value measurement. The Funds value listed financial assets and liabilities using last traded prices as this has been deemed a fair value.

The value of any investment which is not listed or dealt on an active market or of any investment which is normally listed or dealt on a market but in respect of which no mid-price is currently available or the current price does not in the opinion of the Directors of the Manager represent fair market value, shall be the probable realisation value thereof estimated with care and in good faith by the Directors of the Manager, or by the Investment Manager.

The fair value of unquoted financial assets and financial liabilities is determined in utmost good faith by the Investment Manager as approved by the Depositary.

Collective Investment Schemes, for which market quotations are not readily available are valued at their fair value using methods which are in accordance with recognised accounting and financial principles which have been approved by the Directors of the Manager. In this context, funds which are not publicly traded are fair valued using the latest unaudited valuations provided by the independent administrators.

(iv) Specific Instruments

Forward foreign currency exchange contracts are used to manage the foreign currency exposure of investments. The profits or losses arising on these contracts are included in the net gains/(losses) on investments, foreign currency and derivative contracts in the Statement of Comprehensive Income. Forward foreign currency exchange contracts are not used for speculative purposes. Forward foreign currency exchange contracts are valued at the forward rate at the closing date through the residual period of the contracts. The unrealised gains and losses on forward foreign currency exchange contracts are included in financial assets or financial liabilities at fair value through profit or loss in the Statement of Financial Position.

Futures contracts are valued at their fair value by "marking-to-market" the value of the contract at the financial year end date. For open futures contracts, changes in the value of the contract are recognised as unrealised gains/(losses) on investments included in net gains/(losses) on investments, foreign currency and derivative contracts in the Statement of Comprehensive Income. When the contract is closed, the difference between the proceeds from or cost of the closing transactions and the original transaction is recorded as net gains/(losses) on investments, foreign currency and derivative contracts in the Statement of Comprehensive Income. The unrealised gains and losses on futures contracts at the financial year end are included in financial assets or financial liabilities at fair value through profit or loss in the Statement of Financial Position.

(c) Cash, Cash Equivalents and Bank overdrafts

Cash comprises cash on hand, demand deposits and bank overdrafts. Cash equivalents are short term, highly liquid investments that are readily convertible to known amounts of cash and which are subject to insignificant changes in value, and are held for the purpose of meeting short-term cash commitments rather than for investments or other purposes.

Cash in hand or on deposit and bank overdrafts shall be valued at amortised cost, together with accrued interest where applicable. Cash accounts are maintained at umbrella level in respect of subscription and redemption money received from or due to investors in the Funds of the Trust. These accounts are operated in accordance with the Central Bank of Ireland's guidance "Umbrella funds—cash accounts holding subscription, redemption and dividend monies". Such cash accounts are deemed to be assets of the Trust. As at 31 August 2024 and 31 August 2023, there were no material cash accounts maintained at the umbrella level.

The Funds may, at the discretion of the Directors, undertake short-term borrowings to fund redemption payments to redeeming Unitholders or for the short-term funding of new investments pending receipt by the Fund of the proceeds of sale or redemption of other investments. The Funds will not leverage its investments through borrowings. The total borrowing power (including leverage) of the Funds shall be limited to a maximum of 25% of its Net Asset Value at any time.

(d) Income and Expenses

Dividends, gross of withholding taxes, where applicable, are included as income when the security is declared to be ex-dividend. UK dividend income is shown net of tax credits. Interest income and expense is accounted for on an effective interest basis. Expenses are included in the financial statements on an accruals basis.

Negative yield on financial assets relating to interest from a negative effective interest rate on a financial asset is accreted daily and is recognised under the operating expenses section of the Statement of Comprehensive Income, over the life of the underlying instrument.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

1. Significant Accounting Policies (*continued*)

(e) Redeemable Participating Units/Equity Units

Redeemable Participating Units are redeemable at the Unitholders' option and are classified as financial liabilities in accordance with FRS 102, with the exception of Units in the Funds listed below. The Units in a Fund are classified as equity if it meets the following conditions:

- It entitles the holder to a pro rata share of the Funds' net assets in the event of Funds' liquidation;
- It is in the class of instruments that is a subordinate to all other classes of instruments;
- All financial instruments in the class of instruments that is subordinate to all other classes of instruments have identical features;
- Apart from the contractual obligation for the Fund to repurchase or redeem the instrument for cash or another financial asset, the instrument does not include any other features that would require classification as a liability; and
- The total expected cash flows attributable to the instrument over its life are based substantially on the profit or loss, the change in recognised net assets or the change in the fair value of the recognised and unrecognised net assets of the fund over the life of the instrument.

The Funds for which Units are recognised and classified as Equity are:

- State Street IUT Global Managed Fund*
- State Street IUT Global Ethical Value Equity Fund
- State Street IUT Euro Government Bond Fund**
- State Street IUT Global 4Good Enhanced Equity Fund
- State Street IUT UK Equity Index Fund
- State Street IUT Euro Government Bond Index Fund
- State Street IUT Japan Equity Index Fund
- State Street IUT Asia Pacific ex Japan Equity Index Fund
- State Street IUT Europe ex Euro ex UK Equity Index Fund
- State Street IUT Euro Inflation Linked Bond Index Fund
- State Street IUT Global Developed Equity Index Fund
- State Street IUT Emerging Market Equity Index Fund

* Formerly State Street IUT Ethically Managed Fund.

** Formerly State Street IUT Euro Allstock Government Bond Fund.

(f) Gains and Losses on Fair value of Financial Assets and Financial Liabilities

Realised gains or losses on disposal of financial assets and financial liabilities during the financial year and movements in the unrealised gains and losses on valuation of financial assets and financial liabilities held at the financial year end are recorded in net gains/(losses) on investments, foreign currency and derivative contracts in the Statement of Comprehensive Income.

(g) Taxation

Under current law and practice the Trust qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended (the "TCA"). On that basis, it is not chargeable to Irish tax on its income or capital gains.

However, Irish tax may arise on the happening of a chargeable event in the Trust. A chargeable event includes any distribution payments to Unitholders or any encashment, redemption, transfer or cancellation of Units and the holding of units at the end of each eight year period beginning with the acquisition of such Units. No Irish tax will arise on the Trust in respect of chargeable events in respect of a Unitholder who is an exempt Irish investor (as defined in Section 739D of the TCA) or who is neither Irish resident nor ordinarily resident in Ireland for tax purposes at the time of the chargeable event, provided, in each case, that an appropriate valid declaration in accordance with Schedule 2B of the Taxes Consolidation Act, 1997 (as amended) is held by the Trust or the Trust has been authorised by the Irish Revenue to make gross payments in the absence of appropriate declarations.

Capital gains, dividends, and interest received by the Trust may be subject to withholding taxes imposed by the country from which the investment income/gains are received and such taxes may not be recoverable by the Trust or its Unitholders.

(h) Foreign Exchange Translation

The functional currency of the Funds is Euro. The financial statements are presented in Euro. The Manager has chosen Euro as the functional and presentation currency for the Funds to reflect the fact that the currency of the country of origin of the majority of the Unitholders in the Funds is Euro.

Foreign exchange gains and losses on financial assets and financial liabilities at fair value through profit or loss are recognised together with other changes in the fair value.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

1. Significant Accounting Policies (*continued*)

(h) Foreign Exchange Translation (*continued*)

Assets and liabilities denominated in foreign currencies, other than the functional currency of the Funds, have been translated at the rate of exchange ruling at 31 August 2024 and 31 August 2023. Transactions in foreign currencies are translated into Euro at the exchange rate ruling at the date of the transaction. Gains and losses on foreign exchange transactions are recognised in the Statement of Comprehensive Income in determining the result for the financial year, within net gains/(losses) on investments, foreign currency and derivative contracts.

The following exchange rates, rounded to 4 decimal places, were used to convert assets and liabilities to Euro, the currency of the Funds:

	31 August 2024	31 August 2023
Australian Dollar	1.6314	1.6758
Brazilian Real	6.2687	5.3735
British Pound	0.8422	0.8565
Canadian Dollar	1.4918	1.4684
Chilean Peso	1,014.9166	929.7648
Chinese Yuan	7.8446	7.8997
Colombian Peso	4,608.9488	4,445.0498
Czech Republic Koruna	25.0290	24.1015
Danish Krone	7.4590	7.4530
Egyptian Pound	53.8175	33.5373
Hong Kong Dollar	8.6343	8.5110
Hungarian Forint	392.5500	381.7249
Icelandic Krona	152.8961	142.1048
Indian Rupee	92.8371	89.8520
Indonesian Rupiah	17,107.1391	16,529.8764
Israeli New Shekel	4.0153	4.1225
Japanese Yen	161.1702	158.0106
Kuwaiti Dinar	0.3383	0.3346
Malaysian Ringgit	4.7846	5.0360
Mexican Peso	21.7445	18.2683
New Taiwan Dollar	35.4097	34.5646
New Zealand Dollar	1.7692	1.8227
Norwegian Krone	11.7245	11.5450
Pakistani Rupee	308.2716	331.6286
Peruvian Sol	4.1505	4.0124
Philippine Peso	62.1524	61.4525
Polish Zloty	4.2750	4.4730
Qatari Riyal	4.0302	3.9507
Romanian Leu	4.9765	4.9402
Russian Ruble	100.3405	104.2750
Saudi Arabian Riyal	4.1538	4.0708
Singapore Dollar	1.4428	1.4658
South African Rand	19.6530	20.5511
South Korean Won	1,478.6523	1,434.5610
Swedish Krona	11.3355	11.8845
Swiss Franc	0.9391	0.9586
Thai Baht	37.4630	38.0062
Turkish Lira	37.7104	28.9328
United Arab Emirates Dirham	4.0655	3.9865
United States Dollar	1.1069	1.0853
Yuan Renminbi	7.8459	7.9124

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

1. Significant Accounting Policies (*continued*)

(i) Securities Lending

The Funds may engage in a securities lending programme in accordance with an agreement between the Manager and State Street Bank GmbH, London branch, as the securities lending agent, as set out in Note 18. Securities lending income is accounted for on an accruals basis and is received monthly in arrears.

(j) Distribution Policy

Unitholders of each Fund are entitled to their share of a Fund's income and net realised gains on its investments. Each Fund typically earns income in the form of dividends from stocks, interest from debt securities and, if any, securities lending income. Each Fund realises capital gains or losses whenever it sells securities. Depending on the underlying market, if there are capital gains, the Sub-Fund may be subject to a capital gains tax in that underlying market.

The Manager is empowered to declare dividends in any Class of Units in respect of any Fund. In the absence of such a declaration, the net income and capital gains from these Classes will be accumulated and reinvested on behalf of Unitholders.

(k) Collateral

Cash collateral provided by the Funds in relation to futures contracts is identified in Note 7 as restricted cash collateral with brokers or cash due to brokers and is not included as a component of cash and cash equivalents.

Non-cash collateral received by the Funds in relation to securities lending does not form part of the NAV of the Fund. Please see Note 18 for further details.

Broker and counterparty cash received as collateral for financial derivative instruments' transactions is recorded as an asset on the Statement of Financial Position as 'Broker cash held as collateral for financial derivative instruments', and a related liability to repay the collateral is disclosed within liabilities as 'Broker cash due to counterparties for financial derivative instruments'.

2. Financial Risk Management

State Street Global Advisors Europe Limited (the "Investment Manager") acts as the Investment Manager to the Funds.

The Funds' overall risk management program focuses on the unpredictability of financial markets and seeks to minimise potential adverse effects on the Funds' financial performance.

Subject to the overall supervision and control of the Board, the Investment Manager is responsible for the day to day management of the Funds in accordance with the investment objectives of each Fund. The summary investment objectives of each of the Funds are set out in the Background Information.

There were no material changes to procedures and operations for the financial year ended 31 August 2024.

(a) Market Risks

At 31 August 2024 and 31 August 2023, the Funds' market risk is affected by three main components; changes in actual market prices, foreign currency movements and interest rates.

(i) Market Price Risk

Market price risk is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in market prices. The Funds' securities are susceptible to market price risk arising from uncertainties about future prices of the instruments. The risk resulting from financial instruments is determined by the fair value of the financial instruments.

The Investment Manager invests each of the Funds' assets in line with the underlying index constituents or in other such manner with the aim of minimising the tracking error against the benchmark index performance, while ensuring that transaction and other costs are minimised. The Investment Manager monitors the portfolio against the underlying index against tolerance limits on a daily basis and will take appropriate action to ensure that the Fund performs in line with the underlying index, taking into account the costs associated with any trading activities.

The asset allocation criteria used by the Investment Manager also ensures that the assets within the Funds are invested across different economic zones and investment sectors.

Full details of the current investment profile for the Funds are presented in the attached Schedules of Investments. There has not been a significant change in the composition of the Funds' portfolios during the financial year. The Funds hold equities, warrants, bonds, collective investment schemes, futures contracts and forward foreign currency exchange contracts.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(i) Market Price Risk (continued)

The Investment Manager monitors the current investment profile of the Funds and compares the Funds' current positions against targeted or ideal positions on a daily basis. Any material divergence from targeted or ideal positions are remedied in a timely manner.

Market Price Risk – Sensitivity Analysis

The following table illustrates the estimated percentage change in the Funds' Net Assets assuming a 1% movement in the Benchmark Index (calculated in Euro terms) at 31 August 2024 and 31 August 2023, with all other variables held constant, would have on the Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units of the various Funds.

Fund Name	Benchmark Index	31 August 2024	31 August 2023
State Street IUT Euro Standard Liquidity Fund*	Bloomberg Xestron Index	1.05	0.90
State Street IUT Euro Short Term Liquidity Fund**	Bloomberg Xestron Index	-0.40	1.13
	25% MSCI World Index, 25% FTSE 4Good Global Index, 3.5% 1 Month Euribor, 1.5% JP Morgan GBI-EM Global Diversified Company Index, 2.0% Morningstar Global Multi-Asset Infrastructure Index, 3.0% ICE BofA Global High Yield Constrained Index, 20% Bloomberg Euro EMU Treasury AAA - A, 10% Bloomberg Global Treasury Bond Index Hedged into EUR / 5% Bloomberg Aggregate Corporate Index / 5% Bloomberg SASB Euro Corp 0-3 year ESG Ex-Controversies Select Index		
State Street IUT Global Managed Fund***		N/A	0.98
State Street IUT Global Ethical Value Equity Fund	MSCI World Index	0.93	0.82
State Street IUT Euro Bond Fund****	BofA Merrill Lynch 5+ Year Euro Government Index	N/A	1.01
State Street IUT Euro Government Bond Fund*****	Bloomberg Euro EMU Treasury AAA - A	1.13	1.02
State Street IUT Global 4Good Enhanced Equity Fund	FTSE 4Good Custom Developed Index Exclusions	0.99	0.99
State Street IUT Balanced Fund	70% FTSE All-World Index / 15% FTSE EMU Government Bond Index (5+ Years) / 10% 1 Month Euribor / 5% ESTR Compounded Index - XESTRON Index	1.06	1.06
State Street IUT North America Equity Index Fund	FTSE North America Index	1.00	1.00
State Street IUT UK Equity Index Fund	FTSE UK Index	1.00	1.00
State Street IUT Euro Equity Index Fund	FTSE Developed Eurozone Index	1.00	0.99
State Street IUT Euro Government Bond Index Fund	FTSE EMU Government Bond (5+ years) Index	1.00	0.97
State Street IUT Euro Government Long Bond Index Fund	FTSE EMU Government Bond (10+ years) Index	1.01	0.95
State Street IUT All Equity Index Fund	50% FTSE Developed Eurozone / 50% FTSE Developed ex Eurozone	1.00	1.00
State Street IUT World Developed Equity Index Fund	FTSE Developed Index	1.00	1.00
State Street IUT Japan Equity Index Fund	FTSE Japan Index	1.00	1.04
State Street IUT Asia Pacific ex Japan Equity Index Fund	FTSE Developed Asia Pacific ex Japan Index	1.00	1.04
State Street IUT Europe ex Euro ex UK Equity Index Fund	FTSE Developed Equity Europe ex Eurozone ex UK Index	0.99	1.00

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(i) Market Price Risk (*continued*)

Market Price Risk – Sensitivity Analysis (*continued*)

Fund Name	Benchmark Index	31 August 2024	31 August 2023
State Street IUT Euro Inflation Linked Bond Index Fund	Bloomberg Euro Government Inflation-Linked Bond ("EGIL") Harmonised Index of Consumer Prices ("HICP") - Only A or Better Index	1.01	1.00
State Street IUT Strategic Diversified Fund	1 Month Euribor	-9.79	10.08
State Street IUT Hedged World Developed Equity Index Fund	FTSE Developed Index	0.85	0.89
State Street IUT Global Developed Equity Index Fund	MSCI World Index	1.00	0.99
State Street IUT Euro Core Treasury Long Bond Index Fund	40% Bloomberg Global Treasury Germany 20+ year Bond Index / 40% Bloomberg Global Treasury France 20+ year Bond Index / 20% Bloomberg Capital Global Treasury Netherlands 20+ year Bond Index	1.00	0.95
State Street IUT Emerging Market Equity Index Fund	FTSE Emerging Index	1.01	1.04
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	FTSE All-World Index	N/A	1.00
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	ICE BofA 10+ Year AAA-AA Euro Government Index	1.00	0.96
State Street IUT Diversified Alternatives Fund	1 Month Euribor	14.39	8.52

* Formerly State Street IUT Euro Ultra Short Bond Fund

** Formerly State Street IUT Euro Liquidity Fund.

*** Formerly State Street IUT Ethically Managed Fund.

**** The Fund terminated on 20 March 2024.

***** Formerly State Street IUT Euro Allstock Government Bond Fund.

Some limitations of sensitivity analysis are:

- the models are based on historical data and cannot take account of the fact that future market price movements, correlations between markets and levels of market liquidity in conditions of market stress, may bear no relation to historical patterns;
- the market price risk information is a relative estimate of risk rather than a precise and accurate number;
- the market price information represents a hypothetical outcome and is not intended to be predictive; and
- future market conditions could vary significantly from those experienced in the past.

(ii) Foreign Currency Risk

Foreign currency risk is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in foreign exchange rates.

In accordance with the Funds' policies, the Investment Manager monitors the Funds' currency positions and exposures on a daily basis and adjusts the Funds' currency positions in accordance with the Funds' objectives. Spot and forward foreign exchange contracts are used for efficient portfolio management purposes for hedging in order to decrease exposure to a particular currency risk and for investment management purposes to increase exposure to a particular currency.

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(ii) Foreign Currency Risk (continued)

The following Funds are not included in the tables below as they did not have any direct foreign currency exposure at 31 August 2024 or 31 August 2023:

- State Street IUT Euro Standard Liquidity Fund
- State Street IUT Euro Short Term Liquidity Fund
- State Street IUT All Equity Index Fund
- State Street IUT World Developed Equity Index Fund
- State Street IUT Euro Inflation Linked Bond Index Fund
- State Street IUT Euro Core Treasury Long Bond Index Fund

As of 31 August 2024 and 31 August 2023, some of the Funds listed above are also indirectly exposed to the currency risks of the underlying funds they invest in. In particular, at the financial year end State Street IUT All Equity Index Fund and State Street IUT World Developed Equity Index Fund invested in funds with exposure to non-Euro currencies. The indirect foreign currency exposure for the above mentioned Funds can be seen in the relevant funds foreign currency exposure tables.

The following tables show the foreign currency risk for 31 August 2024:

State Street IUT Global Managed Fund*

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Canadian Dollar	-	411	411	-	411
Norwegian Krone	-	1	1	-	1
United States Dollar	6,237,402	113,647	6,351,049	-	6,351,049
Total	6,237,402	114,059	6,351,461	-	6,351,461

*Formerly State Street IUT Ethically Managed Fund.

State Street IUT Global Ethical Value Equity Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Australian Dollar	-	46	46	-	46
British Pound	10,464,800	26,539	10,491,339	-	10,491,339
Canadian Dollar	-	636	636	-	636
Chinese Yuan Renminbi	2,121,996	114,529	2,236,525	-	2,236,525
Danish Krone	-	9	9	-	9
Hong Kong Dollar	8,653,743	53,219	8,706,962	-	8,706,962
Indonesian Rupiah	2,768,844	-	2,768,844	-	2,768,844
Japanese Yen	22,563,596	22,804	22,586,400	-	22,586,400
New Taiwan Dollar	4,238,835	-	4,238,835	-	4,238,835
Norwegian Krone	-	61	61	-	61
Singapore Dollar	2,156,067	378	2,156,445	-	2,156,445
South Korean Won	8,283,195	3	8,283,198	-	8,283,198
Swedish Krona	2,880,727	22,934	2,903,661	-	2,903,661
Swiss Franc	-	12	12	-	12
United States Dollar	112,446,336	139,678	112,586,014	-	112,586,014
Total	176,578,139	380,848	176,958,987	-	176,958,987

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(ii) Foreign Currency Risk (*continued*)

State Street IUT Euro Bond Fund*

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
British Pound	-	27	27	-	27
United States Dollar	-	20	20	-	20
Total	-	47	47	-	47

*The Fund terminated on 20 March 2024.

State Street IUT Euro Government Bond Fund*

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts** EUR	Net Exposure EUR
Australian Dollar	-	620,988	620,988	-	620,988
British Pound	-	184,665	184,665	-	184,665
Canadian Dollar	-	36,701	36,701	-	36,701
Japanese Yen	-	12,159	12,159	1,129,260	1,141,419
Swedish Krona	-	308	308	-	308
Swiss Franc	-	1,972	1,972	(1,113,697)	(1,111,725)
United States Dollar	-	13,942,364	13,942,364	(13,061,220)	881,144
Total	-	14,799,157	14,799,157	(13,045,657)	1,753,500

*Formerly State Street IUT Euro Allstock Government Bond Fund.

**The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

State Street IUT Global 4Good Enhanced Equity Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Australian Dollar	4,069,055	76,657	4,145,712	-	4,145,712
British Pound	7,289,507	59,637	7,349,144	-	7,349,144
Canadian Dollar	4,274,875	39,191	4,314,066	-	4,314,066
Danish Krone	786,673	17,661	804,334	-	804,334
Hong Kong Dollar	1,011,762	25,775	1,037,537	-	1,037,537
Israeli New Shekel	-	10,016	10,016	-	10,016
Japanese Yen	11,937,181	92,985	12,030,166	-	12,030,166
New Zealand Dollar	101,238	4,932	106,170	-	106,170
Norwegian Krone	261,883	13,095	274,978	-	274,978
Polish Zloty	327,940	17,519	345,459	-	345,459
Singapore Dollar	875,943	13,749	889,692	-	889,692
South Korean Won	1,176,071	6,175	1,182,246	-	1,182,246
Swedish Krona	1,519,484	21,371	1,540,855	-	1,540,855
Swiss Franc	3,594,648	36,840	3,631,488	-	3,631,488
United States Dollar	103,713,492	370,879	104,084,371	-	104,084,371
Total	140,939,752	806,482	141,746,234	-	141,746,234

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(ii) Foreign Currency Risk (continued)

State Street IUT Balanced Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts* EUR	Net Exposure EUR
Australian Dollar	-	-	-	(4,350,109)	(4,350,109)
British Pound	-	420	420	(8,855,244)	(8,854,824)
Canadian Dollar	-	-	-	(5,779,257)	(5,779,257)
Danish Krone	-	-	-	(1,857,587)	(1,857,587)
Hong Kong Dollar	-	-	-	(1,108,885)	(1,108,885)
Japanese Yen	-	-	-	(14,672,852)	(14,672,852)
New Zealand Dollar	-	-	-	(212,261)	(212,261)
Norwegian Krone	-	-	-	(428,378)	(428,378)
Polish Zloty	-	-	-	(330,653)	(330,653)
Singapore Dollar	-	-	-	(830,681)	(830,681)
Swedish Krona	-	-	-	(1,722,099)	(1,722,099)
Swiss Franc	-	-	-	(5,161,160)	(5,161,160)
United States Dollar	14,721,367	96,860	14,818,227	(152,273,120)	(137,454,893)
Total	14,721,367	97,280	14,818,647	(197,582,286)	(182,763,639)

*The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

State Street IUT North America Equity Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Canadian Dollar	39,383,261	245,064	39,628,325	-	39,628,325
United States Dollar	1,028,884,863	3,820,261	1,032,705,124	-	1,032,705,124
Total	1,068,268,124	4,065,325	1,072,333,449	-	1,072,333,449

State Street IUT UK Equity Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
British Pound	64,668,241	2,154	64,670,395	-	64,670,395
United States Dollar	-	215,726	215,726	-	215,726
Total	64,668,241	217,880	64,886,121	-	64,886,121

State Street IUT Euro Equity Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
United States Dollar	-	(305,553)	(305,553)	-	(305,553)
Total	-	(305,553)	(305,553)	-	(305,553)

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(ii) Foreign Currency Risk (*continued*)

State Street IUT Euro Government Bond Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
British Pound	-	121	121	-	121
United States Dollar	-	4,274	4,274	-	4,274
Total	-	4,395	4,395	-	4,395

State Street IUT Euro Government Long Bond Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
United States Dollar	-	23,843	23,843	-	23,843
Total	-	23,843	23,843	-	23,843

State Street IUT Japan Equity Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
British Pound	-	78	78	-	78
Japanese Yen	106,665,382	500,049	107,165,431	-	107,165,431
United States Dollar	-	(446,346)	(446,346)	-	(446,346)
Total	106,665,382	53,781	106,719,163	-	106,719,163

State Street IUT Asia Pacific ex Japan Equity Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Australian Dollar	31,679,653	150,460	31,830,113	-	31,830,113
Hong Kong Dollar	7,682,929	32,681	7,715,610	-	7,715,610
New Zealand Dollar	1,244,806	3,683	1,248,489	-	1,248,489
Singapore Dollar	5,337,709	25,316	5,363,025	-	5,363,025
South Korean Won	20,134,233	97,494	20,231,727	-	20,231,727
United States Dollar	271,398	(173,402)	97,996	-	97,996
Total	66,350,728	136,232	66,486,960	-	66,486,960

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(ii) Foreign Currency Risk (continued)

State Street IUT Europe ex Euro ex UK Equity Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
British Pound	-	59	59	-	59
Danish Krone	13,592,753	137,497	13,730,250	-	13,730,250
Norwegian Krone	2,486,185	74,381	2,560,566	-	2,560,566
Polish Zloty	1,285,345	79,505	1,364,850	-	1,364,850
Swedish Krona	12,984,550	57,903	13,042,453	-	13,042,453
Swiss Franc	38,756,612	13,653	38,770,265	-	38,770,265
United States Dollar	-	(411,519)	(411,519)	-	(411,519)
Total	69,105,445	(48,521)	69,056,924	-	69,056,924

State Street IUT Strategic Diversified Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts* EUR	Net Exposure EUR
Australian Dollar	-	-	-	(64,936)	(64,936)
British Pound	-	-	-	(222,982)	(222,982)
Canadian Dollar	-	-	-	(768,558)	(768,558)
Danish Krone	-	-	-	(4,560)	(4,560)
Hong Kong Dollar	-	-	-	(39,955)	(39,955)
Israeli New Shekel	-	-	-	(39,095)	(39,095)
Japanese Yen	-	-	-	(436,047)	(436,047)
Norwegian Krone	-	-	-	(2,386)	(2,386)
Singapore Dollar	-	-	-	(49,231)	(49,231)
Swedish Krona	-	-	-	(17,206)	(17,206)
Swiss Franc	-	-	-	(23,475)	(23,475)
United States Dollar	14,500,344	80,596	14,580,940	(32,971,589)	(18,390,649)
Total	14,500,344	80,596	14,580,940	(34,640,020)	(20,059,080)

*The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(ii) Foreign Currency Risk (continued)

State Street IUT Hedged World Developed Equity Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts* EUR	Net Exposure EUR
Australian Dollar	-	-	-	(8,512,759)	(8,512,759)
British Pound	-	-	-	(16,887,354)	(16,887,354)
Canadian Dollar	-	-	-	(10,801,348)	(10,801,348)
Danish Krone	-	-	-	(3,629,075)	(3,629,075)
Hong Kong Dollar	-	-	-	(2,288,413)	(2,288,413)
Israeli New Shekel	-	-	-	(592,408)	(592,408)
Japanese Yen	-	-	-	(28,827,737)	(28,827,737)
New Zealand Dollar	-	-	-	(411,537)	(411,537)
Norwegian Krone	-	-	-	(857,181)	(857,181)
Polish Zloty	-	-	-	(472,628)	(472,628)
Singapore Dollar	-	-	-	(1,372,220)	(1,372,220)
South Korean Won	-	-	-	(6,140,668)	(6,140,668)
Swedish Krona	-	-	-	(3,607,876)	(3,607,876)
Swiss Franc	-	-	-	(10,507,982)	(10,507,982)
United States Dollar	-	-	-	(283,296,012)	(283,296,012)
Total	-	-	-	(378,205,198)	(378,205,198)

*The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

State Street IUT Global Developed Equity Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Australian Dollar	2,532,901	24,291	2,557,192	-	2,557,192
British Pound	5,201,544	51,532	5,253,076	-	5,253,076
Canadian Dollar	4,111,231	24,463	4,135,694	-	4,135,694
Danish Krone	1,276,919	48,605	1,325,524	-	1,325,524
Hong Kong Dollar	555,129	14,173	569,302	-	569,302
Israeli New Shekel	160,767	18,453	179,220	-	179,220
Japanese Yen	7,671,928	26,957	7,698,885	-	7,698,885
New Zealand Dollar	56,257	29,112	85,369	-	85,369
Norwegian Krone	171,723	23,517	195,240	-	195,240
Singapore Dollar	388,391	20,910	409,301	-	409,301
Swedish Krona	1,110,538	14,157	1,124,695	-	1,124,695
Swiss Franc	3,864,215	21,322	3,885,537	-	3,885,537
United States Dollar	93,112,765	660,299	93,773,064	-	93,773,064
Total	120,214,308	977,791	121,192,099	-	121,192,099

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(ii) Foreign Currency Risk (*continued*)

State Street IUT Emerging Market Equity Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Brazilian Real	5,245,138	(77,472)	5,167,666	-	5,167,666
British Pound	-	5	5	-	5
Chilean Peso	560,532	-	560,532	-	560,532
Chinese Offshore Yuan	-	10,326	10,326	-	10,326
Chinese Yuan Renminbi	5,178,935	4,836	5,183,771	-	5,183,771
Colombian Peso	106,426	111	106,537	-	106,537
Czech Republic Koruna	149,627	3,064	152,691	-	152,691
Egyptian Pound	68,150	744	68,894	-	68,894
Hong Kong Dollar	20,508,725	38,946	20,547,671	-	20,547,671
Hungarian Forint	252,518	10,007	262,525	-	262,525
Icelandic Krona	105,574	5,511	111,085	-	111,085
Indian Rupee	24,455,458	(1,561,250)	22,894,208	-	22,894,208
Indonesian Rupiah	2,039,500	873	2,040,373	-	2,040,373
Kuwaiti Dinar	853,702	12,036	865,738	-	865,738
Malaysian Ringgit	2,059,065	2,069	2,061,134	-	2,061,134
Mexican Peso	2,344,684	5,872	2,350,556	-	2,350,556
New Taiwan Dollar	19,874,466	94,026	19,968,492	-	19,968,492
Pakistani Rupee	-	1	1	-	1
Peruvian Sol	-	2,738	2,738	-	2,738
Philippine Peso	727,719	6,189	733,908	-	733,908
Polish Zloty	-	12,526	12,526	-	12,526
Qatari Riyal	915,091	5,272	920,363	-	920,363
Romanian Leu	169,057	3,453	172,510	-	172,510
Saudi Riyal	4,569,366	48,390	4,617,756	-	4,617,756
Singapore Dollar	71,457	132	71,589	-	71,589
South African Rand	3,444,020	7,376	3,451,396	-	3,451,396
Thai Baht	1,955,207	10,326	1,965,533	-	1,965,533
Turkish Lira	1,185,747	6,495	1,192,242	-	1,192,242
United Arab Emirates Dirham	1,732,649	17,299	1,749,948	-	1,749,948
United States Dollar	1,659,614	132,752	1,792,366	-	1,792,366
Total	100,232,427	(1,197,347)	99,035,080	-	99,035,080

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(ii) Foreign Currency Risk (continued)

State Street IUT All World Equity (Developed 75% Hedged) Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts* EUR	Net Exposure EUR
Australian Dollar	-	-	-	(5,623,714)	(5,623,714)
British Pound	-	-	-	(11,179,955)	(11,179,955)
Canadian Dollar	-	-	-	(7,168,961)	(7,168,961)
Danish Krone	-	-	-	(2,438,157)	(2,438,157)
Hong Kong Dollar	-	-	-	(1,524,528)	(1,524,528)
Japanese Yen	-	-	-	(19,124,337)	(19,124,337)
New Zealand Dollar	-	-	-	(243,309)	(243,309)
Norwegian Krone	-	-	-	(532,957)	(532,957)
Polish Zloty	-	-	-	(196,617)	(196,617)
Singapore Dollar	-	-	-	(832,762)	(832,762)
South Korean Won	-	-	-	(3,902,835)	(3,902,835)
Swedish Krona	-	-	-	(2,256,192)	(2,256,192)
Swiss Franc	-	-	-	(6,785,161)	(6,785,161)
United States Dollar	-	-	-	(187,413,763)	(187,413,763)
Total	-	-	-	(249,223,248)	(249,223,248)

*The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
United States Dollar	-	93	93	-	93
Total	-	93	93	-	93

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(ii) Foreign Currency Risk (*continued*)

State Street IUT Diversified Alternatives Fund

As at 31 August 2024

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts* EUR	Net Exposure EUR
Australian Dollar	-	-	-	(408,608)	(408,608)
British Pound	-	-	-	(1,763,696)	(1,763,696)
Canadian Dollar	-	-	-	(1,876,165)	(1,876,165)
Danish Krone	-	-	-	(154,363)	(154,363)
Hong Kong Dollar	-	-	-	(447,259)	(447,259)
Japanese Yen	-	-	-	(1,544,422)	(1,544,422)
Singapore Dollar	-	-	-	(241,993)	(241,993)
Swedish Krona	-	-	-	(144,001)	(144,001)
Swiss Franc	-	-	-	(220,873)	(220,873)
United States Dollar	84,813,462	4,569,588	89,383,050	(58,286,534)	31,096,516
Total	84,813,462	4,569,588	89,383,050	(65,087,914)	24,295,136

*The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

State Street IUT Ethically Managed Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Canadian Dollar	-	418	418	-	418
Norwegian Krone	-	1	1	-	1
United States Dollar	5,989,111	68,556	6,057,667	-	6,057,667
Total	5,989,111	68,975	6,058,086	-	6,058,086

State Street IUT Global Ethical Value Equity Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Australian Dollar	-	45	45	-	45
British Pound	10,511,041	47,882	10,558,923	-	10,558,923
Canadian Dollar	-	646	646	-	646
Chinese Yuan Renminbi	2,293,813	73	2,293,886	-	2,293,886
Danish Krone	-	9	9	-	9
Hong Kong Dollar	11,578,828	39,537	11,618,365	-	11,618,365
Indonesian Rupiah	2,345,612	-	2,345,612	-	2,345,612
Japanese Yen	20,982,784	2	20,982,786	-	20,982,786
New Taiwan Dollar	4,766,381	-	4,766,381	-	4,766,381
Norwegian Krone	-	63	63	-	63
Singapore Dollar	2,322,520	332	2,322,852	-	2,322,852
South Korean Won	7,804,381	3	7,804,384	-	7,804,384
Swedish Krona	-	12	12	-	12
Swiss Franc	-	11	11	-	11
United States Dollar	100,935,801	324,002	101,259,803	-	101,259,803
Total	163,541,161	412,617	163,953,778	-	163,953,778

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(ii) Foreign Currency Risk (continued)

State Street IUT Euro Bond Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts* EUR	Net Exposure EUR
Australian Dollar	-	65,934	65,934	-	65,934
British Pound	-	41,270	41,270	(121,694)	(80,424)
Canadian Dollar	-	6,867	6,867	-	6,867
Japanese Yen	-	1,214	1,214	243,249	244,463
Swedish Krona	-	156	156	-	156
Swiss Franc	-	3,442	3,442	(121,962)	(118,520)
United States Dollar	-	26,936	26,936	-	26,936
Total	-	145,819	145,819	(407)	145,412

*The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

State Street IUT Euro Allstock Government Bond Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts* EUR	Net Exposure EUR
Australian Dollar	-	582,028	582,028	-	582,028
British Pound	-	415,008	415,008	(1,481,953)	(1,066,945)
Canadian Dollar	-	36,347	36,347	-	36,347
Japanese Yen	-	7,539	7,539	2,962,200	2,969,739
Swedish Krona	-	294	294	-	294
Swiss Franc	-	18,916	18,916	(1,485,197)	(1,466,281)
United States Dollar	-	260,141	260,141	-	260,141
Total	-	1,320,273	1,320,273	(4,950)	1,315,323

*The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(ii) Foreign Currency Risk (*continued*)

State Street IUT Global 4Good Enhanced Equity Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Australian Dollar	6,036,908	120,158	6,157,066	-	6,157,066
British Pound	9,042,554	155,027	9,197,581	-	9,197,581
Canadian Dollar	5,646,227	73,341	5,719,568	-	5,719,568
Danish Krone	744,244	33,199	777,443	-	777,443
Hong Kong Dollar	1,573,470	7,269	1,580,739	-	1,580,739
Israeli New Shekel	338,216	6,275	344,491	-	344,491
Japanese Yen	13,434,771	182,511	13,617,282	-	13,617,282
New Zealand Dollar	134,436	3,392	137,828	-	137,828
Norwegian Krone	368,391	14,546	382,937	-	382,937
Polish Zloty	352,988	6,091	359,079	-	359,079
Singapore Dollar	891,580	29,971	921,551	-	921,551
South Korean Won	1,375,139	6,357	1,381,496	-	1,381,496
Swedish Krona	1,827,059	25,790	1,852,849	-	1,852,849
Swiss Franc	4,507,998	63,663	4,571,661	-	4,571,661
United States Dollar	115,508,208	1,173,905	116,682,113	-	116,682,113
Total	161,782,189	1,901,495	163,683,684	-	163,683,684

State Street IUT Balanced Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts* EUR	Net Exposure EUR
Australian Dollar	-	-	-	(4,766,250)	(4,766,250)
British Pound	-	413	413	(9,513,663)	(9,513,250)
Canadian Dollar	-	-	-	(5,964,192)	(5,964,192)
Danish Krone	-	-	-	(1,632,845)	(1,632,845)
Hong Kong Dollar	-	-	-	(1,810,066)	(1,810,066)
Japanese Yen	-	-	-	(15,069,674)	(15,069,674)
New Zealand Dollar	-	-	-	(206,010)	(206,010)
Norwegian Krone	-	-	-	(435,133)	(435,133)
Polish Zloty	-	-	-	(315,618)	(315,618)
Singapore Dollar	-	-	-	(841,127)	(841,127)
Swedish Krona	-	-	-	(1,870,557)	(1,870,557)
Swiss Franc	-	-	-	(5,686,745)	(5,686,745)
United States Dollar	15,111,842	64,155	15,175,997	(155,687,749)	(140,511,752)
Total	15,111,842	64,568	15,176,410	(203,799,629)	(188,623,219)

*The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(ii) Foreign Currency Risk (continued)

State Street IUT North America Equity Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Canadian Dollar	38,540,631	806,857	39,347,488	-	39,347,488
United States Dollar	973,363,052	12,518,534	985,881,586	-	985,881,586
Total	1,011,903,683	13,325,391	1,025,229,074	-	1,025,229,074

State Street IUT UK Equity Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
British Pound	61,874,224	387,259	62,261,483	-	62,261,483
United States Dollar	-	241,186	241,186	-	241,186
Total	61,874,224	628,445	62,502,669	-	62,502,669

State Street IUT Euro Equity Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Canadian Dollar	-	(2)	(2)	-	(2)
United States Dollar	-	(212,521)	(212,521)	-	(212,521)
Total	-	(212,523)	(212,523)	-	(212,523)

State Street IUT Euro Government Bond Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
United States Dollar	-	4,044	4,044	-	4,044
Total	-	4,044	4,044	-	4,044

State Street IUT Euro Government Long Bond Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
United States Dollar	-	22,466	22,466	-	22,466
Total	-	22,466	22,466	-	22,466

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(ii) Foreign Currency Risk (*continued*)

State Street IUT Japan Equity Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
British Pound	-	77	77	-	77
Japanese Yen	101,717,290	935,444	102,652,734	-	102,652,734
United States Dollar	-	(373,278)	(373,278)	-	(373,278)
Total	101,717,290	562,243	102,279,533	-	102,279,533

State Street IUT Asia Pacific ex Japan Equity Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Australian Dollar	31,997,200	237,864	32,235,064	-	32,235,064
Hong Kong Dollar	10,235,987	66,085	10,302,072	-	10,302,072
New Zealand Dollar	1,272,257	2,835	1,275,092	-	1,275,092
Singapore Dollar	5,429,309	92,189	5,521,498	-	5,521,498
South Korean Won	21,172,613	129,273	21,301,886	-	21,301,886
United States Dollar	382,943	(122,027)	260,916	-	260,916
Total	70,490,309	406,219	70,896,528	-	70,896,528

State Street IUT Europe ex Euro ex UK Equity Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
British Pound	-	58	58	-	58
Danish Krone	12,051,547	289,226	12,340,773	-	12,340,773
Norwegian Krone	2,867,863	83,464	2,951,327	-	2,951,327
Polish Zloty	1,138,189	72,338	1,210,527	-	1,210,527
Swedish Krona	11,581,313	50,337	11,631,650	-	11,631,650
Swiss Franc	38,603,032	41,358	38,644,390	-	38,644,390
United States Dollar	-	(359,620)	(359,620)	-	(359,620)
Total	66,241,944	177,161	66,419,105	-	66,419,105

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(ii) Foreign Currency Risk (continued)

State Street IUT Strategic Diversified Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts* EUR	Net Exposure EUR
Australian Dollar	-	-	-	(961,005)	(961,005)
British Pound	-	-	-	(2,069,707)	(2,069,707)
Canadian Dollar	-	-	-	(1,402,939)	(1,402,939)
Danish Krone	-	-	-	(323,052)	(323,052)
Hong Kong Dollar	-	-	-	(443,792)	(443,792)
Israeli New Shekel	-	-	-	(38,077)	(38,077)
Japanese Yen	-	-	-	(3,094,760)	(3,094,760)
New Zealand Dollar	-	-	-	(19,176)	(19,176)
Norwegian Krone	-	-	-	(59,219)	(59,219)
Singapore Dollar	-	-	-	(236,035)	(236,035)
Swedish Krona	-	-	-	(326,820)	(326,820)
Swiss Franc	-	-	-	(1,105,582)	(1,105,582)
United States Dollar	24,285,511	8,728	24,294,239	(38,374,693)	(14,080,454)
Total	24,285,511	8,728	24,294,239	(48,454,857)	(24,160,618)

*The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

State Street IUT Hedged World Developed Equity Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts* EUR	Net Exposure EUR
Australian Dollar	-	-	-	(8,782,666)	(8,782,666)
British Pound	-	-	-	(17,468,340)	(17,468,340)
Canadian Dollar	-	-	-	(11,011,914)	(11,011,914)
Danish Krone	-	-	-	(3,061,818)	(3,061,818)
Hong Kong Dollar	-	-	-	(3,077,994)	(3,077,994)
Israeli New Shekel	-	-	-	(825,531)	(825,531)
Japanese Yen	-	-	-	(28,239,213)	(28,239,213)
New Zealand Dollar	-	-	-	(399,419)	(399,419)
Norwegian Krone	-	-	-	(870,700)	(870,700)
Polish Zloty	-	-	-	(451,138)	(451,138)
Singapore Dollar	-	-	-	(1,611,310)	(1,611,310)
South Korean Won	-	-	-	(5,748,363)	(5,748,363)
Swedish Krona	-	-	-	(3,258,710)	(3,258,710)
Swiss Franc	-	-	-	(10,766,358)	(10,766,358)
United States Dollar	-	-	-	(276,878,204)	(276,878,204)
Total	-	-	-	(372,451,678)	(372,451,678)

*The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(ii) Foreign Currency Risk (continued)

State Street IUT Global Developed Equity Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Australian Dollar	4,804,830	70,876	4,875,706	-	4,875,706
British Pound	9,611,190	109,950	9,721,140	-	9,721,140
Canadian Dollar	7,613,978	33,186	7,647,164	-	7,647,164
Danish Krone	2,085,530	72,569	2,158,099	-	2,158,099
Hong Kong Dollar	1,468,828	66,409	1,535,237	-	1,535,237
Israeli New Shekel	280,670	26,972	307,642	-	307,642
Japanese Yen	14,687,431	81,161	14,768,592	-	14,768,592
New Zealand Dollar	181,423	1,852	183,275	-	183,275
Norwegian Krone	425,105	39,963	465,068	-	465,068
Singapore Dollar	892,818	25,194	918,012	-	918,012
Swedish Krona	1,835,382	59,259	1,894,641	-	1,894,641
Swiss Franc	6,524,435	13,812	6,538,247	-	6,538,247
United States Dollar	168,264,209	627,762	168,891,971	-	168,891,971
Total	218,675,829	1,228,965	219,904,794	-	219,904,794

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(ii) Foreign Currency Risk (*continued*)

State Street IUT Emerging Market Equity Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
Brazilian Real	7,274,354	34,924	7,309,278	-	7,309,278
British Pound	-	5	5	-	5
Chilean Peso	728,624	(54)	728,570	-	728,570
Chinese Offshore Yuan	-	10,254	10,254	-	10,254
Chinese Yuan Renminbi	6,715,010	1,442	6,716,452	-	6,716,452
Colombian Peso	189,724	116	189,840	-	189,840
Czech Republic Koruna	205,237	1,035	206,272	-	206,272
Egyptian Pound	88,580	1,987	90,567	-	90,567
Hong Kong Dollar	28,463,380	225,969	28,689,349	-	28,689,349
Hungarian Forint	280,490	13,549	294,039	-	294,039
Icelandic Krona	71,388	5,414	76,802	-	76,802
Indian Rupee	21,162,806	(809,724)	20,353,082	-	20,353,082
Indonesian Rupiah	2,704,272	9,446	2,713,718	-	2,713,718
Kuwaiti Dinar	1,121,672	20,636	1,142,308	-	1,142,308
Malaysian Ringgit	1,970,082	1,082	1,971,164	-	1,971,164
Mexican Peso	3,788,586	6,679	3,795,265	-	3,795,265
New Taiwan Dollar	18,772,813	64,218	18,837,031	-	18,837,031
Pakistani Rupee	6,887	1	6,888	-	6,888
Peruvian Sol	-	2,832	2,832	-	2,832
Philippine Peso	871,467	4,900	876,367	-	876,367
Polish Zloty	-	11,971	11,971	-	11,971
Qatari Riyal	1,197,818	2,112	1,199,930	-	1,199,930
Romanian Leu	133,480	801	134,281	-	134,281
Saudi Riyal	5,380,020	20,619	5,400,639	-	5,400,639
Singapore Dollar	71,945	246	72,191	-	72,191
South African Rand	4,061,246	11,608	4,072,854	-	4,072,854
Thai Baht	2,868,060	6,091	2,874,151	-	2,874,151
Turkish Lira	1,444,274	610	1,444,884	-	1,444,884
United Arab Emirates Dirham	2,079,443	9,756	2,089,199	-	2,089,199
United States Dollar	2,224,100	(41,895)	2,182,205	-	2,182,205
Total	113,875,758	(383,370)	113,492,388	-	113,492,388

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(ii) Foreign Currency Risk (*continued*)

State Street IUT All World Equity (Developed 75% Hedged) Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts* EUR	Net Exposure EUR
Australian Dollar	-	-	-	(5,346,075)	(5,346,075)
British Pound	-	-	-	(10,627,224)	(10,627,224)
Canadian Dollar	-	-	-	(6,626,878)	(6,626,878)
Danish Krone	-	-	-	(1,994,013)	(1,994,013)
Hong Kong Dollar	-	-	-	(1,895,840)	(1,895,840)
Japanese Yen	-	-	-	(16,943,531)	(16,943,531)
New Zealand Dollar	-	-	-	(236,144)	(236,144)
Norwegian Krone	-	-	-	(541,363)	(541,363)
Polish Zloty	-	-	-	(187,677)	(187,677)
Singapore Dollar	-	-	-	(999,394)	(999,394)
South Korean Won	-	-	-	(3,643,129)	(3,643,129)
Swedish Krona	-	-	-	(2,034,979)	(2,034,979)
Swiss Franc	-	-	-	(6,690,962)	(6,690,962)
United States Dollar	-	-	-	(166,515,769)	(166,515,769)
Total	-	-	-	(224,282,978)	(224,282,978)

*The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts EUR	Net Exposure EUR
United States Dollar	-	(7)	(7)	-	(7)
Total	-	(7)	(7)	-	(7)

State Street IUT Diversified Alternatives Fund

As at 31 August 2023

Currency	Non Monetary Assets/Liabilities EUR	Monetary Assets/Liabilities EUR	Gross Exposure EUR	Forward Contracts* EUR	Net Exposure EUR
Australian Dollar	-	-	-	(515,399)	(515,399)
British Pound	-	-	-	(1,589,303)	(1,589,303)
Canadian Dollar	-	-	-	(1,372,322)	(1,372,322)
Danish Krone	-	-	-	(154,480)	(154,480)
Hong Kong Dollar	-	-	-	(453,780)	(453,780)
Japanese Yen	-	-	-	(1,522,633)	(1,522,633)
Singapore Dollar	-	-	-	(358,826)	(358,826)
Swedish Krona	-	-	-	(137,326)	(137,326)
Swiss Franc	-	-	-	(216,310)	(216,310)
United States Dollar	81,285,000	(60,795)	81,224,205	(53,085,635)	28,138,570
Total	81,285,000	(60,795)	81,224,205	(59,406,014)	21,818,191

*The Investment Manager has entered into forward foreign currency exchange contracts for hedging purposes to mitigate foreign currency risk, because the Fund invests in Collective Investment Schemes that have exposure to various foreign currencies as part of their investment portfolios and as such the foreign currency exposure of the underlying holdings of those Collective Investment Schemes are not included in this table.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(ii) Foreign Currency Risk (*continued*)

Foreign Currency Risk – Sensitivity Analysis

The following table summarises the impact on the value of the Funds if there is a 1% movement in the Euro currency against all other currencies as at 31 August 2024 and 31 August 2023 with all other variables held constant.

Fund name	31 August 2024 EUR	31 August 2023 EUR
State Street IUT Global Managed Fund*	63,515	60,581
State Street IUT Global Ethical Value Equity Fund	1,769,590	1,639,538
State Street IUT Euro Bond Fund**	-	1,454
State Street IUT Euro Government Bond Fund***	17,535	13,153
State Street IUT Global 4Good Enhanced Equity Fund	1,417,462	1,636,837
State Street IUT Balanced Fund	1,827,636	1,886,232
State Street IUT North America Equity Index Fund	10,723,334	10,252,291
State Street IUT UK Equity Index Fund	648,861	625,027
State Street IUT Euro Equity Index Fund	3,056	2,125
State Street IUT Euro Government Bond Index Fund	44	40
State Street IUT Euro Government Long Bond Index Fund	238	225
State Street IUT World Developed Equity Index Fund	-	20
State Street IUT Japan Equity Index Fund	1,067,192	1,022,795
State Street IUT Asia Pacific ex Japan Equity Index Fund	664,870	708,965
State Street IUT Europe ex Euro ex UK Equity Index Fund	690,569	664,191
State Street IUT Strategic Diversified Fund	200,591	241,606
State Street IUT Hedged World Developed Equity Index Fund	3,782,052	3,724,517
State Street IUT Global Developed Equity Index Fund	1,211,921	2,199,048
State Street IUT Emerging Market Equity Index Fund	990,351	1,134,924
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	2,492,232	2,242,830
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	1	-
State Street IUT Diversified Alternatives Fund	242,951	218,182

* Formerly State Street IUT Ethically Managed Fund.

** The Fund terminated on 20 March 2024.

*** Formerly State Street IUT Euro Allstock Government Bond Fund.

The remaining Funds did not have any direct foreign currency exposure as at 31 August 2024 or 31 August 2023.

(iii) Interest Rate Risk

Interest rate risk arises from the effects of fluctuations in the prevailing levels of market interest rates on the fair value of financial assets and financial liabilities and future cash flows. The State Street IUT Euro Government Bond Fund, the State Street IUT Euro Government Bond Index Fund, the State Street IUT Euro Government Long Bond Index Fund, the State Street IUT Euro Inflation Linked Bond Index Fund, the State Street IUT Euro Core Treasury Long Bond Index Fund and the State Street IUT Euro Core Treasury 10+ Year Bond Index Fund hold fixed interest securities that expose those Funds to fair value interest rate risk.

As interest rates rise, the values of debt securities or other income-producing investments are likely to fall. This risk is generally greater for obligations with longer maturities.

None of the Funds had to borrow for liquidity purposes during the financial year ended 31 August 2024 or 31 August 2023, and no material amounts of interest were payable during the financial year. There are no financial liabilities that fall due over 12 months. There are no material differences between these amounts and the contractual undiscounted cash flows.

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(iii) Interest Rate Risk (continued)

The exposure of each Fund to fluctuations in interest rates as at 31 August 2024 and 31 August 2023 is set out in the following tables, categorised by maturity date.

State Street IUT Euro Standard Liquidity Fund*

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	321,248,367	321,248,367
Cash and cash equivalents	95,245	-	-	-	95,245
Other assets	-	-	-	29,167	29,167
Total Assets	95,245	-	-	321,277,534	321,372,779
Other liabilities	-	-	-	(48,029)	(48,029)
Total Liabilities	-	-	-	(48,029)	(48,029)
Total Net Assets					321,324,750

*Formerly State Street IUT Euro Ultra Short Bond Fund.

State Street IUT Euro Short Term Liquidity Fund*

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	437,084,890	437,084,890
Cash and cash equivalents	74,696	-	-	-	74,696
Other assets	-	-	-	1,345	1,345
Total Assets	74,696	-	-	437,086,235	437,160,931
Other liabilities	-	-	-	(77,784)	(77,784)
Total Liabilities	-	-	-	(77,784)	(77,784)
Total Net Assets					437,083,147

*Formerly State Street IUT Euro Liquidity Fund.

State Street IUT Global Managed Fund*

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	429,754,383	429,754,383
Cash and cash equivalents	114,059	-	-	-	114,059
Other assets	-	-	-	456,421	456,421
Total Assets	114,059	-	-	430,210,804	430,324,863
Bank overdraft and cash due to broker	(4,332)	-	-	-	(4,332)
Other liabilities	-	-	-	(1,028,274)	(1,028,274)
Total Liabilities	(4,332)	-	-	(1,028,274)	(1,032,606)
Total Net Assets					429,292,257

*Formerly State Street IUT Ethically Managed Fund.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT Global Ethical Value Equity Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	220,572,324	220,572,324
Collective Investment Schemes	-	-	-	21,918	21,918
Cash and cash equivalents	1,415,949	-	-	-	1,415,949
Other assets	-	-	-	495,118	495,118
Total Assets	1,415,949	-	-	221,089,360	222,505,309
Other liabilities	-	-	-	(392,042)	(392,042)
Total Liabilities	-	-	-	(392,042)	(392,042)
Total Net Assets					222,113,267

State Street IUT Euro Bond Fund*

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Cash and cash equivalents	23,262	-	-	-	23,262
Other assets	-	-	-	1,657	1,657
Total Assets	23,262	-	-	1,657	24,919
Other liabilities	-	-	-	(24,919)	(24,919)
Total Liabilities	-	-	-	(24,919)	(24,919)
Total Net Assets					-

*The Fund terminated on 20 March 2024.

State Street IUT Euro Government Bond Fund*

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	-	51,484,789	70,642,299	-	122,127,088
Futures Contracts	-	-	-	112,013	112,013
Forward Foreign Currency Exchange Contracts	-	-	-	40,225	40,225
Cash and cash equivalents	3,235,311	-	-	-	3,235,311
Other assets	-	-	-	959,425	959,425
Total Assets	3,235,311	51,484,789	70,642,299	1,111,663	126,474,062
Bank overdraft and cash due to broker	(903,700)	-	-	-	(903,700)
Futures Contracts	-	-	-	(100,421)	(100,421)
Forward Foreign Currency Exchange Contracts	-	-	-	(115,697)	(115,697)
Other liabilities	-	-	-	(27,879)	(27,879)
Total Liabilities	(903,700)	-	-	(243,997)	(1,147,697)
Total Net Assets					125,326,365

*Formerly State Street IUT Euro Allstock Government Bond Fund.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT Global 4Good Enhanced Equity Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	158,686,944	158,686,944
Futures Contracts	-	-	-	9,475	9,475
Cash and cash equivalents	925,308	-	-	-	925,308
Other assets	-	-	-	324,755	324,755
Total Assets	925,308	-	-	159,021,174	159,946,482
Futures Contracts	-	-	-	(12,145)	(12,145)
Other liabilities	-	-	-	(47,174)	(47,174)
Total Liabilities	-	-	-	(59,319)	(59,319)
Total Net Assets					159,887,163

State Street IUT Balanced Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	437,841,106	437,841,106
Forward Foreign Currency Exchange Contracts	-	-	-	4,135,152	4,135,152
Cash and cash equivalents	97,285	-	-	-	97,285
Other assets	-	-	-	155,129	155,129
Total Assets	97,285	-	-	442,131,387	442,228,672
Bank overdraft and cash due to broker	(58,487)	-	-	-	(58,487)
Forward Foreign Currency Exchange Contracts	-	-	-	(1,886,496)	(1,886,496)
Other liabilities	-	-	-	(509,627)	(509,627)
Total Liabilities	(58,487)	-	-	(2,396,123)	(2,454,610)
Total Net Assets					439,774,062

State Street IUT North America Equity Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	1,068,268,124	1,068,268,124
Futures Contracts	-	-	-	83,589	83,589
Cash and cash equivalents	2,861,568	-	-	-	2,861,568
Other assets	-	-	-	2,420,531	2,420,531
Total Assets	2,861,568	-	-	1,070,772,244	1,073,633,812
Other liabilities	-	-	-	(61,207)	(61,207)
Total Liabilities	-	-	-	(61,207)	(61,207)
Total Net Assets					1,073,572,605

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT UK Equity Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	64,668,241	64,668,241
Futures Contracts	-	-	-	7,765	7,765
Cash and cash equivalents	26,530	-	-	-	26,530
Other assets	-	-	-	487,974	487,974
Total Assets	26,530	-	-	65,163,980	65,190,510
Bank overdraft and cash due to broker	(252,938)	-	-	-	(252,938)
Other liabilities	-	-	-	(22,309)	(22,309)
Total Liabilities	(252,938)	-	-	(22,309)	(275,247)
Total Net Assets					64,915,263

State Street IUT Euro Equity Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	183,960,764	183,960,764
Futures Contracts	-	-	-	8,320	8,320
Cash and cash equivalents	646,345	-	-	-	646,345
Other assets	-	-	-	1,037,383	1,037,383
Total Assets	646,345	-	-	185,006,467	185,652,812
Other liabilities	-	-	-	(48,037)	(48,037)
Total Liabilities	-	-	-	(48,037)	(48,037)
Total Net Assets					185,604,775

State Street IUT Euro Government Bond Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	-	1,249,336	144,748,079	-	145,997,415
Cash and cash equivalents	281,678	-	-	-	281,678
Other assets	-	-	-	1,379,130	1,379,130
Total Assets	281,678	1,249,336	144,748,079	1,379,130	147,658,223
Other liabilities	-	-	-	(24,197)	(24,197)
Total Liabilities	-	-	-	(24,197)	(24,197)
Total Net Assets					147,634,026

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT Euro Government Long Bond Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	-	-	56,519,257	-	56,519,257
Cash and cash equivalents	163,940	-	-	-	163,940
Other assets	-	-	-	1,760,391	1,760,391
Total Assets	163,940	-	56,519,257	1,760,391	58,443,588
Other liabilities	-	-	-	(1,301,738)	(1,301,738)
Total Liabilities	-	-	-	(1,301,738)	(1,301,738)
Total Net Assets					57,141,850

State Street IUT All Equity Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	111,461,711	111,461,711
Cash and cash equivalents	20,219	-	-	-	20,219
Other assets	-	-	-	665	665
Total Assets	20,219	-	-	111,462,376	111,482,595
Other liabilities	-	-	-	(121,006)	(121,006)
Total Liabilities	-	-	-	(121,006)	(121,006)
Total Net Assets					111,361,589

State Street IUT World Developed Equity Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	184,101,199	184,101,199
Cash and cash equivalents	18,090	-	-	-	18,090
Other assets	-	-	-	816	816
Total Assets	18,090	-	-	184,102,015	184,120,105
Other liabilities	-	-	-	(46,910)	(46,910)
Total Liabilities	-	-	-	(46,910)	(46,910)
Total Net Assets					184,073,195

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT Japan Equity Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	106,665,382	106,665,382
Futures Contracts	-	-	-	9,369	9,369
Cash and cash equivalents	276,372	-	-	-	276,372
Other assets	-	-	-	240,281	240,281
Total Assets	276,372	-	-	106,915,032	107,191,404
Other liabilities	-	-	-	(33,709)	(33,709)
Total Liabilities	-	-	-	(33,709)	(33,709)
Total Net Assets					107,157,695

State Street IUT Asia Pacific ex Japan Equity Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	66,350,728	66,350,728
Futures Contracts	-	-	-	883	883
Cash and cash equivalents	156,558	-	-	-	156,558
Other assets	-	-	-	202,870	202,870
Total Assets	156,558	-	-	66,554,481	66,711,039
Futures Contracts	-	-	-	(3,364)	(3,364)
Other liabilities	-	-	-	(41,384)	(41,384)
Total Liabilities	-	-	-	(44,748)	(44,748)
Total Net Assets					66,666,291

State Street IUT Europe ex Euro ex UK Equity Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	69,105,445	69,105,445
Futures Contracts	-	-	-	461	461
Cash and cash equivalents	75,020	-	-	-	75,020
Other assets	-	-	-	328,123	328,123
Total Assets	75,020	-	-	69,434,029	69,509,049
Other liabilities	-	-	-	(49,852)	(49,852)
Total Liabilities	-	-	-	(49,852)	(49,852)
Total Net Assets					69,459,197

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(iii) Interest Rate Risk (continued)

State Street IUT Euro Inflation Linked Bond Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	-	34,435,827	69,106,928	-	103,542,755
Cash and cash equivalents	64,476	-	-	-	64,476
Other assets	-	-	-	234,277	234,277
Total Assets	64,476	34,435,827	69,106,928	234,277	103,841,508
Other liabilities	-	-	-	(27,775)	(27,775)
Total Liabilities	-	-	-	(27,775)	(27,775)
Total Net Assets					103,813,733

State Street IUT Strategic Diversified Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	104,444,099	104,444,099
Forward Foreign Currency Exchange Contracts	-	-	-	876,239	876,239
Cash and cash equivalents	74,406	-	-	-	74,406
Other assets	-	-	-	109,639	109,639
Total Assets	74,406	-	-	105,429,977	105,504,383
Forward Foreign Currency Exchange Contracts	-	-	-	(245,900)	(245,900)
Other liabilities	-	-	-	(123,479)	(123,479)
Total Liabilities	-	-	-	(369,379)	(369,379)
Total Net Assets					105,135,004

State Street IUT Hedged World Developed Equity Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	559,061,328	559,061,328
Forward Foreign Currency Exchange Contracts	-	-	-	7,825,886	7,825,886
Cash and cash equivalents	86,329	-	-	-	86,329
Other assets	-	-	-	35,524	35,524
Total Assets	86,329	-	-	566,922,738	567,009,067
Forward Foreign Currency Exchange Contracts	-	-	-	(3,690,807)	(3,690,807)
Other liabilities	-	-	-	(122,697)	(122,697)
Total Liabilities	-	-	-	(3,813,504)	(3,813,504)
Total Net Assets					563,195,563

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT Global Developed Equity Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	133,518,250	133,518,250
Futures Contracts	-	-	-	29,187	29,187
Cash and cash equivalents	806,449	-	-	-	806,449
Other assets	-	-	-	397,274	397,274
Total Assets	806,449	-	-	133,944,711	134,751,160
Other liabilities	-	-	-	(40,613)	(40,613)
Total Liabilities	-	-	-	(40,613)	(40,613)
Total Net Assets					134,710,547

State Street IUT Euro Core Treasury Long Bond Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	-	-	254,462,763	-	254,462,763
Cash and cash equivalents	1,255,002	-	-	-	1,255,002
Other assets	-	-	-	1,742,767	1,742,767
Total Assets	1,255,002	-	254,462,763	1,742,767	257,460,532
Other liabilities	-	-	-	(81,641)	(81,641)
Total Liabilities	-	-	-	(81,641)	(81,641)
Total Net Assets					257,378,891

State Street IUT Emerging Market Equity Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	100,851,635	100,851,635
Futures Contracts	-	-	-	4,115	4,115
Cash and cash equivalents	595,829	-	-	-	595,829
Other assets	-	-	-	476,198	476,198
Total Assets	595,829	-	-	101,331,948	101,927,777
Other liabilities	-	-	-	(1,909,883)	(1,909,883)
Total Liabilities	-	-	-	(1,909,883)	(1,909,883)
Total Net Assets					100,017,894

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(iii) Interest Rate Risk (continued)

State Street IUT All World Equity (Developed 75% Hedged) Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	407,725,551	407,725,551
Forward Foreign Currency Exchange Contracts	-	-	-	5,214,730	5,214,730
Cash and cash equivalents	59,513	-	-	-	59,513
Other assets	-	-	-	1,600,665	1,600,665
Total Assets	59,513	-	-	414,540,946	414,600,459
Forward Foreign Currency Exchange Contracts	-	-	-	(2,427,203)	(2,427,203)
Other liabilities	-	-	-	(1,775,193)	(1,775,193)
Total Liabilities	-	-	-	(4,202,396)	(4,202,396)
Total Net Assets					410,398,063

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	-	-	1,093,544,304	-	1,093,544,304
Cash and cash equivalents	2,629,875	-	-	-	2,629,875
Other assets	-	-	-	9,804,610	9,804,610
Total Assets	2,629,875	-	1,093,544,304	9,804,610	1,105,978,789
Other liabilities	-	-	-	(107,141)	(107,141)
Total Liabilities	-	-	-	(107,141)	(107,141)
Total Net Assets					1,105,871,648

State Street IUT Diversified Alternatives Fund

31 August 2024	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	269,190,857	269,190,857
Forward Foreign Currency Exchange Contracts	-	-	-	1,559,600	1,559,600
Cash and cash equivalents	200,358	-	-	-	200,358
Other assets	-	-	-	8,428,397	8,428,397
Total Assets	200,358	-	-	279,178,854	279,379,212
Forward Foreign Currency Exchange Contracts	-	-	-	(490,847)	(490,847)
Other liabilities	-	-	-	(9,810,706)	(9,810,706)
Total Liabilities	-	-	-	(10,301,553)	(10,301,553)
Total Net Assets					269,077,659

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT Euro Ultra Short Bond Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	250,720,946	250,720,946
Cash and cash equivalents	8,641	-	-	-	8,641
Other assets	-	-	-	86	86
Total Assets	8,641	-	-	250,721,032	250,729,673
Other liabilities	-	-	-	(31,417)	(31,417)
Total Liabilities	-	-	-	(31,417)	(31,417)
Total Net Assets					250,698,256

State Street IUT Euro Liquidity Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	153,150,233	153,150,233
Cash and cash equivalents	74,619	-	-	-	74,619
Other assets	-	-	-	14,109	14,109
Total Assets	74,619	-	-	153,164,342	153,238,961
Other liabilities	-	-	-	(18,610,050)	(18,610,050)
Total Liabilities	-	-	-	(18,610,050)	(18,610,050)
Total Net Assets					134,628,911

State Street IUT Ethically Managed Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	396,430,652	396,430,652
Cash and cash equivalents	627,259	-	-	-	627,259
Other assets	-	-	-	3,446	3,446
Total Assets	627,259	-	-	396,434,098	397,061,357
Other liabilities	-	-	-	(434,053)	(434,053)
Total Liabilities	-	-	-	(434,053)	(434,053)
Total Net Assets					396,627,304

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT Global Ethical Value Equity Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	213,904,666	213,904,666
Collective Investment Schemes	-	-	-	8,102,663	8,102,663
Cash and cash equivalents	743,003	-	-	-	743,003
Other assets	-	-	-	420,172	420,172
Total Assets	743,003	-	-	222,427,501	223,170,504
Other liabilities	-	-	-	(19,674)	(19,674)
Total Liabilities	-	-	-	(19,674)	(19,674)
Total Net Assets					223,150,830

State Street IUT Euro Bond Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	-	1,365,720	10,708,151	-	12,073,871
Futures Contracts	-	-	-	21,001	21,001
Forward Foreign Currency Exchange Contracts	-	-	-	70	70
Cash and cash equivalents	294,379	-	-	-	294,379
Other assets	-	-	-	85,913	85,913
Total Assets	294,379	1,365,720	10,708,151	106,984	12,475,234
Bank overdraft and cash due to broker	(45,243)	-	-	-	(45,243)
Futures Contracts	-	-	-	(19,442)	(19,442)
Forward Foreign Currency Exchange Contracts	-	-	-	(477)	(477)
Other liabilities	-	-	-	(17,773)	(17,773)
Total Liabilities	(45,243)	-	-	(37,692)	(82,935)
Total Net Assets					12,392,299

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT Euro Allstock Government Bond Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	617,726	62,291,108	81,734,845	-	144,643,679
Futures Contracts	-	-	-	207,857	207,857
Forward Foreign Currency Exchange Contracts	-	-	-	854	854
Cash and cash equivalents	4,701,318	-	-	-	4,701,318
Other assets	-	-	-	1,312,747	1,312,747
Total Assets	5,319,044	62,291,108	81,734,845	1,521,458	150,866,455
Bank overdraft and cash due to broker	(512,183)	-	-	-	(512,183)
Futures Contracts	-	-	-	(175,396)	(175,396)
Forward Foreign Currency Exchange Contracts	-	-	-	(5,804)	(5,804)
Other liabilities	-	-	-	(30,459)	(30,459)
Total Liabilities	(512,183)	-	-	(211,659)	(723,842)
Total Net Assets					150,142,613

State Street IUT Global 4Good Enhanced Equity Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	184,524,278	184,524,278
Futures Contracts	-	-	-	28,054	28,054
Cash and cash equivalents	1,909,271	-	-	-	1,909,271
Other assets	-	-	-	512,979	512,979
Total Assets	1,909,271	-	-	185,065,311	186,974,582
Bank overdraft and cash due to broker	(263)	-	-	-	(263)
Other liabilities	-	-	-	(25,248)	(25,248)
Total Liabilities	(263)	-	-	(25,248)	(25,511)
Total Net Assets					186,949,071

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT Balanced Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	445,342,264	445,342,264
Forward Foreign Currency Exchange Contracts	-	-	-	1,125,298	1,125,298
Cash and cash equivalents	697,025	-	-	-	697,025
Other assets	-	-	-	712,906	712,906
Total Assets	697,025	-	-	447,180,468	447,877,493
Forward Foreign Currency Exchange Contracts	-	-	-	(4,841,178)	(4,841,178)
Other liabilities	-	-	-	(306,322)	(306,322)
Total Liabilities	-	-	-	(5,147,500)	(5,147,500)
Total Net Assets					442,729,993

State Street IUT North America Equity Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	1,011,903,683	1,011,903,683
Futures Contracts	-	-	-	25,338	25,338
Cash and cash equivalents	2,204,655	-	-	-	2,204,655
Other assets	-	-	-	12,309,499	12,309,499
Total Assets	2,204,655	-	-	1,024,238,520	1,026,443,175
Other liabilities	-	-	-	(79,416)	(79,416)
Total Liabilities	-	-	-	(79,416)	(79,416)
Total Net Assets					1,026,363,759

State Street IUT UK Equity Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	61,874,224	61,874,224
Cash and cash equivalents	99,702	-	-	-	99,702
Other assets	-	-	-	585,485	585,485
Total Assets	99,702	-	-	62,459,709	62,559,411
Futures Contracts	-	-	-	(4,343)	(4,343)
Other liabilities	-	-	-	(15,215)	(15,215)
Total Liabilities	-	-	-	(19,558)	(19,558)
Total Net Assets					62,539,853

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT Euro Equity Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	194,607,199	194,607,199
Cash and cash equivalents	335,327	-	-	-	335,327
Other assets	-	-	-	967,325	967,325
Total Assets	335,327	-	-	195,574,524	195,909,851
Futures Contracts	-	-	-	(6,840)	(6,840)
Other liabilities	-	-	-	(28,643)	(28,643)
Total Liabilities	-	-	-	(35,483)	(35,483)
Total Net Assets					195,874,368

State Street IUT Euro Government Bond Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	-	645,227	105,318,086	-	105,963,313
Cash and cash equivalents	202,825	-	-	-	202,825
Other assets	-	-	-	980,211	980,211
Total Assets	202,825	645,227	105,318,086	980,211	107,146,349
Other liabilities	-	-	-	(20,120)	(20,120)
Total Liabilities	-	-	-	(20,120)	(20,120)
Total Net Assets					107,126,229

State Street IUT Euro Government Long Bond Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	-	-	1,138,026,612	-	1,138,026,612
Cash and cash equivalents	3,757,477	-	-	-	3,757,477
Other assets	-	-	-	11,896,656	11,896,656
Total Assets	3,757,477	-	1,138,026,612	11,896,656	1,153,680,745
Other liabilities	-	-	-	(82,299)	(82,299)
Total Liabilities	-	-	-	(82,299)	(82,299)
Total Net Assets					1,153,598,446

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(iii) Interest Rate Risk (continued)

State Street IUT All Equity Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	128,843,036	128,843,036
Cash and cash equivalents	50,253	-	-	-	50,253
Other assets	-	-	-	13,625	13,625
Total Assets	50,253	-	-	128,856,661	128,906,914
Other liabilities	-	-	-	(91,161)	(91,161)
Total Liabilities	-	-	-	(91,161)	(91,161)
Total Net Assets					128,815,753

State Street IUT World Developed Equity Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	193,193,969	193,193,969
Cash and cash equivalents	25,376	-	-	-	25,376
Total Assets	25,376	-	-	193,193,969	193,219,345
Other liabilities	-	-	-	(37,654)	(37,654)
Total Liabilities	-	-	-	(37,654)	(37,654)
Total Net Assets					193,181,691

State Street IUT Japan Equity Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	101,717,290	101,717,290
Futures Contracts	-	-	-	27,340	27,340
Cash and cash equivalents	811,874	-	-	-	811,874
Other assets	-	-	-	151,039	151,039
Total Assets	811,874	-	-	101,895,669	102,707,543
Other liabilities	-	-	-	(21,940)	(21,940)
Total Liabilities	-	-	-	(21,940)	(21,940)
Total Net Assets					102,685,603

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT Asia Pacific ex Japan Equity Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	70,490,309	70,490,309
Futures Contracts	-	-	-	599	599
Cash and cash equivalents	305,465	-	-	-	305,465
Other assets	-	-	-	319,870	319,870
Total Assets	305,465	-	-	70,810,778	71,116,243
Futures Contracts	-	-	-	(3,657)	(3,657)
Other liabilities	-	-	-	(30,757)	(30,757)
Total Liabilities	-	-	-	(34,414)	(34,414)
Total Net Assets					71,081,829

State Street IUT Europe ex Euro ex UK Equity Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	66,241,944	66,241,944
Cash and cash equivalents	128,937	-	-	-	128,937
Other assets	-	-	-	465,019	465,019
Total Assets	128,937	-	-	66,706,963	66,835,900
Futures Contracts	-	-	-	(2,201)	(2,201)
Other liabilities	-	-	-	(37,337)	(37,337)
Total Liabilities	-	-	-	(39,538)	(39,538)
Total Net Assets					66,796,362

State Street IUT Euro Inflation Linked Bond Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	-	75,735,497	172,684,700	-	248,420,197
Cash and cash equivalents	115,249	-	-	-	115,249
Other assets	-	-	-	624,860	624,860
Total Assets	115,249	75,735,497	172,684,700	624,860	249,160,306
Other liabilities	-	-	-	(44,167)	(44,167)
Total Liabilities	-	-	-	(44,167)	(44,167)
Total Net Assets					249,116,139

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(iii) Interest Rate Risk (continued)

State Street IUT Strategic Diversified Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	96,649,101	96,649,101
Forward Foreign Currency Exchange Contracts	-	-	-	250,776	250,776
Cash and cash equivalents	64,431	-	-	-	64,431
Other assets	-	-	-	20,312	20,312
Total Assets	64,431	-	-	96,920,189	96,984,620
Forward Foreign Currency Exchange Contracts	-	-	-	(1,172,851)	(1,172,851)
Other liabilities	-	-	-	(58,638)	(58,638)
Total Liabilities	-	-	-	(1,231,489)	(1,231,489)
Total Net Assets					95,753,131

State Street IUT Hedged World Developed Equity Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	537,014,726	537,014,726
Forward Foreign Currency Exchange Contracts	-	-	-	2,139,446	2,139,446
Cash and cash equivalents	86,012	-	-	-	86,012
Other assets	-	-	-	12,841	12,841
Total Assets	86,012	-	-	539,167,013	539,253,025
Forward Foreign Currency Exchange Contracts	-	-	-	(8,597,400)	(8,597,400)
Other liabilities	-	-	-	(63,240)	(63,240)
Total Liabilities	-	-	-	(8,660,640)	(8,660,640)
Total Net Assets					530,592,385

State Street IUT Global Developed Equity Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	240,081,819	240,081,819
Futures Contracts	-	-	-	25,242	25,242
Cash and cash equivalents	1,247,081	-	-	-	1,247,081
Other assets	-	-	-	735,853	735,853
Total Assets	1,247,081	-	-	240,842,914	242,089,995
Futures Contracts	-	-	-	(1,377)	(1,377)
Other liabilities	-	-	-	(129,871)	(129,871)
Total Liabilities	-	-	-	(131,248)	(131,248)
Total Net Assets					241,958,747

Notes to the Financial Statements

for the financial year ended 31 August 2024 *(continued)*

2. Financial Risk Management (continued)

(a) Market Risks (continued)

(iii) Interest Rate Risk (continued)

State Street IUT Euro Core Treasury Long Bond Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	-	-	211,135,038	-	211,135,038
Cash and cash equivalents	1,099,666	-	-	-	1,099,666
Other assets	-	-	-	1,315,460	1,315,460
Total Assets	1,099,666	-	211,135,038	1,315,460	213,550,164
Other liabilities	-	-	-	(53,625)	(53,625)
Total Liabilities	-	-	-	(53,625)	(53,625)
Total Net Assets					213,496,539

State Street IUT Emerging Market Equity Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Equity Securities	-	-	-	114,550,408	114,550,408
Cash and cash equivalents	694,158	-	-	-	694,158
Other assets	-	-	-	308,679	308,679
Total Assets	694,158	-	-	114,859,087	115,553,245
Bank overdraft and cash due to broker	(1,584)	-	-	-	(1,584)
Futures Contracts	-	-	-	(23,937)	(23,937)
Other liabilities	-	-	-	(1,055,526)	(1,055,526)
Total Liabilities	(1,584)	-	-	(1,079,463)	(1,081,047)
Total Net Assets					114,472,198

State Street IUT All World Equity (Developed 75% Hedged) Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	357,245,526	357,245,526
Forward Foreign Currency Exchange Contracts	-	-	-	1,366,835	1,366,835
Cash and cash equivalents	77,797	-	-	-	77,797
Total Assets	77,797	-	-	358,612,361	358,690,158
Forward Foreign Currency Exchange Contracts	-	-	-	(5,314,458)	(5,314,458)
Other liabilities	-	-	-	(136,319)	(136,319)
Total Liabilities	-	-	-	(5,450,777)	(5,450,777)
Total Net Assets					353,239,381

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Debt Securities	-	-	39,256,364	-	39,256,364
Cash and cash equivalents	105,389	-	-	-	105,389
Other assets	-	-	-	355,612	355,612
Total Assets	105,389	-	39,256,364	355,612	39,717,365
Other liabilities	-	-	-	(37,448)	(37,448)
Total Liabilities	-	-	-	(37,448)	(37,448)
Total Net Assets					39,679,917

State Street IUT Diversified Alternatives Fund

31 August 2023	Up to 1 year EUR	1 - 5 years EUR	Over 5 years EUR	Non-interest bearing EUR	Total EUR
Collective Investment Schemes	-	-	-	243,080,967	243,080,967
Forward Foreign Currency Exchange Contracts	-	-	-	261,286	261,286
Cash and cash equivalents	834,965	-	-	-	834,965
Other assets	-	-	-	206,996	206,996
Total Assets	834,965	-	-	243,549,249	244,384,214
Forward Foreign Currency Exchange Contracts	-	-	-	(1,833,370)	(1,833,370)
Other liabilities	-	-	-	(960,006)	(960,006)
Total Liabilities	-	-	-	(2,793,376)	(2,793,376)
Total Net Assets					241,590,838

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(a) Market Risks (*continued*)

(iii) Interest Rate Risk (*continued*)

Interest Rate Risk - Sensitivity Analysis

The following table explains the % impact on the Net Assets of those Funds which hold interest bearing securities, assuming there is a 1% movement in interest rates as at and 31 August 2024 and 31 August 2023.

Fund name	Duration (years)	31 August 2024	Duration (years)	31 August 2023
		EUR		EUR
State Street IUT Euro Bond Fund*	-	-	11.35	1,398,661
State Street IUT Euro Government Bond Fund**	8.28	10,305,180	8.24	12,263,824
State Street IUT Euro Government Bond Index Fund	10.56	15,447,072	10.39	11,028,859
State Street IUT Euro Government Long Bond Index Fund	14.89	8,440,128	14.73	168,189,257
State Street IUT Euro Inflation Linked Bond Index Fund	8.15	8,443,989	8.62	21,414,431
State Street IUT Euro Core Treasury Long Bond Index Fund	20.68	52,882,434	20.62	43,752,606
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	15.83	173,524,373	15.71	6,184,068

* The Fund terminated on 20 March 2024.

** Formerly State Street IUT Euro Allstock Government Bond Fund.

(b) Credit Risk

The Funds are exposed to credit risk, which is the risk that one party to a financial instrument will cause a financial loss for the other party by failing to discharge an obligation.

The carrying amounts of financial assets best represent the maximum credit risk exposure at the financial year end date. Full details of all such carrying amounts, i.e. the unrealised gains/(losses) on any open forward foreign currency exchange contracts, open futures contracts and the value of the underlying positions are disclosed in the Funds' Schedules of Investments.

The Investment Manager utilises well known rating agencies to determine credit quality of interest bearing securities. The State Street IUT Euro Government Bond Fund, the State Street IUT Euro Government Bond Index Fund, the State Street IUT Euro Government Long Bond Index Fund, the State Street IUT Euro Inflation Linked Bond Index Fund, the State Street IUT Euro Core Treasury Long Bond Index Fund and the State Street IUT Euro Core Treasury 10+ Year Bond Index Fund held interest-bearing securities as at 31 August 2024 and 31 August 2023. All such securities were investment grade.

It is possible that the ability of an issuer to meet its obligations will decline substantially during the financial year or that the issuer will default on its obligations. An actual or perceived deterioration of the ability of an issuer to meet its obligations will likely have an adverse effect on the value of the issuer's securities. The Funds' credit exposure also includes:

- the risk that cash may be lost*; and
- the risk that brokers may fail to pay for securities received from the Funds, or to deliver securities paid for by the Funds.

The Funds' Depositary is State Street Custodial Services (Ireland) Limited. Substantially all of the assets and cash of the Funds are held within the custodial network. Bankruptcy or insolvency of the Depositary or of its parent company, State Street Corporation, may cause the Funds' rights with respect to its investments and cash held by the Depositary (or its affiliates) to be delayed. The maximum exposure to this risk at 31 August 2024 and 31 August 2023 is the total value of investments and cash disclosed in the Schedules of Investments.

State Street Bank and Trust Company entities are the appointed sub-custodians in the US, the UK, Ireland and Canada. In all other markets the Depositary appoints a local sub-custodian. The Depositary continually reviews its sub-custodial network to ensure clients have access to the most efficient, creditworthy and cost-effective provider in each market.

With regard to the securities held by the Depositary, these are ring fenced from the assets of the Depositary. Cash held at the Depositary however is not segregated from the Depositary's cash (and therefore does not benefit from Client Money protection).

At 31 August 2024, State Street Corporation, the parent company of State Street Custodial Services (Ireland) Limited had a long term credit rating of A1 (31 August 2023: A1) by Moody's Investors Services, and A (31 August 2023: A) by Standard and Poor's.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(b) Credit Risk (*continued*)

The Funds are subject to credit risk with respect to the various counterparties of derivative contracts held. If a counterparty becomes insolvent or otherwise fails to perform its obligations, a Fund may experience significant delays in obtaining any recovery in an insolvency, bankruptcy, or other reorganisation proceeding and may obtain only a limited recovery or may obtain no recovery.

The Trust engages in security lending activities which expose the Funds to counterparty credit risk. The maximum exposure to each Fund is equal to the value of the securities loaned as disclosed in Note 18. The Funds receive collateral equal to a percentage of the value of securities loaned, in order to mitigate this risk.

At 31 August 2024 and 31 August 2023, the Funds' counterparties of derivatives and their associated credit rating were as follows:

Counterparty	31 August 2024	31 August 2023
Barclays Bank Plc	A+	A+
BNP Paribas SA	A+	A+
Citibank N.A.	A+	A+
Citigroup Global Markets Ltd	A+	A+
Goldman Sachs International	A+	A+
HSBC Bank Plc	A+	A+
JP Morgan Chase Bank N.A.	A-	A+
JP Morgan Securities Plc	A+	A+
Merrill Lynch International	A+	A+
Royal Bank of Canada	AA-	AA-
Societe Generale	A	A
Standard Chartered Bank	A+	A+
Standard Chartered Plc	BBB+	BBB+
State Street Bank and Trust Company	AA-	AA-
State Street Corporation	A	A
UBS AG	A+	A+
Westpac Banking Corporation	AA-	AA-

All counterparty ratings are long-term ratings by Standard & Poor's.

* See Note 7 for details of where cash is held at 31 August 2024 and 31 August 2023.

(c) Liquidity Risk

Liquidity risk is the risk that an entity will encounter difficulty in meeting obligations associated with financial liabilities.

The Funds invest substantially all of their assets in investments that are traded in an active market or can be readily disposed of.

All of the Funds are exposed to daily Unit dealing. All redemptions of Redeemable Participating Units/Equity Units in the Funds are payable within two business days of the dealing day on which the redemption takes place.

The Investment Manager monitors the Funds' liquidity position on a daily basis. The monitoring of liquidity risk within the Funds is specifically carried out by the Investment Manager. The Investment Manager reviews the current and future forecasted liquidity position of the Funds on a daily basis and ensures that any cash required to meet the settlement of redemption requests is generated as appropriate.

The Funds also have the ability to borrow in the short term to ensure settlement.

The Funds do not generally borrow and had no borrowings as of the financial year end date, except for the bank overdrafts. For these reasons, the Investment Manager has assessed the risk of the Funds being affected by a lack of liquidity as low.

As at 31 August 2024 and 31 August 2023, all the Funds' financial liabilities with the exception of withholding tax liabilities were payable within one month. In addition, some Funds have forward currency exchange contracts not maturing within one month. The maturity of the forward foreign currency exchange contracts are outlined below. All futures contracts held by the Funds can be readily sold and as such are highly liquid.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(c) Liquidity Risk (*continued*)

	31 August 2024 Less than 1 Month EUR	31 August 2024 1–3 Months EUR	31 August 2023 Less than 1 Month EUR	31 August 2023 1–3 Months EUR
State Street IUT Euro Bond Fund*				
Forward Foreign Exchange Contracts:				
i. Outflow	-	-	-	(245,062)
ii. Inflow	-	-	-	244,655
State Street IUT Euro Government Bond Fund**				
Forward Foreign Exchange Contracts:				
i. Outflow	(1,239,244)	(13,061,222)	-	(2,984,280)
ii. Inflow	1,277,423	12,947,571	-	2,979,330
State Street IUT Balanced Fund				
Forward Foreign Exchange Contracts:				
i. Outflow	(394,454,693)	(197,582,254)	(411,353,805)	(203,799,627)
ii. Inflow	397,728,621	196,556,982	407,099,600	204,337,952
State Street IUT Strategic Diversified Fund				
Forward Foreign Exchange Contracts:				
i. Outflow	(69,140,854)	(34,640,014)	(97,133,364)	(48,454,856)
ii. Inflow	69,993,411	34,417,796	96,077,877	48,588,268
State Street IUT Hedged World Developed Equity Index Fund				
Forward Foreign Exchange Contracts:				
i. Outflow	(757,493,192)	(378,776,058)	(747,080,889)	(372,451,673)
ii. Inflow	763,541,297	376,863,032	739,669,864	373,404,744
State Street IUT All World Equity (Developed 75% Hedged) Index Fund				
Forward Foreign Exchange Contracts:				
i. Outflow	(501,101,141)	(249,888,960)	(461,858,975)	(224,282,977)
ii. Inflow	505,142,382	248,635,246	457,338,719	224,855,610
State Street IUT Diversified Alternatives Fund				
Forward Foreign Exchange Contracts:				
i. Outflow	(129,924,659)	(65,087,900)	(137,619,465)	(59,406,014)
ii. Inflow	131,389,727	64,691,585	135,856,143	59,597,252

* The Fund terminated on 20 March 2024.

** Formerly State Street IUT Euro Allstock Government Bond Fund.

The remaining Funds did not hold forward foreign currency contracts as at 31 August 2024 or 31 August 2023.

Liquidity Management

The Manager maintains a liquidity management policy to monitor the liquidity risk of the Funds, which includes, among other tools and methods of measurement, the use of stress tests under both normal and exceptional liquidity conditions. The liquidity management systems and procedures employed by the Manager allow it to apply various tools and arrangements necessary to respond appropriately to redemption requests.

Other arrangements may also be used in response to redemption requests, including the use of gates or similar arrangements which, if activated, will restrict the redemption rights Unitholders benefit from in the ordinary course of business. The Manager may also temporarily suspend redemptions or subscriptions in certain circumstances as set out below.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

2. Financial Risk Management (*continued*)

(c) Liquidity Risk (*continued*)

Liquidity Management (*continued*)

The Manager may declare a temporary suspension of the calculation of the NAV of any Fund and / or the issue and repurchase, exchange, transfer or other dealings in Units and / or the payment of redemption proceeds and the conversion or exchange of Units if:

- i) during any period when an underlying fund into which one of the Funds invests suspends the calculation of its NAV or suspends the redemption of its Units;
- ii) during any period (other than ordinary holiday or customary weekend closings) when any market or Recognised Stock Exchange which is the main market or Recognised Stock Exchange for a significant part of the assets of the Funds is closed or in which trading thereon is restricted or suspended;
- iii) during any period when a state of affairs exists as a result of which the disposal by the Trustee of Assets which constitute a substantial portion of the assets of the relevant Fund is impracticable or cannot in the opinion of the Manager be effected normally or without prejudicing the interests of the Unitholders or it is not possible to transfer monies involved in the acquisition or disposal on behalf of the relevant Fund at normal rates of exchange;
- iv) during any breakdown in the means of communication normally employed in determining the price of any of the assets of the relevant Fund or current prices on any Recognised Stock Exchange;
- v) during any period when for any reason the prices of any assets of the relevant Fund cannot be reasonably, promptly or accurately ascertained;
- vi) during any period where a political, economic, military, monetary or other emergency beyond the control, liability and influence of the Manager makes the disposal of the assets of the relevant Fund impossible or impracticable under normal conditions or such disposal would be detrimental to the interests of the Unitholders;
- vii) during any period where redemptions in the relevant Fund may, in the opinion of the Manager, result in a violation of applicable law;
- viii) when any other reason makes it impossible or impracticable to determine the value of a substantial portion of the assets of the relevant Fund;
- ix) where the Manager believes it is in the best interests of Unitholders to suspend dealings in the relevant Fund; or
- x) upon a determination to terminate the relevant Fund in accordance with the provisions of the Trust Deed.

Redemption Limits

Where redemption Dealing Forms received from a Unitholder in respect of Units of a Fund on any Dealing Day total, in excess of 5% of the NAV of the Fund on the relevant Dealing Day or the redemption Dealing Forms received from all Unitholders total in aggregate more than 10% of the NAV of the Fund on the relevant Dealing Day, the Manager shall be entitled, at its absolute discretion, to refuse to redeem such number of Units of that Fund on that Dealing Day, in excess of 5% of the issued Units to a Unitholder or 10% of the issued Units of the Fund, in respect of which redemption Dealing Forms have been received, as the Directors of the Manager shall determine. If the Manager refuses to redeem Units for this reason, the requests for redemption on such date shall be reduced rateably and the Units to which each Dealing Form relates which are not redeemed shall be redeemed on each subsequent Dealing Day in priority to any request received thereafter, provided that the Manager shall not be obliged to redeem more than 10% of the number of Units of a particular Fund outstanding on any Dealing Day, until all the Units of the Fund to which the original request related have been redeemed. Notwithstanding the above, lower redemption limits may apply for limited liquidity Funds, details of which will be set out in the relevant Supplement.

(d) Operational Risk

Operational Risk refers to the risk of financial or other loss, or potential damage, resulting from inadequate or failed internal processes, systems, human errors or external events. The objective of monitoring operational risk is to reduce the likelihood and/or impact of operational risk events including those which may give rise to financial loss and/or other impacts including reputational and regulatory impact.

The Manager's operational risk policy is to adopt the operational risk policy of the relevant service providers, each of whom have operational risk management processes and policies in place.

In particular, the Investment Manager's Operational Risk Team's role is to assist the organisation in effectively managing the risks of achieving business objectives by executing a framework to identify, measure, mitigate and monitor risks. The team, in partnership with the wider organisation, is responsible for delivering a risk governance structure that facilitates risk discovery, prioritisation, and management in order to influence business discussions and decision making as well as assessing processes, procedures and control structures to ensure proper alignment and promote best practices.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy

The fair value hierarchy as required under FRS 102 is based on the valuation inputs used to fair value the financial assets and liabilities and consideration of the market activity for each individual financial asset and liability. The definition for levels 1, 2 and 3 are set out below.

Level 1: The unadjusted quoted price in an active market for identical assets or liabilities that the entity can access at the measurement date.

Level 2: Inputs other than quoted prices included within Level 1 that are observable (i.e. developed using market data) for the asset or liability, either directly or indirectly. This includes investments in State Street Ireland Unit Trust funds.

Level 3: Inputs are unobservable (i.e. for which market data is unavailable) for the asset or liability.

The level in the fair value hierarchy within which the fair value measurement was categorised in its entirety was determined on the basis of the lowest level input that was significant to the fair value measurement in its entirety. For this purpose, the significance of an input was assessed against the fair value measurement in its entirety. If a fair value measurement used observable inputs, as judged by the Investment Manager, that required significant adjustment based on unobservable inputs, that measurement was a Level 3 measurement.

All financial assets and liabilities not measured at fair value at the financial year end are classified as Level 2, with the exception of cash and cash equivalents which are classified as Level 1.

The following is a summary of the fair value valuation according to the inputs as at 31 August 2024 and as at 31 August 2023, in valuing the Funds' financial assets and liabilities.

State Street IUT Euro Standard Liquidity Fund*

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2024				
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	321,248,367	-	321,248,367
Total Investments	-	321,248,367	-	321,248,367
As at 31 August 2023				
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	250,720,946	-	250,720,946
Total Investments	-	250,720,946	-	250,720,946

* Formerly State Street IUT Euro Ultra Short Bond Fund.

State Street IUT Euro Short Term Liquidity Fund**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2024				
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	437,084,890	-	437,084,890
Total Investments	-	437,084,890	-	437,084,890

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (*continued*)

State Street IUT Euro Short Term Liquidity Fund** (*continued*)

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2023				
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	153,150,233	-	153,150,233
Total Investments	-	153,150,233	-	153,150,233

** Formerly State Street IUT Euro Liquidity Fund.

State Street IUT Global Managed Fund***

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2024				
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	30,194,463	399,559,920	-	429,754,383
Total Investments	30,194,463	399,559,920	-	429,754,383

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2023				
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	7,814,017	388,616,635	-	396,430,652
Total Investments	7,814,017	388,616,635	-	396,430,652

*** Formerly State Street IUT Ethically Managed Fund.

State Street IUT Global Ethical Value Equity Fund

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2024				
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	220,572,324	-	-	220,572,324
Collective Investment Schemes	-	21,918	-	21,918
Total Investments	220,572,324	21,918	-	220,594,242

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2023				
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	213,904,666	-	-	213,904,666
Collective Investment Schemes	-	8,102,663	-	8,102,663
Total Investments	213,904,666	8,102,663	-	222,007,329

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (continued)

State Street IUT Euro Bond Fund****

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	12,073,871	-	12,073,871
Futures Contracts	21,001	-	-	21,001
Forward Foreign Currency Exchange Contracts	-	70	-	70
Assets	21,001	12,073,941	-	12,094,942
Liabilities				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(19,442)	-	-	(19,442)
Forward Foreign Currency Exchange Contracts	-	(477)	-	(477)
Liabilities	(19,442)	(477)	-	(19,919)
Total Investments	1,559	12,073,464	-	12,075,023

**** The Fund terminated on 20 March 2024.

State Street IUT Euro Government Bond Fund*****

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	122,127,088	-	122,127,088
Futures Contracts	112,013	-	-	112,013
Forward Foreign Currency Exchange Contracts	-	40,225	-	40,225
Assets	112,013	122,167,313	-	122,279,326
Liabilities				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(100,421)	-	-	(100,421)
Forward Foreign Currency Exchange Contracts	-	(115,697)	-	(115,697)
Liabilities	(100,421)	(115,697)	-	(216,118)
Total Investments	11,592	122,051,616	-	122,063,208

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

3. Fair Value Hierarchy (continued)

State Street IUT Euro Government Bond Fund***** (continued)

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	144,643,679	-	144,643,679
Futures Contracts	207,857	-	-	207,857
Forward Foreign Currency Exchange Contracts	-	854	-	854
Assets	207,857	144,644,533	-	144,852,390
Liabilities				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(175,396)	-	-	(175,396)
Forward Foreign Currency Exchange Contracts	-	(5,804)	-	(5,804)
Liabilities	(175,396)	(5,804)	-	(181,200)
Total Investments	32,461	144,638,729	-	144,671,190

***** Formerly State Street IUT Euro Allstock Government Bond Fund.

State Street IUT Global 4Good Enhanced Equity Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	158,686,944	-	-	158,686,944
Futures Contracts	9,475	-	-	9,475
Assets	158,696,419	-	-	158,696,419
Liabilities				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(12,145)	-	-	(12,145)
Liabilities	(12,145)	-	-	(12,145)
Total Investments	158,684,274	-	-	158,684,274

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	184,524,278	-	-	184,524,278
Futures Contracts	28,054	-	-	28,054
Total Investments	184,552,332	-	-	184,552,332

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (*continued*)

State Street IUT Balanced Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	12,110,222	425,730,884	-	437,841,106
Forward Foreign Currency Exchange Contracts	-	4,135,152	-	4,135,152
Assets	12,110,222	429,866,036	-	441,976,258
Liabilities				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(1,886,496)	-	(1,886,496)
Liabilities	-	(1,886,496)	-	(1,886,496)
Total Investments	12,110,222	427,979,540	-	440,089,762
As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	12,672,974	432,669,290	-	445,342,264
Forward Foreign Currency Exchange Contracts	-	1,125,298	-	1,125,298
Assets	12,672,974	433,794,588	-	446,467,562
Liabilities				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(4,841,178)	-	(4,841,178)
Liabilities	-	(4,841,178)	-	(4,841,178)
Total Investments	12,672,974	428,953,410	-	441,626,384

State Street IUT North America Equity Index Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	1,068,268,124	-	-	1,068,268,124
Futures Contracts	83,589	-	-	83,589
Total Investments	1,068,351,713	-	-	1,068,351,713
As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	1,011,903,683	-	-	1,011,903,683
Futures Contracts	25,338	-	-	25,338
Total Investments	1,011,929,021	-	-	1,011,929,021

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (continued)

State Street IUT UK Equity Index Fund

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2024				
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	64,668,241	-	-	64,668,241
Futures Contracts	7,765	-	-	7,765
Total Investments	64,676,006	-	-	64,676,006
As at 31 August 2023				
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	61,874,224	-	-	61,874,224
Assets	61,874,224	-	-	61,874,224
Liabilities				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(4,343)	-	-	(4,343)
Liabilities	(4,343)	-	-	(4,343)
Total Investments	61,869,881	-	-	61,869,881

State Street IUT Euro Equity Index Fund

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2024				
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	183,960,764	-	-	183,960,764
Futures Contracts	8,320	-	-	8,320
Total Investments	183,969,084	-	-	183,969,084
As at 31 August 2023				
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	194,607,199	-	-	194,607,199
Assets	194,607,199	-	-	194,607,199
Liabilities				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(6,840)	-	-	(6,840)
Liabilities	(6,840)	-	-	(6,840)
Total Investments	194,600,359	-	-	194,600,359

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (continued)

State Street IUT Euro Government Bond Index Fund

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2024				
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	145,997,415	-	145,997,415
Total Investments	-	145,997,415	-	145,997,415
As at 31 August 2023				
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	105,963,313	-	105,963,313
Total Investments	-	105,963,313	-	105,963,313

State Street IUT Euro Government Long Bond Index Fund

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2024				
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	56,519,257	-	56,519,257
Total Investments	-	56,519,257	-	56,519,257
As at 31 August 2023				
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	1,138,026,612	-	1,138,026,612
Total Investments	-	1,138,026,612	-	1,138,026,612

State Street IUT All Equity Index Fund

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2024				
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	111,461,711	-	111,461,711
Total Investments	-	111,461,711	-	111,461,711
As at 31 August 2023				
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	128,843,036	-	128,843,036
Total Investments	-	128,843,036	-	128,843,036

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (continued)

State Street IUT World Developed Equity Index Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	184,101,199	-	184,101,199
Total Investments	-	184,101,199	-	184,101,199

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	193,193,969	-	193,193,969
Total Investments	-	193,193,969	-	193,193,969

State Street IUT Japan Equity Index Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	106,665,382	-	-	106,665,382
Futures Contracts	9,369	-	-	9,369
Total Investments	106,674,751	-	-	106,674,751

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	101,717,290	-	-	101,717,290
Futures Contracts	27,340	-	-	27,340
Total Investments	101,744,630	-	-	101,744,630

State Street IUT Asia Pacific ex Japan Equity Index Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	66,193,240	157,488	-	66,350,728
Futures Contracts	883	-	-	883
Assets	66,194,123	157,488	-	66,351,611
Liabilities				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(3,364)	-	-	(3,364)
Liabilities	(3,364)	-	-	(3,364)
Total Investments	66,190,759	157,488	-	66,348,247

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (*continued*)

State Street IUT Asia Pacific ex Japan Equity Index Fund (*continued*)

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	70,490,309	-	-	70,490,309
Futures Contracts	599	-	-	599
Assets	70,490,908	-	-	70,490,908
Liabilities				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(3,657)	-	-	(3,657)
Liabilities	(3,657)	-	-	(3,657)
Total Investments	70,487,251	-	-	70,487,251

State Street IUT Europe ex Euro ex UK Equity Index Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	69,105,445	-	-	69,105,445
Futures Contracts	461	-	-	461
Total Investments	69,105,906	-	-	69,105,906

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	66,241,944	-	-	66,241,944
Assets	66,241,944	-	-	66,241,944
Liabilities				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(2,201)	-	-	(2,201)
Liabilities	(2,201)	-	-	(2,201)
Total Investments	66,239,743	-	-	66,239,743

State Street IUT Euro Inflation Linked Bond Index Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	103,542,755	-	103,542,755
Total Investments	-	103,542,755	-	103,542,755

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (*continued*)

State Street IUT Euro Inflation Linked Bond Index Fund (*continued*)

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	248,420,197	-	248,420,197
Total Investments	-	248,420,197	-	248,420,197

State Street IUT Strategic Diversified Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	11,629,216	92,814,883	-	104,444,099
Forward Foreign Currency Exchange Contracts	-	876,239	-	876,239
Assets	11,629,216	93,691,122	-	105,320,338
Liabilities				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(245,900)	-	(245,900)
Liabilities	-	(245,900)	-	(245,900)
Total Investments	11,629,216	93,445,222	-	105,074,438

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	6,702,200	89,946,901	-	96,649,101
Forward Foreign Currency Exchange Contracts	-	250,776	-	250,776
Assets	6,702,200	90,197,677	-	96,899,877
Liabilities				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(1,172,851)	-	(1,172,851)
Liabilities	-	(1,172,851)	-	(1,172,851)
Total Investments	6,702,200	89,024,826	-	95,727,026

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (continued)

State Street IUT Hedged World Developed Equity Index Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	559,061,328	-	559,061,328
Forward Foreign Currency Exchange Contracts	-	7,825,886	-	7,825,886
Assets	-	566,887,214	-	566,887,214
Liabilities				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(3,690,807)	-	(3,690,807)
Liabilities	-	(3,690,807)	-	(3,690,807)
Total Investments	-	563,196,407	-	563,196,407
As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	537,014,726	-	537,014,726
Forward Foreign Currency Exchange Contracts	-	2,139,446	-	2,139,446
Assets	-	539,154,172	-	539,154,172
Liabilities				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(8,597,400)	-	(8,597,400)
Liabilities	-	(8,597,400)	-	(8,597,400)
Total Investments	-	530,556,772	-	530,556,772

State Street IUT Global Developed Equity Index Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	133,518,250	-	-	133,518,250
Futures Contracts	29,187	-	-	29,187
Total Investments	133,547,437	-	-	133,547,437

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	240,081,819	-	-	240,081,819
Futures Contracts	25,242	-	-	25,242
Warrants	-	-	-	-
Assets	240,107,061	-	-	240,107,061
Liabilities				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(1,377)	-	-	(1,377)
Liabilities	(1,377)	-	-	(1,377)
Total Investments	240,105,684	-	-	240,105,684

State Street IUT Euro Core Treasury Long Bond Index Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	254,462,763	-	254,462,763
Total Investments	-	254,462,763	-	254,462,763

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	211,135,038	-	211,135,038
Total Investments	-	211,135,038	-	211,135,038

State Street IUT Emerging Market Equity Index Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	100,776,864	20,397	54,374	100,851,635
Futures Contracts	4,115	-	-	4,115
Total Investments	100,780,979	20,397	54,374	100,855,750

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (continued)

State Street IUT Emerging Market Equity Index Fund (continued)

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Equity Securities	114,517,344	-	33,064	114,550,408
Assets	114,517,344	-	33,064	114,550,408
Liabilities				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(23,937)	-	-	(23,937)
Liabilities	(23,937)	-	-	(23,937)
Total Investments	114,493,407	-	33,064	114,526,471

State Street IUT All World Equity (Developed 75% Hedged) Index Fund

As at 31 August 2024	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	407,725,551	-	407,725,551
Forward Foreign Currency Exchange Contracts	-	5,214,730	-	5,214,730
Assets	-	412,940,281	-	412,940,281
Liabilities				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(2,427,203)	-	(2,427,203)
Liabilities	-	(2,427,203)	-	(2,427,203)
Total Investments	-	410,513,078	-	410,513,078

As at 31 August 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	357,245,526	-	357,245,526
Forward Foreign Currency Exchange Contracts	-	1,366,835	-	1,366,835
Assets	-	358,612,361	-	358,612,361
Liabilities				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(5,314,458)	-	(5,314,458)
Liabilities	-	(5,314,458)	-	(5,314,458)
Total Investments	-	353,297,903	-	353,297,903

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (*continued*)

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2024				
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	1,093,544,304	-	1,093,544,304
Total Investments	-	1,093,544,304	-	1,093,544,304

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2023				
Assets				
Financial assets at fair value through profit or loss:				
Debt Securities	-	39,256,364	-	39,256,364
Total Investments	-	39,256,364	-	39,256,364

State Street IUT Diversified Alternatives Fund

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2024				
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	80,941,536	188,249,321	-	269,190,857
Forward Foreign Currency Exchange Contracts	-	1,559,600	-	1,559,600
Assets	80,941,536	189,808,921	-	270,750,457
Liabilities				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(490,847)	-	(490,847)
Liabilities	-	(490,847)	-	(490,847)
Total Investments	80,941,536	189,318,074	-	270,259,610

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
As at 31 August 2023				
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	68,015,139	175,065,828	-	243,080,967
Forward Foreign Currency Exchange Contracts	-	261,286	-	261,286
Assets	68,015,139	175,327,114	-	243,342,253
Liabilities				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(1,833,370)	-	(1,833,370)
Liabilities	-	(1,833,370)	-	(1,833,370)
Total Investments	68,015,139	173,493,744	-	241,508,883

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

3. Fair Value Hierarchy (continued)

Level 3 Reconciliation

The following tables show a reconciliation of all movements in the fair value of financial instruments categorised within Level 3 for the financial year ended 31 August 2024 and financial year ended 31 August 2023.

Financial year ended	State Street IUT North America Equity Index Fund		State Street IUT Asia Pacific ex Japan Equity Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
Opening balance	-	-	-	19,275
Gains and losses recognised in profit and loss	(181,524)	-	-	(357,832)
Purchases	-	-	-	-
Sales	(157,446)	-	-	(32,590)
Transfers out of Level 3	-	-	-	-
Transfers into Level 3	-	-	-	-
Movement in unrealised	338,970			371,147
Closing balance	-	-	-	-

Financial year ended	State Street IUT Emerging Market Equity Index Fund	
	31 August 2024	31 August 2023
Opening balance	33,064	44,970
Gains and losses recognised in profit and loss	(141,164)	(351,009)
Purchases	162,900	17,914
Sales	(222,282)	(60,482)
Transfers out of Level 3	-	-
Transfers into Level 3	35,939	33,064
Movement in unrealised	185,917	348,607
Closing balance	54,374	33,064

The Level 3 securities as at 31 August 2024 and 31 August 2023 were positions whose value was based on stale prices. The Investment Manager considers that an assessment of reasonably possible alternatives would not be materially different.

4. Operating Income

Financial year ended	State Street IUT Euro Standard Liquidity Fund*		State Street IUT Euro Short Term Liquidity Fund**	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Deposit interest	2,180	263	4,527	1,511
Sundry income	-	-	64	-
	2,180	263	4,591	1,511

*Formerly State Street IUT Euro Ultra Short Bond Fund.

**Formerly State Street IUT Euro Liquidity Fund.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

4. Operating Income (continued)

Financial year ended	State Street IUT Global Managed Fund***		State Street IUT Global Ethical Value Equity Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Deposit interest	28,937	4,759	102,752	64,173
Dividend income	240,442	163,809	6,736,934	6,408,763
Rebate from Manager	299,228	-	-	-
Securities lending income	-	-	53,506	39,164
Sundry income	1,149	2,987	2,622	401
	569,756	171,555	6,895,814	6,512,501

***Formerly State Street IUT Ethically Managed Fund.

Financial year ended	State Street IUT Euro Bond Fund****		State Street IUT Euro Government Bond Fund*****	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Bond income	133,370	259,289	879,193	3,080,145
Deposit interest	9,079	4,775	138,311	37,195
Securities lending income	483	848	12,028	5,364
Sundry income	-	-	-	3
	142,932	264,912	1,029,532	3,122,707

****The Fund terminated on 20 March 2024.

*****Formerly State Street IUT Euro Allstock Government Bond Fund.

Financial year ended	State Street IUT Global 4Good Enhanced Equity Fund		State Street IUT Balanced Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Deposit interest	71,146	13,993	16,218	4,292
Dividend income	4,003,171	4,472,014	214,374	227,196
Securities lending income	47,551	48,374	-	-
Sundry income	23,246	281	5,521	1,862
	4,145,114	4,534,662	236,113	233,350

Financial year ended	State Street IUT North America Equity Index Fund		State Street IUT UK Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Deposit interest	184,177	154,136	14,337	5,266
Dividend income	15,285,960	19,396,952	2,479,882	2,695,408
Securities lending income	198,261	179,823	883	4,127
Sundry income	147,179	516	1,751	338
	15,815,577	19,731,427	2,496,853	2,705,139

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

4. Operating Income (continued)

Financial year ended	State Street IUT Euro Equity Index Fund		State Street IUT Euro Government Bond Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Bond income	-	-	222,222	3,367,079
Deposit interest	26,096	13,306	7,752	2,084
Dividend income	5,948,580	6,763,466	-	-
Securities lending income	28,302	42,325	10,717	9,144
Sundry income	10	427	13	13
	6,002,988	6,819,524	240,704	3,378,320

Financial year ended	State Street IUT Euro Government Long Bond Index Fund		State Street IUT All Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Bond income	11,602,381	34,421,514	-	-
Deposit interest	47,280	25,011	757	3,144
Securities lending income	14,316	26,028	-	-
Sundry income	7	466	-	-
	11,663,984	34,473,019	757	3,144

Financial year ended	State Street IUT World Developed Equity Index Fund		State Street IUT Japan Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Deposit interest	632	84	2,239	855
Dividend income	-	-	2,399,005	3,037,714
Securities lending income	-	-	49,112	69,915
Sundry income	-	-	21,731	7
	632	84	2,472,087	3,108,491

Financial year ended	State Street IUT Asia Pacific ex Japan Equity Index Fund		State Street IUT Europe ex Euro ex UK Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Deposit interest	8,928	8,510	21,625	946
Dividend income	2,342,316	3,426,526	1,887,099	2,190,766
Securities lending income	8,843	17,972	42,952	72,592
Sundry income	238	410	84	151
	2,360,325	3,453,418	1,951,760	2,264,455

Financial year ended	State Street IUT Euro Inflation Linked Bond Index Fund		State Street IUT Strategic Diversified Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Bond income	541,356	19,094,987	-	-
Deposit interest	8,103	2,607	4,166	1,180
Dividend income	-	-	220,829	164,492
Rebate from Manager	-	-	30,798	38,510
Securities lending income	7,912	6,405	-	-
Sundry income	39	103	63	258
	557,410	19,104,102	255,856	204,440

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

4. Operating Income (continued)

Financial year ended	State Street IUT Hedged World Developed Equity Index Fund		State Street IUT Global Developed Equity Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Deposit interest	3,751	838	38,687	24,285
Dividend income	-	-	3,786,406	8,685,997
Securities lending income	-	-	43,022	99,311
Sundry income	-	-	39,761	18,997
	3,751	838	3,907,876	8,828,590

Financial year ended	State Street IUT Euro Core Treasury Long Bond Index Fund		State Street IUT Emerging Market Equity Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Bond income	1,795,152	5,294,528	-	-
Deposit interest	12,245	3,851	27,201	20,745
Dividend income	-	-	3,304,575	4,085,590
Securities lending income	64,188	18,356	23,067	27,457
Sundry income	20	9	53,545	149
	1,871,605	5,316,744	3,408,388	4,133,941

Financial year ended	State Street IUT All World Equity (Developed 75% Hedged) Index Fund		State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Bond income	-	-	18,361,432	1,511,976
Deposit interest	3,062	1,585	56,047	927
Securities lending income	-	-	146,946	4,550
Sundry income	-	-	298	3
	3,062	1,585	18,564,723	1,517,456

Financial year ended	State Street IUT Diversified Alternatives Fund	
	31 August 2024	31 August 2023
	EUR	EUR
Deposit interest	5,281	3,137
Dividend income	1,259,048	1,072,178
Rebate from Manager	198,374	203,527
Securities lending income	3,864	-
Sundry income	28,961	48,921
	1,495,528	1,327,763

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

5. Net Gains/(Losses) on Investments, Foreign Currency and Derivative Contracts

Financial year ended	State Street IUT Euro Standard Liquidity Fund*		State Street IUT Euro Short Term Liquidity Fund**	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Net realised gains/(losses) on investments and derivatives	604,353	(179,129)	2,473,080	1,955,448
Net change in unrealised appreciation on investments and derivatives	10,349,384	5,820,305	2,931,724	3,937,397
	10,953,737	5,641,176	5,404,804	5,892,845

*Formerly State Street IUT Euro Ultra Short Bond Fund.

**Formerly State Street IUT Euro Liquidity Fund.

Financial year ended	State Street IUT Global Managed Fund***		State Street IUT Global Ethical Value Equity Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Net realised gains on investments and derivatives	34,157,032	4,018,995	15,579,974	719,137
Net (losses)/gains on foreign exchange	(3,731)	(12,281)	89,829	(268,039)
Net change in unrealised appreciation on investments and derivatives	25,352,835	8,406,529	20,790,482	7,627,877
	59,506,136	12,413,243	36,460,285	8,078,975

***Formerly State Street IUT Ethically Managed Fund.

Financial year ended	State Street IUT Euro Bond Fund****		State Street IUT Euro Government Bond Fund*****	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Net realised losses on investments and derivatives	(1,794,335)	(3,393,558)	(12,070,945)	(15,046,773)
Net (losses)/gains on foreign exchange	(8,010)	327	530,281	17,746
Net change in unrealised appreciation on investments and derivatives	2,207,700	1,704,326	15,799,026	4,037,924
	405,355	(1,688,905)	4,258,362	(10,991,103)

****The Fund terminated on 20 March 2024.

*****Formerly State Street IUT Euro Allstock Government Bond Fund.

Financial year ended	State Street IUT Global 4Good Enhanced Equity Fund		State Street IUT Balanced Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Net realised gains on investments and derivatives	31,449,564	7,691,212	31,501,024	54,527,338
Net gains/(losses) on foreign exchange	62,772	(153,896)	(5,496,031)	14,267,772
Net change in unrealised appreciation/(depreciation) on investments and derivatives	5,763,986	5,783,421	38,765,424	(43,463,654)
	37,276,322	13,320,737	64,770,417	25,331,456

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

5. Net Gains/(Losses) on Investments, Foreign Currency and Derivative Contracts (*continued*)

Financial year ended	State Street IUT North America Equity Index Fund		State Street IUT UK Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Net realised gains on investments and derivatives	121,217,615	281,947,057	1,734,273	2,627,640
Net losses on foreign exchange	(123,720)	(1,047,680)	(1,798)	(38,878)
Net change in unrealised appreciation/(depreciation) on investments and derivatives	85,493,908	(245,287,130)	6,870,732	163,240
	206,587,803	35,612,247	8,603,207	2,752,002
Financial year ended	State Street IUT Euro Equity Index Fund		State Street IUT Euro Government Bond Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Net realised gains/(losses) on investments and derivatives	12,274,344	18,174,325	(4,766,231)	(12,350,670)
Net gains/(losses) on foreign exchange	1,243	(2,842)	(86)	(319)
Net change in unrealised appreciation on investments and derivatives	10,026,026	15,701,808	10,630,898	1,987,272
	22,301,613	33,873,291	5,864,581	(10,363,717)
Financial year ended	State Street IUT Euro Government Long Bond Index Fund		State Street IUT All Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Net realised (losses)/gains on investments and derivatives	(185,347,277)	(72,925,365)	22,974,282	16,441,652
Net losses on foreign exchange	(480)	(1,790)	-	-
Net change in unrealised appreciation/(depreciation) on investments and derivatives	225,477,021	(24,458,092)	(1,555,733)	223,737
	40,129,264	(97,385,247)	21,418,549	16,665,389
Financial year ended	State Street IUT World Developed Equity Index Fund		State Street IUT Japan Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Net realised gains on investments and derivatives	41,592,147	83,047,523	6,833,642	13,089,162
Net losses on foreign exchange	-	-	(39,373)	(66,552)
Net change in unrealised (depreciation)/appreciation on investments and derivatives	(11,005,511)	(69,448,524)	6,737,129	(9,613,852)
	30,586,636	13,598,999	13,531,398	3,408,758

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

5. Net Gains/(Losses) on Investments, Foreign Currency and Derivative Contracts (*continued*)

Financial year ended	State Street IUT Asia Pacific ex Japan Equity Index Fund		State Street IUT Europe ex Euro ex UK Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Net realised gains on investments and derivatives	2,435,559	7,857,203	5,821,722	13,685,577
Net gains/(losses) on foreign exchange	8,708	(142,323)	2,805	(15,982)
Net change in unrealised appreciation/(depreciation) on investments and derivatives	1,779,580	(14,797,641)	4,733,852	(9,841,392)
	4,223,847	(7,082,761)	10,558,379	3,828,203
Financial year ended	State Street IUT Euro Inflation Linked Bond Index Fund		State Street IUT Strategic Diversified Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Net realised (losses)/gains on investments and derivatives	(21,406,586)	(5,979,921)	3,372,796	1,620,841
Net gains/(losses) on foreign exchange	-	-	(1,541,925)	2,435,317
Net change in unrealised appreciation/(depreciation) on investments and derivatives	21,530,777	(19,602,571)	13,040,432	(654,181)
	124,191	(25,582,492)	14,871,303	3,401,977
Financial year ended	State Street IUT Hedged World Developed Equity Index Fund		State Street IUT Global Developed Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Net realised gains on investments and derivatives	52,505,665	82,755,541	56,180,698	80,233,787
Net (losses)/gains on foreign exchange	(9,500,049)	21,272,523	(25,304)	(137,745)
Net change in unrealised appreciation/(depreciation) on investments and derivatives	66,286,274	(55,454,443)	(18,012,768)	(71,851,451)
	109,291,890	48,573,621	38,142,626	8,244,591
Financial year ended	State Street IUT Euro Core Treasury Long Bond Index Fund		State Street IUT Emerging Market Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Net realised (losses)/gains on investments and derivatives	(19,818,085)	(28,038,062)	2,699,532	5,946,579
Net losses on foreign exchange	-	-	(78,251)	(245,668)
Net change in unrealised appreciation/(depreciation) on investments and derivatives	25,644,089	(8,271,737)	8,322,692	(20,859,153)
	5,826,004	(36,309,799)	10,943,973	(15,158,242)

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

5. Net Gains/(Losses) on Investments, Foreign Currency and Derivative Contracts (continued)

Financial year ended	State Street IUT All World Equity (Developed 75% Hedged) Index Fund		State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Net realised gains/(losses) on investments and derivatives	19,687,039	110,739,153	(9,702,192)	(10,865,714)
Net (losses)/gains on foreign exchange	(5,762,589)	18,634,583	(2)	(7)
Net change in unrealised appreciation/(depreciation) on investments and derivatives	60,053,838	(98,113,687)	(10,675,099)	3,516,331
	73,978,288	31,260,049	(20,377,293)	(7,349,390)

Financial year ended	State Street IUT Diversified Alternatives Fund	
	31 August 2024	31 August 2023
	EUR	EUR
Net realised gains on investments and derivatives	2,819,966	409,178
Net (losses)/gains on foreign exchange	(2,429,950)	4,269,015
Net change in unrealised appreciation/(depreciation) on investments and derivatives	19,046,046	(8,270,204)
	19,436,062	(3,592,011)

6. Operating Expenses

Financial year ended	State Street IUT Euro Standard Liquidity Fund*		State Street IUT Euro Short Term Liquidity Fund**	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Management fees	(60,566)	(51,739)	(129,986)	(104,665)
Audit fees	(7,818)	(8,913)	(7,818)	(8,926)
Depositary fees	(36,819)	(31,709)	(27,450)	(42,192)
Other expenses	(16,430)	(8,264)	(20,021)	(11,855)
	(121,633)	(100,625)	(185,275)	(167,638)

*Formerly State Street IUT Euro Ultra Short Bond Fund.

**Formerly State Street IUT Euro Liquidity Fund.

Financial year ended	State Street IUT Global Managed Fund***		State Street IUT Global Ethical Value Equity Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Management fees	(2,484,420)	(2,323,449)	-	-
Audit fees	(7,813)	(8,880)	(7,872)	(8,922)
Administration fees	-	-	(14,136)	(12,704)
Depositary fees	(47,688)	(43,307)	(60,257)	(41,134)
Other expenses	(16,779)	(7,931)	(18,051)	(9,939)
	(2,556,700)	(2,383,567)	(100,316)	(72,699)

***Formerly State Street IUT Ethically Managed Fund.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

6. Operating Expenses (continued)

Financial year ended	State Street IUT Euro Bond Fund****		State Street IUT Euro Government Bond Fund*****	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Management fees	(554)	(1,003)	-	-
Audit fees	(6,102)	(8,925)	(7,816)	(8,916)
Administration fees	(522)	(1,133)	(7,098)	(10,788)
Depositary fees	(11,274)	(17,524)	(32,237)	(37,234)
Other expenses	(23,801)	(7,685)	(16,004)	(7,842)
	(42,253)	(36,270)	(63,155)	(64,780)

****The Fund terminated on 20 March 2024.

*****Formerly State Street IUT Euro Allstock Government Bond Fund.

Financial year ended	State Street IUT Global 4Good Enhanced Equity Fund		State Street IUT Balanced Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Management fees	-	-	(1,122,805)	(1,417,173)
Audit fees	(7,818)	(8,915)	(7,818)	(8,901)
Depositary fees	(60,447)	(54,825)	(91,624)	(89,643)
Other expenses	(87,694)	(37,625)	(17,733)	(9,687)
	(155,959)	(101,365)	(1,239,980)	(1,525,404)

Financial year ended	State Street IUT North America Equity Index Fund		State Street IUT UK Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Management fees	(2,845)	(13,045)	-	-
Audit fees	(7,818)	(8,821)	(7,818)	(8,922)
Depositary fees	(116,817)	(103,641)	(28,522)	(28,288)
Other expenses	(20,736)	(10,304)	(17,249)	(8,061)
	(148,216)	(135,811)	(53,589)	(45,271)

Financial year ended	State Street IUT Euro Equity Index Fund		State Street IUT Euro Government Bond Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Management fees	(12,567)	(9,016)	-	-
Audit fees	(7,816)	(8,909)	(7,816)	(8,924)
Depositary fees	(69,798)	(61,907)	(32,808)	(32,410)
Other expenses	(24,308)	(11,081)	(15,383)	(7,213)
	(114,489)	(90,913)	(56,007)	(48,547)

Financial year ended	State Street IUT Euro Government Long Bond Index Fund		State Street IUT All Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Management fees	(29,648)	(46,618)	(394,736)	(418,157)
Audit fees	(7,817)	(8,884)	(7,818)	(8,926)
Depositary fees	(108,100)	(159,948)	(24,529)	(23,168)
Other expenses	(16,986)	(8,823)	(15,682)	(7,516)
	(162,551)	(224,273)	(442,765)	(457,767)

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

6. Operating Expenses (continued)

Financial year ended	State Street IUT World Developed Equity Index Fund		State Street IUT Japan Equity Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Management fees	(86,081)	(118,002)	-	-
Audit fees	(7,818)	(8,905)	(7,818)	(8,912)
Depositary fees	(28,028)	(34,704)	(48,859)	(43,856)
Other expenses	(15,819)	(7,651)	(19,198)	(8,728)
	(137,746)	(169,262)	(75,875)	(61,496)
Financial year ended	State Street IUT Asia Pacific ex Japan Equity Index Fund		State Street IUT Europe ex Euro ex UK Equity Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Audit fees	(7,818)	(8,923)	(7,818)	(8,926)
Depositary fees	(65,797)	(67,315)	(49,409)	(58,011)
Other expenses	(20,801)	(10,202)	(25,306)	(18,429)
	(94,416)	(86,440)	(82,533)	(85,366)
Financial year ended	State Street IUT Euro Inflation Linked Bond Index Fund		State Street IUT Strategic Diversified Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Management fees	-	-	(203,659)	(214,404)
Audit fees	(7,816)	(8,924)	(7,884)	(8,929)
Depositary fees	(43,553)	(48,562)	(33,132)	(35,082)
Other expenses	(15,652)	(7,527)	(17,002)	(8,824)
	(67,021)	(65,013)	(261,677)	(267,239)
Financial year ended	State Street IUT Hedged World Developed Equity Index Fund		State Street IUT Global Developed Equity Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Management fees	(173,647)	(167,372)	-	-
Audit fees	(7,817)	(8,866)	(7,818)	(8,877)
Depositary fees	(82,062)	(78,944)	(49,052)	(58,493)
Other expenses	(16,726)	(8,560)	(26,818)	(18,893)
	(280,252)	(263,742)	(83,688)	(86,263)
Financial year ended	State Street IUT Euro Core Treasury Long Bond Index Fund		State Street IUT Emerging Market Equity Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Management fees	(201,198)	(176,479)	-	-
Audit fees	(7,816)	(8,924)	(7,870)	(17,254)
Administration fees	-	-	(13,694)	(16,976)
Depositary fees	(39,681)	(38,479)	(91,706)	(139,000)
Other expenses	(17,651)	(7,190)	(60,076)	(88,208)
	(266,346)	(231,072)	(173,346)	(261,438)

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

6. Operating Expenses (continued)

Financial year ended	State Street IUT All World Equity (Developed 75% Hedged) Index Fund		State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Management fees	(421,050)	(427,174)	(8,751)	(11,232)
Audit fees	(7,884)	(8,907)	(7,921)	(8,929)
Administration fees	(47,301)	(56,942)	(86,905)	(5,753)
Depositary fees	(66,151)	(72,351)	(91,908)	(25,465)
Other expenses	(17,433)	(9,263)	(16,757)	(8,590)
	(559,819)	(574,637)	(212,242)	(59,969)

Financial year ended	State Street IUT Diversified Alternatives Fund	
	31 August 2024	31 August 2023
	EUR	EUR
Management fees	(64,581)	(67,465)
Audit fees	(7,922)	(8,926)
Depositary fees	(48,969)	(41,353)
Other expenses	(16,537)	(6,138)
	(138,009)	(123,882)

7. Cash and Cash Equivalents, Bank Overdrafts and Cash due to broker

As at	State Street IUT Euro Standard Liquidity Fund*		State Street IUT Euro Short Term Liquidity Fund**	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Cash at bank and cash equivalents	95,245	8,641	74,696	74,619
	95,245	8,641	74,696	74,619

*Formerly State Street IUT Euro Ultra Short Bond Fund.

**Formerly State Street IUT Euro Liquidity Fund.

As at	State Street IUT Global Managed Fund***		State Street IUT Global Ethical Value Equity Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Cash at bank and cash equivalents	114,059	627,259	1,415,949	743,003
Bank overdraft	(4,332)	-	-	-
	109,727	627,259	1,415,949	743,003

***Formerly State Street IUT Ethically Managed Fund.

As at	State Street IUT Euro Bond Fund****		State Street IUT Euro Government Bond Fund*****	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Cash at bank and cash equivalents	23,262	197,115	1,975,082	3,589,763
Restricted cash collateral with brokers	-	97,264	1,260,229	1,111,555
Cash due to brokers	-	(45,243)	(903,700)	(512,183)
	23,262	249,136	2,331,611	4,189,135

****The Fund terminated on 20 March 2024.

*****Formerly State Street IUT Euro Allstock Government Bond Fund.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

7. Cash and Cash Equivalents, Bank Overdrafts and Cash due to broker (continued)

As at	State Street IUT Global 4Good Enhanced Equity Fund		State Street IUT Balanced Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Cash at bank and cash equivalents	864,147	1,888,281	97,285	697,025
Restricted cash collateral with brokers	61,161	20,990	-	-
Bank overdraft	-	-	(58,487)	-
Cash due to brokers	-	(263)	-	-
	925,308	1,909,008	38,798	697,025
As at	State Street IUT North America Equity Index Fund		State Street IUT UK Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Cash at bank and cash equivalents	2,663,685	2,156,523	12,053	89,017
Restricted cash collateral with brokers	197,883	48,132	14,477	10,685
Bank overdraft	-	-	(252,938)	-
	2,861,568	2,204,655	(226,408)	99,702
As at	State Street IUT Euro Equity Index Fund		State Street IUT Euro Government Bond Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Cash at bank and cash equivalents	606,516	314,289	281,678	202,825
Restricted cash collateral with brokers	39,829	21,038	-	-
	646,345	335,327	281,678	202,825
As at	State Street IUT Euro Government Long Bond Index Fund		State Street IUT All Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Cash at bank and cash equivalents	163,940	3,757,477	20,219	50,253
	163,940	3,757,477	20,219	50,253
As at	State Street IUT World Developed Equity Index Fund		State Street IUT Japan Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Cash at bank and cash equivalents	18,090	25,376	250,484	797,474
Restricted cash collateral with brokers	-	-	25,888	14,400
	18,090	25,376	276,372	811,874
As at	State Street IUT Asia Pacific ex Japan Equity Index Fund		State Street IUT Europe ex Euro ex UK Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Cash at bank and cash equivalents	38,280	183,536	68,491	120,538
Restricted cash collateral with brokers	118,278	121,929	6,529	8,399
	156,558	305,465	75,020	128,937

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

7. Cash and Cash Equivalents, Bank Overdrafts and Cash due to broker (continued)

As at	State Street IUT Euro Inflation Linked Bond Index Fund		State Street IUT Strategic Diversified Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Cash at bank and cash equivalents	64,476	115,249	74,406	64,431
	64,476	115,249	74,406	64,431
As at	State Street IUT Hedged World Developed Equity Index Fund		State Street IUT Global Developed Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Cash at bank and cash equivalents	86,329	86,012	794,809	1,214,975
Restricted cash collateral with brokers	-	-	11,640	32,106
	86,329	86,012	806,449	1,247,081
As at	State Street IUT Euro Core Treasury Long Bond Index Fund		State Street IUT Emerging Market Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Cash at bank and cash equivalents	1,255,002	1,099,666	568,233	655,441
Restricted cash collateral with brokers	-	-	27,596	38,717
Bank overdraft	-	-	-	(1,584)
	1,255,002	1,099,666	595,829	692,574
As at	State Street IUT All World Equity (Developed 75% Hedged) Index Fund		State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Cash at bank and cash equivalents	59,513	77,797	2,629,875	105,389
	59,513	77,797	2,629,875	105,389
As at	State Street IUT Diversified Alternatives Fund			
	31 August 2024 EUR		31 August 2023 EUR	
Cash at bank and cash equivalents	200,358		834,965	
	200,358		834,965	

8. Debtors

As at	State Street IUT Euro Standard Liquidity Fund*		State Street IUT Euro Short Term Liquidity Fund**	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Sale of securities awaiting settlement	-	-	-	14,109
Subscriptions of units awaiting settlement	28,502	86	680	-
Sundry income receivable	298	-	298	-
Reclaim receivable	367	-	367	-
	29,167	86	1,345	14,109

*Formerly State Street IUT Euro Ultra Short Bond Fund.

**Formerly State Street IUT Euro Liquidity Fund.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

8. Debtors (*continued*)

As at	State Street IUT Global Managed Fund***		State Street IUT Global Ethical Value Equity Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Dividend income receivable	-	-	217,021	213,099
Sale of securities awaiting settlement	351,500	-	-	4,995
Sundry income receivable	503	3,446	298	745
Fee rebate receivable	104,125	-	-	88
Reclaim receivable	293	-	277,799	201,245
	456,421	3,446	495,118	420,172

***Formerly State Street IUT Ethically Managed Fund.

As at	State Street IUT Euro Bond Fund****		State Street IUT Euro Government Bond Fund*****	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Bond income receivable	-	85,752	956,946	1,312,668
Sundry income receivable	1,094	42	2,145	79
Reclaim receivable	563	119	334	-
	1,657	85,913	959,425	1,312,747

****The Fund terminated on 20 March 2024.

*****Formerly State Street IUT Euro Allstock Government Bond Fund.

As at	State Street IUT Global 4Good Enhanced Equity Fund		State Street IUT Balanced Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Dividend income receivable	197,654	357,291	-	-
Sale of securities awaiting settlement	-	-	-	670,000
Subscriptions of units awaiting settlement	-	-	154,645	42,906
Sundry income receivable	4,105	25,743	298	-
Fee rebate receivable	-	370	-	-
Reclaim receivable	122,996	129,575	186	-
	324,755	512,979	155,129	712,906

As at	State Street IUT North America Equity Index Fund		State Street IUT UK Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Dividend income receivable	1,033,657	1,333,996	482,565	486,492
Sale of securities awaiting settlement	-	10,964,011	-	94,298
Subscriptions of units awaiting settlement	1,347,302	-	-	-
Sundry income receivable	39,076	10,988	1,841	799
Reclaim receivable	496	504	3,568	3,896
	2,420,531	12,309,499	487,974	585,485

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

8. Debtors (continued)

As at	State Street IUT Euro Equity Index Fund		State Street IUT Euro Government Bond Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Bond income receivable	-	-	1,375,735	979,865
Dividend income receivable	21,440	64,241	-	-
Subscriptions of units awaiting settlement	110,000	13,625	-	-
Sundry income receivable	1,046	-	3,395	346
Fee rebate receivable	-	748	-	-
Reclaim receivable	904,897	888,711	-	-
	1,037,383	967,325	1,379,130	980,211

As at	State Street IUT Euro Government Long Bond Index Fund		State Street IUT All Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Bond income receivable	583,376	11,893,494	-	-
Sale of securities awaiting settlement	1,173,984	-	-	-
Subscriptions of units awaiting settlement	1,761	2,078	-	13,625
Sundry income receivable	1,270	1,084	298	-
Reclaim receivable	-	-	367	-
	1,760,391	11,896,656	665	13,625

As at	State Street IUT World Developed Equity Index Fund		State Street IUT Japan Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Dividend income receivable	-	-	145,823	136,368
Subscriptions of units awaiting settlement	151	-	90,000	12,841
Sundry income receivable	298	-	4,095	1,468
Fee rebate receivable	-	-	363	362
Reclaim receivable	367	-	-	-
	816	-	240,281	151,039

As at	State Street IUT Asia Pacific ex Japan Equity Index Fund		State Street IUT Europe ex Euro ex UK Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Dividend income receivable	199,397	312,242	2,769	1,168
Sale of securities awaiting settlement	2,178	2,117	587	-
Sundry income receivable	798	4,709	1,046	2,213
Fee rebate receivable	-	405	-	973
Reclaim receivable	497	397	323,721	460,665
	202,870	319,870	328,123	465,019

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

8. Debtors (*continued*)

As at	State Street IUT Euro Inflation Linked Bond Index Fund		State Street IUT Strategic Diversified Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Bond income receivable	233,921	623,590	-	-
Dividend income receivable	-	-	50,544	-
Subscriptions of units awaiting settlement	-	-	36,381	-
Sundry income receivable	356	1,270	519	221
Fee rebate receivable	-	-	21,924	20,091
Reclaim receivable	-	-	271	-
	234,277	624,860	109,639	20,312

As at	State Street IUT Hedged World Developed Equity Index Fund		State Street IUT Global Developed Equity Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Dividend income receivable	-	-	161,391	391,707
Sale of securities awaiting settlement	-	-	14	58,757
Subscriptions of units awaiting settlement	31,736	12,841	-	-
Sundry income receivable	3,240	-	11,858	14,615
Fee rebate receivable	-	-	-	871
Reclaim receivable	548	-	224,011	269,903
	35,524	12,841	397,274	735,853

As at	State Street IUT Euro Core Treasury Long Bond Index Fund		State Street IUT Emerging Market Equity Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Bond income receivable	1,708,247	1,314,916	-	-
Dividend income receivable	-	-	156,202	222,843
Sale of securities awaiting settlement	-	-	20,632	23,223
Subscriptions of units awaiting settlement	-	-	170,000	-
Sundry income receivable	34,520	544	115,825	45,693
Fee rebate receivable	-	-	122	7,531
Reclaim receivable	-	-	13,417	9,389
	1,742,767	1,315,460	476,198	308,679

As at	State Street IUT All World Equity (Developed 75% Hedged) Index Fund		State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Bond income receivable	-	-	9,644,666	339,845
Subscriptions of units awaiting settlement	1,600,000	-	63,828	15,767
Sundry income receivable	298	-	87,112	-
Reclaim receivable	367	-	9,004	-
	1,600,665	-	9,804,610	355,612

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

8. Debtors (continued)

As at	State Street IUT Diversified Alternatives Fund	
	31 August 2024 EUR	31 August 2023 EUR
Sale of securities awaiting settlement	7,752,040	99,430
Subscriptions of units awaiting settlement	500,000	-
Sundry income receivable	298	-
Fee rebate receivable	176,059	107,566
	8,428,397	206,996

9. Creditors (amounts falling due within one year)

As at	State Street IUT Euro Standard Liquidity Fund*		State Street IUT Euro Short Term Liquidity Fund**	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Audit fees payable	(7,959)	(8,115)	(8,442)	(8,330)
Depository fees payable	(13,140)	(7,471)	(10,201)	(6,794)
Management fees payable	(16,375)	(7,631)	(34,657)	(26,640)
Redemption of Units awaiting settlement	-	-	-	(18,547,832)
Other payables	(10,555)	(8,200)	(24,484)	(20,454)
	(48,029)	(31,417)	(77,784)	(18,610,050)

*Formerly State Street IUT Euro Ultra Short Bond Fund.

**Formerly State Street IUT Euro Liquidity Fund.

As at	State Street IUT Global Managed Fund***		State Street IUT Global Ethical Value Equity Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Administration fees payable	-	-	(4,834)	(3,389)
Audit fees payable	(13,647)	(13,919)	(7,580)	(7,683)
Depository fees payable	(15,640)	(10,675)	(21,702)	(6,235)
Management fees payable	(644,540)	(399,898)	-	-
Redemption of Units awaiting settlement	(351,500)	(6,500)	(351,500)	-
Other payables	(2,947)	(3,061)	(6,426)	(2,367)
	(1,028,274)	(434,053)	(392,042)	(19,674)

***Formerly State Street IUT Ethically Managed Fund.

As at	State Street IUT Euro Bond Fund****		State Street IUT Euro Government Bond Fund*****	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Administration fees payable	(32)	(220)	(2,199)	(2,455)
Audit fees payable	(7,688)	(9,560)	(9,499)	(9,657)
Depository fees payable	(512)	(3,768)	(10,243)	(8,674)
Management fees payable	-	(168)	-	-
Redemption of Units awaiting settlement	-	-	-	(6,500)
Other payables	(16,687)	(4,057)	(5,938)	(3,173)
	(24,919)	(17,773)	(27,879)	(30,459)

****The Fund terminated on 20 March 2024.

*****Formerly State Street IUT Euro Allstock Government Bond Fund.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

9. Creditors (amounts falling due within one year) (*continued*)

As at	State Street IUT Global 4Good Enhanced Equity Fund		State Street IUT Balanced Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Audit fees payable	(7,058)	(7,214)	(7,704)	(8,076)
Depositary fees payable	(15,723)	(14,253)	(33,841)	(21,448)
Management fees payable	-	-	(296,649)	(213,174)
Purchase of securities awaiting settlement	-	-	(144,644)	-
Redemption of Units awaiting settlement	-	-	(10,000)	(49,000)
Other payables	(24,393)	(3,781)	(16,789)	(14,624)
	(47,174)	(25,248)	(509,627)	(306,322)

As at	State Street IUT North America Equity Index Fund		State Street IUT UK Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Audit fees payable	(8,827)	(8,715)	(7,165)	(7,053)
Depositary fees payable	(41,668)	(29,491)	(10,195)	(7,177)
Management fees payable	-	(2,306)	-	-
Redemption of Units awaiting settlement	-	(33,895)	-	-
Other payables	(10,712)	(5,009)	(4,949)	(985)
	(61,207)	(79,416)	(22,309)	(15,215)

As at	State Street IUT Euro Equity Index Fund		State Street IUT Euro Government Bond Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Audit fees payable	(7,348)	(7,237)	(9,504)	(9,662)
Depositary fees payable	(29,949)	(18,234)	(9,403)	(7,208)
Management fees payable	(2,953)	(2,920)	-	-
Other payables	(7,787)	(252)	(5,290)	(3,250)
	(48,037)	(28,643)	(24,197)	(20,120)

As at	State Street IUT Euro Government Long Bond Index Fund		State Street IUT All Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Audit fees payable	(4,944)	(5,102)	(7,656)	(7,813)
Depositary fees payable	(36,488)	(45,228)	(9,141)	(5,397)
Management fees payable	(7,553)	(5,366)	(96,846)	(72,539)
Purchase of securities awaiting settlement	(1,243,667)	-	-	-
Redemption of Units awaiting settlement	-	(20,850)	-	-
Other payables	(9,086)	(5,753)	(7,363)	(5,412)
	(1,301,738)	(82,299)	(121,006)	(91,161)

As at	State Street IUT World Developed Equity Index Fund		State Street IUT Japan Equity Index Fund	
	31 August 2024 EUR	31 August 2023 EUR	31 August 2024 EUR	31 August 2023 EUR
Audit fees payable	(7,831)	(7,987)	(7,942)	(7,830)
Depositary fees payable	(10,335)	(7,122)	(18,581)	(11,654)
Management fees payable	(21,538)	(17,452)	-	-
Other payables	(7,206)	(5,093)	(7,186)	(2,456)
	(46,910)	(37,654)	(33,709)	(21,940)

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

9. Creditors (amounts falling due within one year) (*continued*)

As at	State Street IUT Asia Pacific ex Japan Equity Index Fund		State Street IUT Europe ex Euro ex UK Equity Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Audit fees payable	(7,799)	(7,687)	(7,755)	(7,643)
Depositary fees payable	(30,282)	(17,180)	(17,745)	(14,463)
Purchase of securities awaiting settlement	-	(1,667)	-	-
Other payables	(3,303)	(4,223)	(24,352)	(15,231)
	(41,384)	(30,757)	(49,852)	(37,337)

As at	State Street IUT Euro Inflation Linked Bond Index Fund		State Street IUT Strategic Diversified Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Audit fees payable	(9,456)	(9,615)	(9,487)	(9,577)
Depositary fees payable	(13,907)	(11,173)	(12,678)	(8,680)
Management fees payable	-	-	(52,795)	(34,680)
Redemption of Units awaiting settlement	-	(20,850)	(40,401)	-
Other payables	(4,412)	(2,529)	(8,118)	(5,701)
	(27,775)	(44,167)	(123,479)	(58,638)

As at	State Street IUT Hedged World Developed Equity Index Fund		State Street IUT Global Developed Equity Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Audit fees payable	(9,471)	(9,628)	(7,438)	(7,595)
Depositary fees payable	(29,261)	(18,843)	(12,391)	(15,236)
Management fees payable	(44,445)	(31,149)	-	-
Purchase of securities awaiting settlement	(21,736)	-	-	(94,104)
Redemption of Units awaiting settlement	(10,000)	-	-	-
Other payables	(7,784)	(3,620)	(20,784)	(12,936)
	(122,697)	(63,240)	(40,613)	(129,871)

As at	State Street IUT Euro Core Treasury Long Bond Index Fund		State Street IUT Emerging Market Equity Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Administration fees payable	-	-	(4,406)	(3,718)
Audit fees payable	(9,509)	(9,667)	-	-
Depositary fees payable	(14,150)	(9,972)	(36,956)	(33,149)
Management fees payable	(53,943)	(33,732)	-	-
Purchase of securities awaiting settlement	-	-	(12,718)	-
Other payables	(4,039)	(254)	(56,353)	(22,658)
	(81,641)	(53,625)	(110,433)	(59,525)

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

9. Creditors (amounts falling due within one year) (continued)

As at	State Street IUT All World Equity (Developed 75% Hedged) Index Fund		State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	
	31 August 2024	31 August 2023	31 August 2024	31 August 2023
	EUR	EUR	EUR	EUR
Administration fees payable	(16,926)	(11,279)	(45,783)	(1,217)
Audit fees payable	(7,580)	(7,670)	(9,487)	(9,540)
Depository fees payable	(25,147)	(16,326)	(41,811)	(5,530)
Management fees payable	(114,839)	(66,005)	(2,139)	(1,692)
Purchase of securities awaiting settlement	(1,550,921)	-	-	(15,088)
Redemption of Units awaiting settlement	(49,095)	(27,800)	-	-
Other payables	(10,685)	(7,239)	(7,921)	(4,381)
	(1,775,193)	(136,319)	(107,141)	(37,448)

As at	State Street IUT Diversified Alternatives Fund	
	31 August 2024	31 August 2023
	EUR	EUR
Audit fees payable	(7,580)	(7,632)
Depository fees payable	(18,035)	(10,257)
Management fees payable	(68,249)	(46,478)
Purchase of securities awaiting settlement	(9,705,752)	(787,130)
Redemption of Units awaiting settlement	-	(100,000)
Other payables	(11,090)	(8,509)
	(9,810,706)	(960,006)

10. Units in Issue

State Street IUT Euro Standard Liquidity Fund*

Number of Units		31 August 2024			
Issued and Fully Paid		Gross	S15	S20	S30
Balance at beginning of financial year		220,136,317	24,687,416	1,149,584	924,231
Issued during financial year		53,615,287	27,169,613	803,808	396,885
Redeemed during financial year		(8,118,605)	(15,434,103)	(512,699)	(278,216)
Balance at end of financial year		265,632,999	36,422,926	1,440,693	1,042,900

Number of Units		31 August 2023			
Issued and Fully Paid		Gross	S15	S20	S30
Balance at beginning of financial year		222,117,628	25,267,276	1,585,276	1,103,163
Issued during financial year		8,398,338	19,094,676	526,295	174,558
Redeemed during financial year		(10,379,649)	(19,674,536)	(961,987)	(353,490)
Balance at end of financial year		220,136,317	24,687,416	1,149,584	924,231

* Formerly State Street IUT Euro Ultra Short Bond Fund.

State Street IUT Euro Short Term Liquidity Fund**

Number of Units		31 August 2024			
Issued and Fully Paid		Gross	S17	S20	S30
Balance at beginning of financial year		2,938,009	93,663,410	13,758,142	19,484,198
Issued during financial year		128,326,161	75,573,980	7,829,244	1,974,076
Redeemed during financial year		(8,306,896)	(57,370,853)	(9,430,350)	(5,491,636)
Balance at end of financial year		122,957,274	111,866,537	12,157,036	15,966,638

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

10. Units in Issue (continued)

State Street IUT Euro Short Term Liquidity Fund** (continued)

Number of Units Issued and Fully Paid	Gross	31 August 2023		
		S17	S20	S30
Balance at beginning of financial year	162,447,007	20,640,780	39,426,719	25,921,080
Issued during financial year	63,269,154	143,125,188	12,896,142	3,356,010
Redeemed during financial year	(222,778,152)	(70,102,558)	(38,564,719)	(9,792,892)
Balance at end of financial year	2,938,009	93,663,410	13,758,142	19,484,198

** Formerly State Street IUT Euro Liquidity Fund.

State Street IUT Global Managed Fund***

Number of Units Issued and Fully Paid	31 Aug 2024	31 Aug 2023
	S60	S60
Balance at beginning of financial year	42,662,665	43,573,740
Issued during financial year	58,723	73,313
Redeemed during financial year	(2,512,915)	(984,388)
Balance at end of financial year	40,208,473	42,662,665

*** Formerly State Street IUT Ethically Managed Fund.

State Street IUT Global Ethical Value Equity Fund

Number of Units Issued and Fully Paid	31 Aug 2024	31 Aug 2023
	Gross	Gross
Balance at beginning of financial year	111,805,203	105,951,386
Issued during financial year	27,369,984	21,896,274
Redeemed during financial year	(46,721,029)	(16,042,457)
Balance at end of financial year	92,454,158	111,805,203

State Street IUT Euro Bond Fund****

Number of Units Issued and Fully Paid	31 Aug 2024		31 Aug 2023	
	Gross	S30	Gross	S30
Balance at beginning of financial year	7,163,643	362,736	13,622,008	362,736
Issued during financial year	2,812,859	-	4,120,616	-
Redeemed during financial year	(9,976,502)	(362,736)	(10,578,981)	-
Balance at end of financial year	-	-	7,163,643	362,736

**** The Fund terminated on 20 March 2024.

State Street IUT Euro Government Bond Fund*****

Number of Units Issued and Fully Paid	31 Aug 2024	31 Aug 2023
	Gross	Gross
Balance at beginning of financial year	117,153,542	146,159,995
Issued during financial year	66,295,929	17,993,568
Redeemed during financial year	(89,898,128)	(47,000,021)
Balance at end of financial year	93,551,343	117,153,542

***** Formerly State Street IUT Euro Allstock Government Bond Fund.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

10. Units in Issue (continued)

State Street IUT Global 4Good Enhanced Equity Fund

Number of Units	31 Aug 2024	31 Aug 2023
Issued and Fully Paid	Gross	Gross
Balance at beginning of financial year	6,036,604	5,879,935
Issued during financial year	1,025,577	1,721,290
Redeemed during financial year	(2,923,988)	(1,564,621)
Balance at end of financial year	4,138,193	6,036,604

State Street IUT Balanced Fund

Number of Units	31 August 2024				
Issued and Fully Paid	Net	S15	S20	S25*	S29
Balance at beginning of financial year	6,830,548	22,929,122	19,564,547	140,474	5,758,186
Issued during financial year	335,025	3,002,515	1,766,024	-	536,031
Redeemed during financial year	(2,643,811)	(3,735,146)	(1,911,690)	-	(159,019)
Balance at end of financial year	4,521,762	22,196,491	19,418,881	140,474	6,135,198

*The S25 Class became dormant during the financial year ended 31 August 2024.

Number of Units	31 August 2024
Issued and Fully Paid	S30
Balance at beginning of financial year	96,031,010
Issued during financial year	7,049,748
Redeemed during financial year	(26,695,490)
Balance at end of financial year	76,385,268

Number of Units	31 August 2023				
Issued and Fully Paid	Net	S15	S20	S25	S29
Balance at beginning of financial year	10,130,632	34,438,049	19,517,311	6,678,902	5,401,314
Issued during financial year	617,256	4,094,466	1,631,022	260,215	860,195
Redeemed during financial year	(3,917,340)	(15,603,393)	(1,583,786)	(6,798,643)	(503,323)
Balance at end of financial year	6,830,548	22,929,122	19,564,547	140,474	5,758,186

Number of Units	31 August 2023
Issued and Fully Paid	S30
Balance at beginning of financial year	142,305,994
Issued during financial year	9,629,270
Redeemed during financial year	(55,904,254)
Balance at end of financial year	96,031,010

State Street IUT North America Equity Index Fund

Number of Units	31 Aug 2024		31 Aug 2023	
Issued and Fully Paid	Gross	S20 *	Gross	S20
Balance at beginning of financial year	150,562,499	1,363,239	221,131,568	1,408,373
Issued during financial year	11,140,067	43,162	26,127,549	99,730
Redeemed during financial year	(34,208,798)	(1,406,401)	(96,696,618)	(144,864)
Balance at end of financial year	127,493,768	-	150,562,499	1,363,239

*The S20 Class became dormant during the financial year ended 31 August 2024.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

10. Units in Issue (continued)

State Street IUT UK Equity Index Fund

Number of Units	31 Aug 2024	31 Aug 2023
Issued and Fully Paid	Gross	Gross
Balance at beginning of financial year	19,802,520	30,147,987
Issued during financial year	2,313,549	3,172,395
Redeemed during financial year	(4,936,302)	(13,517,862)
Balance at end of financial year	17,179,767	19,802,520

State Street IUT Euro Equity Index Fund

Number of Units	31 Aug 2024		31 Aug 2023	
Issued and Fully Paid	Gross	S20	Gross	S20
Balance at beginning of financial year	45,569,589	3,406,412	65,266,554	1,522,367
Issued during financial year	3,824,479	67,193	6,564,024	2,463,674
Redeemed during financial year	(11,782,226)	(1,356,142)	(26,260,989)	(579,629)
Balance at end of financial year	37,611,842	2,117,463	45,569,589	3,406,412

State Street IUT Euro Government Bond Index Fund

Number of Units	31 Aug 2024	31 Aug 2023
Issued and Fully Paid	Gross	Gross
Balance at beginning of financial year	52,702,897	66,789,040
Issued during financial year	30,756,009	9,181,383
Redeemed during financial year	(14,681,716)	(23,267,526)
Balance at end of financial year	68,777,190	52,702,897

State Street IUT Euro Government Long Bond Index Fund

Number of Units	31 August 2024			
Issued and Fully Paid	Gross	S20	S29	S30
Balance at beginning of financial year	567,390,825	4,216,121	2,035,324	1,549,026
Issued during financial year	8,213,282	692,977	1,382,287	114,106
Redeemed during financial year	(554,720,860)	(1,782,161)	(258,270)	(934,241)
Balance at end of financial year	20,883,247	3,126,937	3,159,341	728,891
Number of Units	31 August 2023			
Issued and Fully Paid	Gross	S20	S29	S30
Balance at beginning of financial year	387,068,401	3,842,941	1,797,889	10,941,611
Issued during financial year	277,218,348	1,150,106	721,891	1,993,164
Redeemed during financial year	(96,895,924)	(776,926)	(484,456)	(11,385,749)
Balance at end of financial year	567,390,825	4,216,121	2,035,324	1,549,026

State Street IUT All Equity Index Fund

Number of Units	31 August 2024	
Issued and Fully Paid	S20	S37.5
Balance at beginning of financial year	14,157,792	24,309,937
Issued during financial year	781,639	636,488
Redeemed during financial year	(7,488,599)	(5,274,600)
Balance at end of financial year	7,450,832	19,671,825

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

10. Units in Issue (continued)

State Street IUT All Equity Index Fund (continued)

Number of Units Issued and Fully Paid	31 August 2023	
	S20	S37.5
Balance at beginning of financial year	17,524,140	29,194,217
Issued during financial year	1,038,481	169,189
Redeemed during financial year	(4,404,829)	(5,053,469)
Balance at end of financial year	14,157,792	24,309,937

State Street IUT World Developed Equity Index Fund

Number of Units Issued and Fully Paid	Gross	31 August 2024		
		S15	S20	S37.5
Balance at beginning of financial year	34,546,560	3,019,810	2,475,242	4,550,442
Issued during financial year	5,790,019	169,252	334,396	23,407
Redeemed during financial year	(12,709,625)	(73,611)	(1,870,488)	(1,422,880)
Balance at end of financial year	27,626,954	3,115,451	939,150	3,150,969

Number of Units Issued and Fully Paid	Gross	31 August 2023		
		S15	S20	S37.5
Balance at beginning of financial year	59,913,327	6,655,519	4,543,548	7,181,245
Issued during financial year	39,110	1,941,236	750,542	104,571
Redeemed during financial year	(25,405,877)	(5,576,945)	(2,818,848)	(2,735,374)
Balance at end of financial year	34,546,560	3,019,810	2,475,242	4,550,442

State Street IUT Japan Equity Index Fund

Number of Units Issued and Fully Paid	31 Aug 2024		31 Aug 2023
	Gross		Gross
Balance at beginning of financial year	56,256,739		82,400,224
Issued during financial year	7,060,215		10,980,130
Redeemed during financial year	(12,864,448)		(37,123,615)
Balance at end of financial year	50,452,506		56,256,739

State Street IUT Asia Pacific ex Japan Equity Index Fund

Number of Units Issued and Fully Paid	31 Aug 2024		31 Aug 2023
	Gross		Gross
Balance at beginning of financial year	25,129,951		37,025,822
Issued during financial year	1,764,292		4,816,923
Redeemed during financial year	(5,498,716)		(16,712,794)
Balance at end of financial year	21,395,527		25,129,951

State Street IUT Europe ex Euro ex UK Equity Index Fund

Number of Units Issued and Fully Paid	31 Aug 2024		31 Aug 2023
	Gross		Gross
Balance at beginning of financial year	20,585,383		30,722,733
Issued during financial year	1,886,551		3,529,250
Redeemed during financial year	(4,608,320)		(13,666,600)
Balance at end of financial year	17,863,614		20,585,383

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

10. Units in Issue (continued)

State Street IUT Euro Inflation Linked Bond Index Fund

Number of Units	31 Aug 2024	31 Aug 2023
Issued and Fully Paid	Gross	Gross
Balance at beginning of financial year	186,502,649	176,053,297
Issued during financial year	47,437,778	36,976,783
Redeemed during financial year	(156,248,453)	(26,527,431)
Balance at end of financial year	77,691,974	186,502,649

State Street IUT Strategic Diversified Fund

Number of Units	31 Aug 2024		31 Aug 2023	
Issued and Fully Paid	Gross	S35	Gross	S35
Balance at beginning of financial year	31,306,668	29,597,151	31,306,668	39,740,203
Issued during financial year	-	840,420	-	779,673
Redeemed during financial year	-	(3,543,619)	-	(10,922,725)
Balance at end of financial year	31,306,668	26,893,952	31,306,668	29,597,151

State Street IUT Hedged World Developed Equity Index Fund

Number of Units	31 August 2024				
Issued and Fully Paid	Gross	S10	S15	S17	S23
Balance at beginning of financial year	122,833,775	12,372,420	5,602,335	6,307,488	15,831,984
Issued during financial year	2,970,258	-	246,003	121,521	1,203,258
Redeemed during financial year	(16,614,097)	-	(669,741)	(5,717,988)	(1,545,706)
Balance at end of financial year	109,189,936	12,372,420	5,178,597	711,021	15,489,536

Number of Units	31 August 2023				
Issued and Fully Paid	Gross	S10*	S15	S17	S23
Balance at beginning of financial year	171,833,629	-	5,873,531	6,603,213	16,351,541
Issued during financial year	1,915,146	26,662,137	216,828	345,521	1,236,474
Redeemed during financial year	(50,915,000)	(14,289,717)	(488,024)	(641,246)	(1,756,031)
Balance at end of financial year	122,833,775	12,372,420	5,602,335	6,307,488	15,831,984

* The S10 Class launched on 1 December 2022.

State Street IUT Global Developed Equity Index Fund

Number of Units	31 Aug 2024	31 Aug 2023
Issued and Fully Paid	Gross	Gross
Balance at beginning of financial year	63,501,297	147,040,273
Issued during financial year	-	-
Redeemed during financial year	(34,055,518)	(83,538,976)
Balance at end of financial year	29,445,779	63,501,297

State Street IUT Euro Core Treasury Long Bond Index Fund

Number of Units	31 August 2024			
Issued and Fully Paid	Gross	S10*	S15	S30
Balance at beginning of financial year	114,643,280	-	28,422,921	46,788,610
Issued during financial year	15,488,811	21,192,952	1,794,481	5,020,897
Redeemed during financial year	(1,184,572)	-	(3,107,750)	(5,113,644)
Balance at end of financial year	128,947,519	21,192,952	27,109,652	46,695,863

*The S10 Class launched on 26 June 2024.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

10. Units in Issue (continued)

State Street IUT Euro Core Treasury Long Bond Index Fund (continued)

Number of Units Issued and Fully Paid	31 August 2023		
	Gross	S15	S30
Balance at beginning of financial year	114,614,298	16,807,818	22,139,515
Issued during financial year	36,964,706	13,071,172	25,164,745
Redeemed during financial year	(36,935,724)	(1,456,069)	(515,650)
Balance at end of financial year	114,643,280	28,422,921	46,788,610

State Street IUT Emerging Market Equity Index Fund

Number of Units Issued and Fully Paid	31 Aug 2024	31 Aug 2023
	Gross	Gross
Balance at beginning of financial year	70,673,928	106,564,696
Issued during financial year	4,006,920	10,878,421
Redeemed during financial year	(19,882,223)	(46,769,189)
Balance at end of financial year	54,798,625	70,673,928

State Street IUT All World Equity (Developed 75% Hedged) Index Fund

Number of Units Issued and Fully Paid	31 August 2024		
	Gross	S15	S33
Balance at beginning of financial year	72,701,568	74,598,306	22,317,354
Issued during financial year	1,530,303	7,692,253	1,775,026
Redeemed during financial year	(8,166,363)	(8,139,105)	(1,425,437)
Balance at end of financial year	66,065,508	74,151,454	22,666,943

Number of Units Issued and Fully Paid	31 August 2023		
	Gross	S15	S33
Balance at beginning of financial year	174,061,496	134,520,183	21,434,383
Issued during financial year	12,814,899	3,537,537	2,414,607
Redeemed during financial year	(114,174,827)	(63,459,414)	(1,531,636)
Balance at end of financial year	72,701,568	74,598,306	22,317,354

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

Number of Units Issued and Fully Paid	31 Aug 2024		31 Aug 2023	
	Gross	S12	Gross	S12
Balance at beginning of financial year	34,830,922	10,812,725	47,887,634	8,189,583
Issued during financial year	1,178,082,733	21,374	7,925,760	11,128,921
Redeemed during financial year	(34,373,699)	(1,881,418)	(20,982,472)	(8,505,779)
Balance at end of financial year	1,178,539,956	8,952,681	34,830,922	10,812,725

State Street IUT Diversified Alternatives Fund

Number of Units Issued and Fully Paid	31 Aug 2024		31 Aug 2023	
	Gross	S40	Gross	S40
Balance at beginning of financial year	187,429,433	13,678,892	192,323,798	14,550,936
Issued during financial year	26,291,189	818,865	25,539,332	756,680
Redeemed during financial year	(20,673,210)	(1,055,230)	(30,433,697)	(1,628,724)
Balance at end of financial year	193,047,412	13,442,527	187,429,433	13,678,892

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

11. Net Asset Value (“NAV”)

The NAV and NAV per unit of the Funds in the financial statements, as disclosed below, may differ to the published NAV. This is because the financial statements are prepared on a last traded (unswung) basis whereas the published NAV is at dealing (swung) prices. The difference is due to the application of swing pricing on the Funds. Swing pricing is applied to a Fund at each valuation point.

The NAV per unit figure in the tables below are presented to two decimal places. In some cases, the effect of the swing pricing is less than two decimal places.

State Street IUT Euro Standard Liquidity Fund* — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	276,509,690	1.04	1.04
31 August 2023	220,166,485	1.00	1.00
31 August 2022	217,247,512	0.98	0.98

State Street IUT Euro Standard Liquidity Fund* — S15	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	37,690,160	1.03	1.03
31 August 2023	24,581,706	1.00	1.00
31 August 2022	24,641,038	0.98	0.98

State Street IUT Euro Standard Liquidity Fund* — S20	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	1,479,721	1.03	1.03
31 August 2023	1,136,140	0.99	0.99
31 August 2022	1,534,477	0.97	0.97

State Street IUT Euro Standard Liquidity Fund* — S30	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	5,645,179	5.41	5.41
31 August 2023	4,813,925	5.21	5.21
31 August 2022	5,627,592	5.10	5.10

* Formerly State Street IUT Euro Ultra Short Bond Fund.

State Street IUT Euro Short Term Liquidity Fund* — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	291,455,224	2.37	2.37
31 August 2023	6,697,956	2.28	2.28
31 August 2022	362,601,470	2.23	-

State Street IUT Euro Short Term Liquidity Fund* — S17	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	114,146,332	1.02	1.02
31 August 2023	92,010,025	0.98	0.98
31 August 2022	19,871,510	0.96	-

State Street IUT Euro Short Term Liquidity Fund* — S20	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	12,480,277	1.03	1.03
31 August 2023	13,597,849	0.99	0.99
31 August 2022	38,190,335	0.97	-

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

11. Net Asset Value (“NAV”) (continued)

State Street IUT Euro Short Term Liquidity Fund* — S30	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	19,001,314	1.19	1.19
31 August 2023	22,323,081	1.15	1.15
31 August 2022	29,103,877	1.12	-

* Formerly State Street IUT Euro Liquidity Fund.

State Street IUT Global Managed Fund* — S60	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	429,292,257	10.68	10.68
31 August 2023	396,627,304	9.30	9.30
31 August 2022	394,630,344	9.06	9.06

* Formerly State Street IUT Ethically Managed Fund.

State Street IUT Global Ethical Value Equity Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	222,113,267	2.40	2.41
31 August 2023	223,150,830	2.00	2.00
31 August 2022	196,741,514	1.86	1.86

State Street IUT Euro Bond Fund* — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2023	12,059,838	1.68	1.68
31 August 2022	24,297,956	1.78	1.78

State Street IUT Euro Bond Fund* — S30	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2023	332,461	0.92	0.92
31 August 2022	353,318	0.97	0.97

* The Fund terminated on 20 March 2024.

State Street IUT Euro Government Bond Fund* — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	125,326,365	1.34	1.34
31 August 2023	150,142,613	1.28	1.28
31 August 2022	195,078,505	1.33	1.34

* Formerly State Street IUT Euro Allstock Government Bond Fund.

State Street IUT Global 4Good Enhanced Equity Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	159,887,163	38.64	38.66
31 August 2023	186,949,071	30.97	30.99
31 August 2022	165,326,080	28.12	28.13

State Street IUT Balanced Fund — Net	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	21,399,630	4.73	4.74
31 August 2023	27,821,303	4.07	4.07
31 August 2022	39,227,940	3.87	3.87

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

11. Net Asset Value (“NAV”) (continued)

State Street IUT Balanced Fund — S15	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	62,494,311	2.82	2.82
31 August 2023	55,434,181	2.42	2.42
31 August 2022	78,970,390	2.29	2.29
State Street IUT Balanced Fund — S20	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	94,860,956	4.89	4.89
31 August 2023	82,110,008	4.20	4.19
31 August 2022	77,736,938	3.98	3.99
State Street IUT Balanced Fund — S25*	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2023	307,236	2.19	2.19
31 August 2022	13,869,790	2.08	2.08
State Street IUT Balanced Fund — S29	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	18,786,956	3.06	3.06
31 August 2023	15,162,224	2.63	2.63
31 August 2022	13,509,771	2.50	2.50
State Street IUT Balanced Fund — S30	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	242,232,209	3.17	3.17
31 August 2023	261,895,041	2.73	2.72
31 August 2022	368,686,954	2.59	2.59
*The S25 Class became dormant during the financial year ended 31 August 2024.			
State Street IUT North America Equity Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	1,073,572,605	8.42	8.42
31 August 2023	1,019,622,178	6.77	6.77
31 August 2022	1,404,118,447	6.35	6.35
State Street IUT North America Equity Index Fund — S20*	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2023	6,741,581	4.95	4.94
31 August 2022	6,543,444	4.65	4.65
*The S20 Class became dormant during the financial year ended 31 August 2024.			
State Street IUT UK Equity Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	64,915,263	3.78	3.80
31 August 2023	62,539,853	3.16	3.16
31 August 2022	88,455,641	2.93	2.93

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

11. Net Asset Value (“NAV”) (continued)

State Street IUT Euro Equity Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	179,712,658	4.78	4.79
31 August 2023	187,687,268	4.12	4.12
31 August 2022	223,320,639	3.42	3.42
State Street IUT Euro Equity Index Fund — S20	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	5,892,117	2.78	2.79
31 August 2023	8,187,100	2.40	2.40
31 August 2022	3,045,763	2.00	2.00
State Street IUT Euro Government Bond Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	147,634,026	2.15	2.15
31 August 2023	107,126,229	2.03	2.03
31 August 2022	142,794,371	2.14	2.14
State Street IUT Euro Government Long Bond Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	44,615,089	2.14	2.14
31 August 2023	1,140,282,715	2.01	2.01
31 August 2022	842,225,743	2.18	2.18
State Street IUT Euro Government Long Bond Index Fund — S20	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	5,489,484	1.76	1.76
31 August 2023	6,976,551	1.65	1.65
31 August 2022	6,898,136	1.80	1.80
State Street IUT Euro Government Long Bond Index Fund — S29	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	5,561,617	1.76	1.76
31 August 2023	3,380,217	1.66	1.66
31 August 2022	3,242,208	1.80	1.80
State Street IUT Euro Government Long Bond Index Fund — S30	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	1,475,660	2.02	2.03
31 August 2023	2,958,963	1.91	1.91
31 August 2022	22,696,954	2.07	2.07
State Street IUT All Equity Index Fund — S20	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	23,315,645	3.13	3.13
31 August 2023	37,227,696	2.63	2.63
31 August 2022	40,753,701	2.33	2.33

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

11. Net Asset Value (“NAV”) (continued)

State Street IUT All Equity Index Fund — S37.5	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	88,045,944	4.48	4.48
31 August 2023	91,588,057	3.77	3.77
31 August 2022	97,448,530	3.34	3.34
State Street IUT World Developed Equity Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	150,349,791	5.44	5.44
31 August 2023	154,197,175	4.46	4.47
31 August 2022	249,232,500	4.16	4.16
State Street IUT World Developed Equity Index Fund — S15	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	13,828,334	4.44	4.44
31 August 2023	11,009,870	3.65	3.65
31 August 2022	22,648,947	3.40	3.40
State Street IUT World Developed Equity Index Fund — S20	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	4,423,007	4.71	4.71
31 August 2023	9,580,112	3.87	3.87
31 August 2022	16,421,548	3.61	3.62
State Street IUT World Developed Equity Index Fund — S37.5	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	15,472,063	4.91	4.91
31 August 2023	18,394,534	4.04	4.04
31 August 2022	27,156,578	3.78	3.78
State Street IUT Japan Equity Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	107,157,695	2.12	2.12
31 August 2023	102,685,603	1.83	1.82
31 August 2022	140,799,701	1.71	1.71
State Street IUT Asia Pacific ex Japan Equity Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	66,666,291	3.12	3.12
31 August 2023	71,081,829	2.83	2.83
31 August 2022	108,969,093	2.94	2.94
State Street IUT Europe ex Euro ex UK Equity Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	69,459,197	3.89	3.89
31 August 2023	66,796,362	3.24	3.24
31 August 2022	92,478,608	3.01	3.01

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

11. Net Asset Value (“NAV”) (continued)

State Street IUT Euro Inflation Linked Bond Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	103,813,733	1.34	1.34
31 August 2023	249,116,139	1.34	1.34
31 August 2022	241,930,965	1.37	1.37
State Street IUT Strategic Diversified Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	43,914,584	1.40	1.40
31 August 2023	37,704,248	1.20	1.20
31 August 2022	36,197,340	1.16	1.16
State Street IUT Strategic Diversified Fund — S35	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	61,220,420	2.28	2.28
31 August 2023	58,048,883	1.96	1.96
31 August 2022	75,089,192	1.89	1.89
State Street IUT Hedged World Developed Equity Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	468,142,352	4.29	4.29
31 August 2023	431,144,434	3.51	3.51
31 August 2022	542,681,960	3.16	3.16
State Street IUT Hedged World Developed Equity Index Fund — S10	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	16,375,925	1.32	1.32
31 August 2023	13,419,951	1.08	1.09
State Street IUT Hedged World Developed Equity Index Fund — S15	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	19,655,807	3.80	3.80
31 August 2023	17,434,531	3.11	3.11
31 August 2022	16,471,083	2.80	2.80
State Street IUT Hedged World Developed Equity Index Fund — S17	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	2,966,347	4.17	4.17
31 August 2023	21,580,021	3.42	3.42
31 August 2022	20,362,341	3.08	3.08
State Street IUT Hedged World Developed Equity Index Fund — S23	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	56,055,132	3.62	3.62
31 August 2023	47,013,448	2.97	2.97
31 August 2022	43,789,758	2.68	2.68

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

11. Net Asset Value (“NAV”) (continued)

State Street IUT Global Developed Equity Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	134,710,547	4.57	4.58
31 August 2023	241,958,747	3.81	3.81
31 August 2022	535,140,729	3.64	3.64
State Street IUT Euro Core Treasury Long Bond Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	153,693,002	1.19	1.19
31 August 2023	132,343,411	1.15	1.15
31 August 2022	154,760,183	1.35	1.35
State Street IUT Euro Core Treasury Long Bond Index Fund — S10*	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	21,611,243	1.02	1.02
State Street IUT Euro Core Treasury Long Bond Index Fund — S15	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	28,989,294	1.07	1.07
31 August 2023	29,481,333	1.04	1.04
31 August 2022	20,422,489	1.22	1.22
State Street IUT Euro Core Treasury Long Bond Index Fund — S30	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	53,085,352	1.14	1.14
31 August 2023	51,671,795	1.10	1.10
31 August 2022	28,684,654	1.30	1.30
*The S10 Class launched on 26 June 2024.			
State Street IUT Emerging Market Equity Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	100,017,894	1.83	1.83
31 August 2023	114,472,198	1.62	1.62
31 August 2022	185,024,367	1.74	1.73
State Street IUT All World Equity (Developed 75% Hedged) Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	175,140,428	2.65	2.65
31 August 2023	158,850,604	2.19	2.19
31 August 2022	348,505,450	2.00	2.00
State Street IUT All World Equity (Developed 75% Hedged) Index Fund — S15	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	175,187,099	2.36	2.36
31 August 2023	145,480,161	1.95	1.95
31 August 2022	240,755,813	1.79	1.79

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

11. Net Asset Value (“NAV”) (continued)

State Street IUT All World Equity (Developed 75% Hedged) Index Fund — S33	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	60,070,536	2.65	2.65
31 August 2023	48,908,616	2.19	2.19
31 August 2022	43,186,365	2.01	2.02
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	1,098,674,745	0.93	0.93
31 August 2023	31,292,928	0.90	0.90
31 August 2022	48,152,381	1.01	1.01
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund — S12	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	7,196,903	0.80	0.80
31 August 2023	8,386,989	0.78	0.78
31 August 2022	7,117,988	0.87	0.87
State Street IUT Diversified Alternatives Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	252,143,140	1.31	1.31
31 August 2023	225,643,009	1.20	1.20
31 August 2022	233,461,266	1.21	1.21
State Street IUT Diversified Alternatives Fund — S40	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2024	16,934,519	1.26	1.26
31 August 2023	15,947,829	1.17	1.17
31 August 2022	17,174,237	1.18	1.18

12. Related Party Transactions

FRS 102 “Related Party Transactions” requires the disclosure of information relating to material transactions with parties who are deemed to be related to the reporting entity. The following parties are related parties to the Funds at 31 August 2024:

Manager and AIFM, Investment Manager and Global Distributor	State Street Global Advisors Europe Limited
Administrator/Registrar/Transfer Agent	State Street Fund Services (Ireland) Limited
Depositary	State Street Custodial Services (Ireland) Limited
Sub Investment Manager	State Street Global Advisors Limited
Securities Lending Agent	State Street Bank GmbH, London branch
Directors of the Manager, AIFM, Investment Manager and Global Distributor	Eric Linnane, Ann Prendergast, Nigel Wightman, Margaret Cullen, Scott Sanderson, Patrick Mulvihill and Marie-Anne Heeren

Ann Prendergast is an Executive Vice President and Head of the Europe, Middle East and Africa (EMEA) region for State Street Global Advisors (SSGA).

Marie-Anne Heeren is a Senior Managing Director, Head of the SSGA Institutional client group for Europe, Branch Manager for State Street Global Advisors Europe Limited’s Belgian Branch.

Eric Linnane is a Managing Director and Head of State Street Global Advisors Europe Investment Operations.

Scott Sanderson is a Managing Director and the Chief Financial Officer (CFO) for State Street Global Advisors in EMEA.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

12. Related Party Transactions (*continued*)

The Manager is entitled to charge a fee calculated as a percentage per annum of the NAV of each Fund or Class thereof. The maximum fee to which the Manager will be entitled is set out in the relevant Supplement but shall not exceed 2% per annum of the NAV of each Fund. Where applicable, the management fee is payable monthly in arrears. State Street Global Advisors Limited is the Sub-Investment Manager for the Funds. Fees payable to the Sub-Investment Manager appointed by the Investment Manager shall be paid by the Manager out of its own fee.

Management fees of EUR 5,397,094 (31 August 2023: EUR 5,566,993) were charged during the financial year of which EUR 1,457,521 (31 August 2023: EUR 961,830) remained payable at the financial year end. Please refer to Note 6 and Note 9 for further information. Management fee rebates of EUR 528,400 (31 August 2023: EUR 242,037) were received during the financial year of which EUR 303,462 (31 August 2023: EUR 139,005) remained receivable at the financial year end. Please refer to Note 4 and Note 8 for further information.

The following management fee waivers are currently in place on the following funds and classes:

Fund	Class	Waiver
State Street IUT Euro Short Term Liquidity Fund*	S17	0.07%
State Street IUT Euro Short Term Liquidity Fund*	S20	0.10%
State Street IUT Euro Short Term Liquidity Fund*	S30	0.20%
State Street IUT Euro Standard Liquidity Fund**	S20	0.05%
State Street IUT Euro Standard Liquidity Fund**	S30	0.15%

* Formerly State Street IUT Euro Liquidity Fund.

** Formerly State Street IUT Euro Ultra Short Bond Fund.

This waiver is netted against the management fee rate for the specific class and the net fee is charged to the funds.

The Depositary is entitled to a fee not exceeding 0.004% per annum of the NAV of each Fund. The fees are payable monthly in arrears.

Unless otherwise specified in a Supplement, the Depositary and the Administrator shall also be entitled to an aggregate fee not exceeding the higher of 0.30% per annum of the NAV of each Fund or such minimum fee in the case of any Fund as may be specified in the relevant Supplement of that Fund. These fees are payable monthly in arrears. The Depositary and the Administrator are also entitled to be reimbursed for out of pocket expenses incurred in the discharge of their duties to the Fund.

Administration fees of EUR 169,656 (31 August 2023: EUR 104,296) were charged during the financial year of which EUR 74,180 (31 August 2023: EUR 22,278) remained payable at the financial year end. Please refer to Note 6 and Note 9 for further information. The administration fee is charged at 0.6 basis points per annum, payable monthly in arrears.

Depositary fees of EUR 1,486,677 (31 August 2023: EUR 1,508,545) were charged during the financial year of which EUR 539,125 (31 August 2023: EUR 371,638) were outstanding at the financial year end. Safekeeping and transactions fees of EUR 759,208 (31 August 2023: EUR 722,535) were charged of which EUR 281,359 (31 August 2023: EUR 203,405) was outstanding at the financial year end.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

12. Related Party Transactions (*continued*)

The Manger has agreed to pay the Administration fees in full for the following Funds and these Funds are not therefore included in the total Administration fee charged for the financial year.

- State Street IUT Euro Standard Liquidity Fund*
- State Street IUT Euro Short Term Liquidity Fund**
- State Street IUT Global Managed Fund***
- State Street IUT Global 4Good Enhanced Equity Fund
- State Street IUT Balanced Fund
- State Street IUT North America Equity Index Fund
- State Street IUT UK Equity Index Fund
- State Street IUT Euro Equity Index Fund
- State Street IUT Euro Government Bond Index Fund
- State Street IUT Euro Government Long Bond Index Fund
- State Street IUT All Equity Index Fund
- State Street IUT World Developed Equity Index Fund
- State Street IUT Japan Equity Index Fund
- State Street IUT Asia Pacific ex Japan Equity Index Fund
- State Street IUT Europe ex Euro ex UK Equity Index Fund
- State Street IUT Euro Inflation Linked Bond Index Fund
- State Street IUT Strategic Diversified Fund
- State Street IUT Hedged World Developed Equity Index Fund
- State Street IUT Global Developed Equity Index Fund
- State Street IUT Euro Core Treasury Long Bond Index Fund
- State Street IUT Diversified Alternatives Fund

* Formerly State Street IUT Euro Ultra Short Bond Fund.

** Formerly State Street IUT Euro Liquidity Fund.

*** Formerly State Street IUT Ethically Managed Fund.

For the below Funds the Manager has agreed to pay 50% of the Administration fees with the remainder being charged to the Funds.

- State Street IUT Global Ethical Value Equity Fund
- State Street IUT Euro Bond Fund*
- State Street IUT Euro Government Bond Fund**

* The Fund terminated on 20 March 2024.

** Formerly State Street IUT Euro Allstock Government Bond Fund.

The Manager has also agreed to pay Fund closure fees and additional share class fees charged by the Administrator for all Funds.

State Street Bank GmbH, London branch acts as Securities Lending Agent for the Funds. The Funds earned EUR 755,955 (31 August 2023: EUR 671,754) in securities income during the financial year. Please see Note 18 for further details.

Certain forward foreign currency exchange contracts are held with State Street Bank, please refer to the Schedule of Investments for further details.

As at 31 August 2024 and 31 August 2023, the following Funds invested in share classes of other funds in the Trust or hold investments in other funds for which investment management activities are undertaken by the same Investment Manager, Sub Investment Manager or one of their affiliates. These underlying funds will have their own management, administration and depositary fee levels in place which may differ from the fee levels in operation for State Street Ireland Unit Trust. Please refer to the Schedule of Investments for further details on these investments at financial year end.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

12. Related Party Transactions (*continued*)

The following tables disclose the aggregate purchases and sales relating to such investments for the financial years ending 31 August 2024 and 31 August 2023:

31 August 2024	Purchase EUR	Sale EUR
State Street IUT Euro Standard Liquidity Fund*	82,248,716	(22,675,031)
State Street IUT Euro Short Term Liquidity Fund**	374,592,304	(96,062,366)
State Street IUT Global Managed Fund***	277,930,663	(304,116,800)
State Street IUT Global Ethical Value Equity Fund	22,368,209	(30,715,177)
State Street IUT Balanced Fund	54,669,458	(125,494,345)
State Street IUT All Equity Index Fund	8,471,751	(47,271,625)
State Street IUT World Developed Equity Index Fund	31,937,260	(71,616,664)
State Street IUT Strategic Diversified Fund	20,295,106	(34,433,681)
State Street IUT Hedged World Developed Equity Index Fund	32,447,198	(118,599,503)
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	31,534,898	(54,060,599)
State Street IUT Diversified Alternatives Fund	34,285,147	(34,297,867)

* Formerly State Street IUT Euro Ultra Short Bond Fund.

** Formerly State Street IUT Euro Liquidity Fund.

*** Formerly State Street IUT Ethically Managed Fund.

31 August 2023	Purchase EUR	Sale EUR
State Street IUT Euro Ultra Short Bond Fund	26,524,669	(30,552,963)
State Street IUT Euro Liquidity Fund	702,235,799	(1,004,765,887)
State Street IUT Ethically Managed Fund	135,928,364	(147,239,619)
State Street IUT Global Ethical Value Equity Fund	6,962,895	(6,488,483)
State Street IUT Balanced Fund	96,242,355	(255,117,503)
State Street IUT All Equity Index Fund	13,415,537	(39,603,351)
State Street IUT World Developed Equity Index Fund	12,195,359	(148,125,754)
State Street IUT Strategic Diversified Fund	40,945,088	(55,577,853)
State Street IUT Hedged World Developed Equity Index Fund	92,131,916	(211,850,940)
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	72,478,907	(364,156,027)
State Street IUT Diversified Alternatives Fund	87,040,034	(86,470,477)

Please refer to the Schedule of Investments for further details on these investments at the financial year end.

As at 31 August 2024 and 31 August 2023, the State Street IUT North America Equity Index Fund and the State Street IUT Global Developed Equity Index Fund held an investment in State Street Corporation which is the ultimate parent company of the Manager, Investment Manager, Administrator, Depositary and Securities Lending Agent. Please refer to the Schedule of Investments for further details on these investments at financial year end.

The following tables discloses the aggregate purchases and sales of other funds in State Street Corporation for the financial year :

31 August 2024	Purchase EUR	Sale EUR
State Street IUT North America Equity Index Fund	-	217,572
State Street IUT Global Developed Equity Index Fund	-	50,093
31 August 2023	Purchase EUR	Sale EUR
State Street IUT North America Equity Index Fund	-	479,283
State Street IUT Global Developed Equity Index Fund	-	139,543

Please refer to the Schedule of Investments for further information.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

12. Related Party Transactions (continued)

Many of the Funds in the State Street Ireland Unit Trust are invested in by other funds in the State Street Ireland Unit Trust. The following tables disclose percentage holdings by other State Street Ireland Unit Trust funds as at 31 August 2024 and 31 August 2023:

Fund name	31 August 2024 Holdings %	31 August 2023 Holdings %
State Street IUT Global Ethical Value Equity Fund	52%	52%
State Street IUT Euro Government Bond Fund*	66%	76%
State Street IUT Global 4Good Enhanced Equity Fund	72%	65%
State Street IUT North America Equity Index Fund	100%	99%
State Street IUT UK Equity Index Fund	98%	98%
State Street IUT Euro Equity Index Fund	93%	92%
State Street IUT Euro Government Bond Index Fund	44%	74%
State Street IUT Japan Equity Index Fund	99%	99%
State Street IUT Asia Pacific ex Japan Equity Index Fund	98%	98%
State Street IUT Europe ex Euro ex UK Equity Index Fund	99%	99%
State Street IUT Emerging Market Equity Index Fund	77%	64%

* Formerly State Street IUT Euro Allstock Government Bond Fund.

State Street Ireland Pension Scheme held units in the following Funds at 31 August 2024 and 31 August 2023:

Fund name	31 August 2024 Holdings %	31 August 2023 Holdings %
State Street IUT Euro Standard Liquidity Fund*	5.84%	6.40%
State Street IUT Balanced Fund	4.77%	3.81%
State Street IUT Euro Government Long Bond Index Fund	11.32%	0.35%
State Street IUT Strategic Diversified Fund	3.37%	3.94%
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	13.92%	13.16%

* Formerly State Street IUT Euro Ultra Short Bond Fund.

13. Significant Unitholders

The following Funds have significant Unitholders in excess of 20% as at 31 August 2024 and 31 August 2023:

Fund name	31 August 2024 Holdings %	31 August 2023 Holdings %
State Street IUT Euro Standard Liquidity Fund*	26% & 60%	32% & 56%
State Street IUT Euro Short Term Liquidity Fund**	23%	29%
State Street IUT Global Ethical Value Equity Fund	23% & 52%	24% & 52%
State Street IUT Euro Bond Fund***	-	38% & 58%
State Street IUT Euro Government Bond Fund****	34% & 66%	24% & 76%
State Street IUT Global 4Good Enhanced Equity Fund	72%	65%
State Street IUT Balanced Fund	54%	54%
State Street IUT North America Equity Index Fund	25% & 38%	22% & 37%
State Street IUT UK Equity Index Fund	23% & 35%	22% & 37%
State Street IUT Euro Equity Index Fund	24% & 29%	23% & 32%
State Street IUT Euro Government Bond Index Fund	44%	26% & 63%
State Street IUT Euro Government Long Bond Index Fund	33%	83%
State Street IUT All Equity Index Fund	63%	57%
State Street IUT World Developed Equity Index Fund	23% & 40%	55%
State Street IUT Japan Equity Index Fund	23% & 35%	22% & 37%
State Street IUT Asia Pacific ex Japan Equity Index Fund	24% & 36%	22% & 36%
State Street IUT Europe ex Euro ex UK Equity Index Fund	24% & 36%	22% & 37%

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

13. Significant Unitholders (continued)

Fund name	31 August 2024 Holdings %	31 August 2023 Holdings %
State Street IUT Euro Inflation Linked Bond Index Fund	20% & 21%	22% & 23% & 23%
State Street IUT Strategic Diversified Fund	54%	51%
State Street IUT Hedged World Developed Equity Index Fund	25% & 39%	24% & 33%
State Street IUT Global Developed Equity Index Fund	100%	100%
State Street IUT Euro Core Treasury Long Bond Index Fund	35%	21% & 39%
State Street IUT Emerging Market Equity Index Fund	29% & 38%	26% & 30%
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	26%	27%
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	97%	67%
State Street IUT Diversified Alternatives Fund	33% & 61%	24% & 69%

* Formerly State Street IUT Euro Ultra Short Bond Fund.

** Formerly State Street IUT Euro Liquidity Fund.

*** The Fund terminated on 20 March 2024.

**** Formerly State Street IUT Euro Allstock Government Bond Fund.

14. Distributions to redeemable participating Unitholders

State Street IUT Global Developed Equity Index Fund distributes quarterly as detailed below, during the financial years ended 31 August 2024 and 31 August 2023:

Declaration Date	Payment Date	Amount (EUR)
For financial year ended: 31 August 2024		
2 October 2023	6 October 2023	918,038
3 January 2024	8 January 2024	922,484
2 April 2024	8 April 2024	997,823
1 July 2024	5 July 2024	870,152
Total		3,708,497
For financial year ended: 31 August 2023		
3 October 2022	4 October 2022	2,276,056
3 January 2023	9 January 2023	2,158,185
3 April 2023	4 April 2023	2,077,896
3 July 2023	4 July 2023	2,017,055
Total		8,529,192

15. Soft Commission Arrangements and Directed Brokerage

The Trust has not entered into any soft commission arrangements and no direct brokerage services were utilised during the financial year ended 31 August 2024 or financial year ended 31 August 2023.

16. Capital Commitments

The Trust had no capital commitments at 31 August 2024 or 31 August 2023.

17. Efficient Portfolio Management

The Funds intend to use techniques and instruments relating to transferable securities which it reasonably believes to be economically appropriate to the efficient portfolio management of the Funds in accordance with the investment objectives of each Fund, subject to the conditions and limits applicable to RIAIF, as laid down in the AIF Rulebook.

The Funds may use derivative instruments, forward foreign currency exchange contracts and futures contracts, for both efficient portfolio management and for investment purposes. Each Fund's relevant Supplement will indicate how it intends to use derivative instruments. A Fund's use of derivative instruments involves risks different from, and possibly greater than, the risks associated with investing directly in securities. The gains/(losses) associated with each financial derivative instrument are included within net gains/(losses) on investments, foreign currency and derivative contracts in the Statement of Comprehensive Income. The counterparties to the derivative instruments are included on the relevant Schedule of Investments.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

17. Efficient Portfolio Management (*continued*)

The Funds also engage in securities lending as an efficient portfolio management technique. Please refer to Note 18 for the Security Lending Disclosures.

18. Securities Lending

State Street Bank GmbH, London branch ("State Street") was appointed to act as securities lending agent for the Funds for the purposes of lending securities to brokers, dealers and other financial institutions. In lending their securities, the Funds will receive income while retaining the securities' potential for capital appreciation and depreciation. The Funds benefit from a borrower default indemnity from State Street so that (subject to the terms of the securities lending authorisation agreement) should a counterparty default, State Street will fund any shortfall between the value of realised collateral and the market value of replacement securities. The security lending income is split between the Funds and the Security Lending Agent in a ratio of 75:25 in favour of the Fund.

Collateral maintained for any securities transferred by State Street must be (1) sufficiently liquid in order that it can be sold quickly at a price that is close to its most recent mark to market valuation and (2) valued by marking to market on a daily basis. Subject to those requirements, the following collateral is acceptable under the securities lending agreement:

- Government securities issued by G10 countries excluding Japan (i.e. US, UK, Germany, France, Canada, Belgium, Netherlands, Sweden, Switzerland) whose long-term ratings are at or above A- or equivalent, as rated by one or more internationally recognised rating agencies; and
- Equity securities either admitted to an official listing on a stock exchange in a Member State of the European Union or non-Member State or which are traded on a market which is regulated, operating regularly, officially recognised and open to the public in a Member State or non-Member State.

Should the borrower of securities fail financially or default in any of its obligations under any securities lending transaction, the collateral held will be liquidated. The value of the collateral will be maintained to exceed the value of the securities transferred and marked to market on a daily basis:

- Equities transferred as collateral shall have a minimum collateral market value of not less than 105% of the loaned securities;
- Government securities transferred as collateral shall have a minimum collateral market value of not less than 102% of the loaned securities.

The following Funds were engaged in securities lending during the financial year ended 31 August 2024 and financial year ended 31 August 2023. Details of the income generated from securities lending, the value of securities out on loan at the financial year end and the related collateral is as follows:

	State Street IUT Global Ethical Value Equity Fund		State Street IUT Euro Bond Fund*	
	Financial year ended 31 August 2024	Financial year ended 31 August 2023	Financial year ended 31 August 2024	Financial year ended 31 August 2023
Income earned during the financial year	53,506	39,164	483	848
Value of securities on loan at financial year end	13,432,089	25,720,311	-	749,922
Value of collateral held by the Fund at financial year end	14,434,694	27,583,377	-	783,509

* The Fund terminated on 20 March 2024.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

18. Securities Lending (continued)

	State Street IUT Euro Government Bond Fund**		State Street IUT Global 4Good Enhanced Equity Fund	
	Financial year ended 31 August 2024	Financial year ended 31 August 2023	Financial year ended 31 August 2024	Financial year ended 31 August 2023
Income earned during the financial year	12,028	5,364	47,551	48,374
Value of securities on loan at financial year end	17,676,257	3,172,880	9,828,386	10,137,613
Value of collateral held by the Fund at financial year end	18,880,314	3,318,918	10,577,956	10,961,806

** Formerly State Street IUT Euro Allstock Government Bond Fund.

	State Street IUT North America Equity Index Fund		State Street IUT UK Equity Index Fund	
	Financial year ended 31 August 2024	Financial year ended 31 August 2023	Financial year ended 31 August 2024	Financial year ended 31 August 2023
Income earned during the financial year	198,261	179,823	883	4,127
Value of securities on loan at financial year end	16,221,682	22,322,864	382,334	704,274
Value of collateral held by the Fund at financial year end	17,356,814	24,599,829	402,505	748,533

	State Street IUT Euro Equity Index Fund		State Street IUT Euro Government Bond Index Fund	
	Financial year ended 31 August 2024	Financial year ended 31 August 2023	Financial year ended 31 August 2024	Financial year ended 31 August 2023
Income earned during the financial year	28,302	42,325	10,717	9,143
Value of securities on loan at financial year end	10,147,892	13,249,859	19,924,354	9,264,958
Value of collateral held by the Fund at financial year end	10,736,904	14,257,484	21,496,159	9,691,431

	State Street IUT Euro Government Long Bond Index Fund		State Street IUT Japan Equity Index Fund	
	Financial ended ended 31 August 2024	Financial ended ended 31 August 2023	Financial ended ended 31 August 2024	Financial ended ended 31 August 2023
Income earned during the financial year	14,315	26,029	49,112	69,915
Value of securities on loan at financial year end	4,590,393	21,667,457	36,906,672	19,743,786
Value of collateral held by the Fund at financial year end	4,898,383	22,574,332	39,629,146	20,943,598

Notes to the Financial Statements

for the financial year ended 31 August 2024 (continued)

18. Securities Lending (continued)

	State Street IUT Asia Pacific ex Japan Equity Index Fund		State Street IUT Europe ex Euro ex UK Equity Index Fund	
	Financial year ended 31 August 2024	Financial year ended 31 August 2023	Financial year ended 31 August 2024	Financial year ended 31 August 2023
Income earned during the financial year	8,844	17,971	42,953	72,592
Value of securities on loan at financial year end	3,413,491	3,618,600	4,269,147	3,937,522
Value of collateral held by the Fund at financial year end	3,637,601	3,872,129	4,637,094	4,222,086

	State Street IUT Euro Inflation Linked Bond Index Fund		State Street IUT Global Developed Equity Index Fund	
	Financial year ended 31 August 2024	Financial year ended 31 August 2023	Financial year ended 31 August 2024	Financial year ended 31 August 2023
Income earned during the financial year	7,912	6,405	43,022	99,311
Value of securities on loan at financial year end	-	19,913,709	7,456,153	13,813,621
Value of collateral held by the Fund at financial year end	-	20,839,835	8,025,543	14,854,353

	State Street IUT Euro Core Treasury Long Bond Index Fund		State Street IUT Emerging Market Equity Index Fund	
	Financial year ended 31 August 2024	Financial year ended 31 August 2023	Financial year ended 31 August 2024	Financial year ended 31 August 2023
Income earned during the financial year	64,189	18,355	23,067	27,456
Value of securities on loan at financial year end	136,464,671	19,189,073	1,719,893	2,928,298
Value of collateral held by the Fund at financial year end	149,442,680	20,068,504	1,823,605	3,137,539

	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund		State Street IUT Diversified Alternatives Fund	
	Financial year ended 31 August 2024	Financial year ended 31 August 2023	Financial year ended 31 August 2024	Financial year ended 31 August 2023
Income earned during the financial year	146,946	4,550	3,863	-
Value of securities on loan at financial year end	355,799,698	2,688,374	-	-
Value of collateral held by the Fund at financial year end	390,518,883	2,811,369	-	-

The following Funds were enrolled in the securities lending programme but did not engage in lending during the financial years ended 31 August 2024 and 31 August 2023:

- State Street IUT Ethically Managed Fund

19. Contingent Liabilities and Indemnification

There were no contingent liabilities as at 31 August 2024 or 31 August 2023.

The Trust may enter into contracts that contain a variety of indemnifications. The Trust's maximum exposure under these arrangements is unknown.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

20. Residual Cash Balances

The Funds in the below table terminated in prior financial years but have not yet had their authorisation revoked by the Central Bank. The Funds held the below cash balances as at 31 August 2024 and 31 August 2023. These cash balances are assets of the Funds, but due to their monetary value, financial statements have not been prepared in relation to these Funds, and they are disclosed in this note only.

Fund Name	2024 EUR	2023 EUR
State Street IUT My Retirement Focus Fund	30,811	29,635
State Street IUT Hedged World Value Equity Fund	6,179	6,734
State Street IUT Euro Government Long Bond Fund	3,514	3,514
State Street IUT Diversified Growth Fund	41,257	39,683
State Street IUT Value All Equity Fund	17,330	19,573
State Street IUT Dynamic Diversified Fund	36,613	36,606
State Street IUT Total Equity Fund	1,033	1,033

21. Reconciliation to the published Net Asset Value

The State Street IUT Emerging Market Equity Index Fund is exposed to Brazilian and Indian equities. In accordance with FRS 102, the Fund must recognise a provision for potential capital gains tax payable on any unrealised positions recognised within the financial statements. This potential capital gains tax has not been reflected in the published NAV as at 31 August 2024.

The above adjustments have led to the below differences between the NAV per unit as recorded in the financial statements and the published NAV per unit.

	State Street IUT Emerging Market Equity Index Fund	
	EUR	EUR
	31 August 2024	31 August 2023
Net Assets Attributable to Equity Holders in accordance with FRS 102	100,017,894	114,472,198
Add: capital gains tax adjustments	1,799,450	996,001
Published Net Assets Attributable to Equity Holders	101,817,344	115,468,199
Published NAV per unit	1.86	1.63

22. Significant Events During the Financial Year

The SFDR fund classification for the State Street IUT Euro Standard Liquidity Fund and State Street IUT Euro Short Term Liquidity Fund changed from Article 6 to Article 8 on 5 September 2023.

The Trust Deed, Prospectus & Supplements were updated effective 30 November 2023 as detailed in the Unitholder notifications released on 18 September 2023. The updates primarily relate to changes in the permitted investments, the investment policies, the investment objectives, the "Business Day" definition, fund name changes and one index change.

The following fund name changes took effect:

- State Street IUT Euro Allstock Government Bond Fund was updated to State Street IUT Euro Government Bond Fund;
- State Street IUT Euro Ultra Short Bond Fund was updated to State Street IUT Euro Standard Liquidity Fund;
- State Street IUT Euro Liquidity Fund was updated to State Street IUT Euro Short Term Liquidity Fund;
- State Street IUT Ethically Managed Fund was updated to State Street IUT Global Managed Fund.

The following investment objective changes and change of index, as set out in the Unitholder notice dated 18 September 2023, were duly passed at the Extraordinary General Meeting ("EGM") held on 19 October 2023:

- State Street IUT Global 4Good Enhanced Equity Fund, State Street IUT Ethically Managed Fund – update of investment objective;
- State Street IUT Euro Allstock Government Bond Fund – Change of index & update of investment objective.

The investment objective changes for State Street IUT Balanced Fund and State Street IUT Strategic Diversified Fund, as set out in the Unitholder notice dated 18 September 2023, were duly passed at the EGM held on 26 October 2023.

Notes to the Financial Statements

for the financial year ended 31 August 2024 (*continued*)

22. Significant Events During the Financial Year (*continued*)

Effective 18 December, the FTSE4Good Custom Developed Index ex Exclusions tracked by the State Street IUT Global 4Good Enhanced Equity Fund will apply additional screens as determined by the Index provider, FTSE Russell, and as referenced in the Unitholder notification on 7 December 2023.

On 9 January 2024, a single investor redeemed their holding of €993,095,129 from the State Street IUT Euro Government Long Bond Index Fund and subsequently subscribed into the State Street IUT Euro Core Treasury 10+ Year Bond Index Fund.

Effective 29 February 2024, the State Street IUT Euro Government Bond Fund implemented new screens in the Fund. In addition to the existing screens, the Investment Manager will screen out securities issued by corporate entities that are associated with tobacco, civilian firearms and severe ESG controversies.

On 1 March 2024, the dealing deadline on the State Street IUT Diversified Alternatives Fund switched from 3.00 p.m. (Irish time) one (1) Business Day prior to the relevant Dealing Day to 3.00 p.m. (Irish time) two (2) Business Days prior to the relevant Dealing Day.

The State Street IUT Euro Bond Fund closed on 20 March 2024.

The index change for the State Street Euro Core Treasury 10+ Year Bond Index Fund, as set out in the Unitholder notice dated 26 February 2024, was duly passed at the EGM held on 28 April 2024. This Unitholder notice also detailed updates to the investment policy in light of the index change.

The S25 Class of State Street IUT Balanced Fund became dormant during the financial year ended 31 August 2024.

The S20 Class of State Street IUT North America Equity Index Fund became dormant during the financial year ended 31 August 2024.

The S10 Class of State Street IUT Euro Core Treasury Long Bond Index Fund launched during the financial year ended 31 August 2024.

There were no other significant events during the financial year.

23. Subsequent Events After the Financial Year End

Effective 15 October 2024, the State Street IUT Global Ethical Value Equity Fund changed name to the State Street IUT Catholic Values Global Equity Fund. The investment policy and sustainable finance disclosure regulation annex was updated as per investor notification on 13 September 2024.

The NAV of the State Street IUT Euro Short Term Liquidity Fund decreased by 31.02% between the financial year end 31 August 2024 and 11 December 2024.

There were no other events after the financial year end.

24. Approval of Financial Statements

The Directors of the Manager approved the financial statements on 19 December 2024.

Schedule of Investments

as at 31 August 2024

State Street IUT Euro Standard Liquidity Fund*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Collective Investment Schemes (31 August 2023: 100.01%)		
	Ireland		
306,953	State Street EUR Liquidity Standard VNAV Fund	321,248,367	99.98
	Total Ireland	321,248,367	99.98
	Total Collective Investment Schemes	321,248,367	99.98
	Total Value of Investments	321,248,367	99.98
	Cash**	95,245	0.03
	Other Net Liabilities	(18,862)	(0.01)
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	321,324,750	100.00

Country classifications are based on country of incorporation.

* Formerly State Street IUT Euro Ultra Short Bond Fund.

** All cash holdings are held with State Street Custodial Services (Ireland) Limited.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Short Term Liquidity Fund*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Collective Investment Schemes (31 August 2023: 113.76%)		
	Ireland		
437,084,890	State Street EUR Liquidity LVNAV Fund	437,084,890	100.00
	Total Ireland	437,084,890	100.00
	Total Collective Investment Schemes	437,084,890	100.00
	Total Value of Investments	437,084,890	100.00
	Cash**	74,696	0.02
	Other Net Liabilities	(76,439)	(0.02)
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	437,083,147	100.00

Country classifications are based on country of incorporation.

* Formerly State Street IUT Euro Liquidity Fund.

** All cash holdings are held with State Street Custodial Services (Ireland) Limited.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Managed Fund*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2023: 99.95%)			
Ireland			
680,342	SPDR Bloomberg SASB 0-3 Year Euro Corporate ESG UCITS ETF	21,474,995	5.00
275,758	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	8,719,468	2.03
9,472	State Street EUR Liquidity Standard VNAV Fund	9,913,365	2.31
61,507,754	State Street IUT Euro Allstock Government Bond Fund (Gross Units)	82,399,047	19.20
2,975,256	State Street IUT Global 4Good Enhanced Equity Fund (Gross Units)	114,954,823	26.78
48,391,675	State Street IUT Global Ethical Value Equity Fund (Gross Units)	116,256,885	27.08
	Total Ireland	353,718,583	82.40
Luxembourg			
706,983	State Street Emerging Markets Local Currency Government Bond Index Fund	6,237,402	1.45
1,067,658	State Street Flexible Asset Allocation Plus Fund	15,069,135	3.51
454,564	State Street Global High Yield Bond Screened Index Fund	4,596,189	1.07
3,708,482	State Street Global Treasury Bond Index Fund	39,138,210	9.12
1,094,822	State Street Sustainable Climate Euro Corporate Bond Fund	10,994,864	2.56
	Total Luxembourg	76,035,800	17.71
	Total Collective Investment Schemes	429,754,383	100.11
	Total Value of Investments	429,754,383	100.11
	Cash**	109,727	0.02
	Other Net Liabilities	(571,853)	(0.13)
	Net Assets Attributable to Equity Holders	429,292,257	100.00

Country classifications are based on country of incorporation.

* Formerly State Street IUT Ethically Managed Fund.

** All cash holdings are held with State Street Custodial Services (Ireland) Limited.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Ethical Value Equity Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 95.86%)		
	Austria		
55,877	Andritz AG Com NPV **	3,330,269	1.50
	Total Austria	3,330,269	1.50
	Belgium		
29,807	UCB SA Com NPV	4,879,406	2.20
	Total Belgium	4,879,406	2.20
	Cayman Islands		
4,586,263	WH Group Ltd Com USD 0.0001	3,017,047	1.36
	Total Cayman Islands	3,017,047	1.36
	China		
3,078,000	China Construction Bank Corp Class 'H' Com CNY 1.0000	1,967,807	0.89
419,300	Gree Electric Appliances Inc of Zhuhai Com CNY 1.0000	2,121,996	0.95
797,000	Haier Smart Home Co Ltd Class 'H' Com CNY 1.0000	2,219,975	1.00
334,500	Ping An Insurance Group Co of China Ltd Class 'H' Com CNY 1.0000	1,448,914	0.65
	Total China	7,758,692	3.49
	France		
23,958	Alten SA Com EUR 1.0500	2,434,133	1.10
51,483	BNP Paribas SA Com EUR 2.0000	3,221,806	1.45
87,053	Cie Generale des Etablissements Michelin SCA Com EUR 0.5000	3,091,252	1.39
25,104	Ipsen SA Com EUR 1.0000	2,753,909	1.24
	Total France	11,501,100	5.18
	Germany		
8,876	Allianz SE Com NPV	2,493,269	1.12
29,593	Bayerische Motoren Werke AG Com EUR 1.0000	2,480,485	1.12
100,736	Duerr AG Com NPV	1,989,536	0.90
90,104	Infineon Technologies AG Com NPV	2,973,432	1.34
12,047	SAP SE Com NPV	2,381,933	1.07
	Total Germany	12,318,655	5.55
	Indonesia		
6,648,000	Bank Mandiri Persero Tbk PT Com IDR 125.0000	2,768,844	1.25
	Total Indonesia	2,768,844	1.25
	Ireland		
41,762	CRH Plc Com EUR 0.3200	3,424,642	1.54
234,487	Glanbia Plc Com EUR 0.0600 **	3,751,792	1.69
263,240	Grafton Group Plc Com EUR 0.5000	3,373,681	1.52
13,182	ICON Plc Com EUR 0.0600	3,835,392	1.72

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Ethical Value Equity Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 95.86%) (<i>continued</i>)		
	Ireland (<i>continued</i>)		
70,907	Smurfit WestRock Plc Com NPV	3,037,682	1.37
	Total Ireland	17,423,189	7.84
	Israel		
15,622	Check Point Software Technologies Ltd Com USD 0.0100	2,716,808	1.22
	Total Israel	2,716,808	1.22
	Italy		
116,550	Assicurazioni Generali SpA Com EUR 1.0000	2,899,764	1.30
452,303	Enel SpA Com EUR 1.0000	3,104,608	1.40
	Total Italy	6,004,372	2.70
	Japan		
162,000	Alfresa Holdings Corp Com NPV **	2,408,336	1.08
202,800	EXEO Group Inc Com NPV **	1,970,494	0.89
65,500	KDDI Corp Com NPV	1,995,844	0.90
107,800	Kinden Corp Com NPV **	2,086,838	0.94
286,700	Nihon Kohden Corp Com NPV **	3,487,465	1.57
93,300	Sumitomo Mitsui Trust Holdings Inc Com NPV **	2,085,745	0.94
74,000	Suntory Beverage & Food Ltd Com NPV	2,456,410	1.11
131,700	TBS Holdings Inc Com NPV	3,298,829	1.48
51,200	Trend Micro Inc Com NPV	2,773,635	1.25
	Total Japan	22,563,596	10.16
	Korea		
48,419	KB Financial Group Inc Com KRW 5,000.0000	2,812,826	1.27
68,009	Samsung Electronics Co Ltd Pref NPV	2,759,635	1.24
71,448	Shinhan Financial Group Co Ltd Com KRW 5,000.0000	2,710,734	1.22
	Total Korea	8,283,195	3.73
	Netherlands		
298,315	CNH Industrial NV (USA listing) Com EUR 0.0100	2,786,681	1.26
	Total Netherlands	2,786,681	1.26
	Singapore		
99,100	United Overseas Bank Ltd Com NPV	2,156,067	0.97
	Total Singapore	2,156,067	0.97
	Spain		
232,587	Banco Bilbao Vizcaya Argentaria SA Com EUR 0.4900	2,230,509	1.00
	Total Spain	2,230,509	1.00

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Ethical Value Equity Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 95.86%) (<i>continued</i>)		
	Sweden		
281,990	Hexpol AB Com SEK 0.2000	2,880,727	1.30
	Total Sweden	2,880,727	1.30
	Taiwan		
159,000	Taiwan Semiconductor Manufacturing Co Ltd Com TWD 10.0000	4,238,835	1.91
	Total Taiwan	4,238,835	1.91
	United Kingdom		
1,514,819	ConvaTec Group Plc Com GBP 0.1000	4,298,613	1.93
1,236,556	Direct Line Insurance Group Plc Com GBP 0.1091	2,792,506	1.26
88,644	Sensata Technologies Holding Plc Com EUR 0.0100	3,087,204	1.39
	Total United Kingdom	10,178,323	4.58
	United States		
30,405	Advanced Energy Industries Inc Com USD 0.0010	2,914,144	1.31
22,545	Alphabet Inc Class 'A' Com USD 0.0010	3,327,674	1.50
73,074	Avient Corp Com USD 0.0100	3,243,406	1.46
85,547	Bristol-Myers Squibb Co Com USD 0.1000	3,860,396	1.74
55,188	Charles Schwab Corp Com USD 0.0100	3,245,766	1.46
11,715	Cigna Group Com USD 0.0100	3,829,257	1.72
49,470	Cisco Systems Inc Com USD 0.0010	2,258,753	1.02
57,982	Citigroup Inc Com USD 0.0100	3,281,229	1.48
49,886	Cognizant Technology Solutions Corp Com USD 0.0100	3,504,955	1.58
4,644	Elevance Health Inc Com USD 0.0100	2,336,433	1.05
21,133	EPAM Systems Inc Com USD 0.0010	3,832,922	1.72
20,498	F5 Inc Com NPV	3,762,010	1.69
90,988	Frontdoor Inc Com USD 0.0100	3,952,212	1.78
147,417	Gen Digital Inc Com USD 0.0100	3,523,944	1.59
21,514	Lear Corp Com USD 0.0100	2,267,240	1.02
22,224	M&T Bank Corp Com USD 0.5000	3,455,572	1.56
26,269	ManpowerGroup Inc Com USD 0.0100	1,754,273	0.79
43,903	Maximus Inc Com NPV	3,659,311	1.65
29,492	Merck & Co Inc Com USD 0.5000	3,155,956	1.42
45,079	MetLife Inc Com USD 0.0100	3,155,408	1.42
35,088	Micron Technology Inc Com USD 0.1000	3,050,745	1.37
34,855	Omnicom Group Inc Com USD 0.1500	3,162,424	1.42
43,572	Polaris Inc Com USD 0.0100 **	3,332,162	1.50
21,001	Qualcomm Inc Com USD 0.0001	3,325,933	1.50
14,605	Reinsurance Group of America Inc Com USD 0.0100	2,912,819	1.31
163,538	Resideo Technologies Inc Com USD 0.0010	2,978,522	1.34
11,830	Salesforce Inc Com USD 0.0010	2,702,870	1.22
67,091	Skechers USA Inc Com USD 0.0010	4,150,684	1.87
51,093	Sysco Corp Com USD 1.0000	3,598,989	1.62
	Total United States	93,536,009	42.11
	Total Equities	220,572,324	99.31

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Ethical Value Equity Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Collective Investment Schemes (31 August 2023: 3.63%)		
	Ireland		
24,262	State Street USD Liquidity LVNAV Fund	21,918	0.01
	Total Ireland	21,918	0.01
	Total Collective Investment Schemes	21,918	0.01
	Total Value of Investments	220,594,242	99.32
	Cash*	1,415,949	0.63
	Other Net Assets	103,076	0.05
	Net Assets Attributable to Equity Holders	222,113,267	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Bond Fund*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2023: 94.45%)		
	Austria		
4,122,000	Republic of Austria Government Bonds 0.00% 20/02/2030	3,593,353	2.87
2,732,000	Republic of Austria Government Bonds 2.90% 20/02/2033	2,766,150	2.21
1,357,000	Republic of Austria Government Bonds 4.15% 15/03/2037	1,527,005	1.22
864,000	Republic of Austria Government Bonds 3.15% 20/06/2044	870,782	0.69
449,000	Republic of Austria Government Bonds 1.50% 20/02/2047	334,078	0.27
540,000	Republic of Austria Government Bonds 1.85% 23/05/2049	424,721	0.34
481,000	Republic of Austria Government Bonds 0.75% 20/03/2051	281,746	0.22
462,000	Republic of Austria Government Bonds 3.80% 26/01/2062	532,446	0.43
192,000	Republic of Austria Government Bonds 0.70% 20/04/2071	88,418	0.07
116,000	Republic of Austria Government Bonds 2.10% 20/09/2117	89,767	0.07
	Total Austria	10,508,466	8.39
	Belgium		
375,977	Kingdom of Belgium Government Bonds 1.25% 22/04/2033	334,849	0.27
599,525	Kingdom of Belgium Government Bonds 1.60% 22/06/2047	437,144	0.35
426,784	Kingdom of Belgium Government Bonds 2.15% 22/06/2066	318,786	0.25
	Total Belgium	1,090,779	0.87
	Finland		
1,367,000	Finland Government Bonds 0.50% 15/09/2027	1,291,227	1.03
1,341,000	Finland Government Bonds 0.13% 15/09/2031	1,132,810	0.91
4,229,000	Finland Government Bonds 3.00% 15/09/2034	4,303,219	3.44
84,000	Finland Government Bonds 0.25% 15/09/2040	54,577	0.04
588,000	Finland Government Bonds 1.38% 15/04/2047	430,540	0.34
	Total Finland	7,212,373	5.76
	France		
3,708,475	French Republic Government Bonds OAT 0.25% 25/11/2026	3,523,237	2.81
6,617,076	French Republic Government Bonds OAT 1.00% 25/05/2027	6,346,967	5.06
5,753,554	French Republic Government Bonds OAT 2.75% 25/02/2029***	5,778,582	4.61
5,337,417	French Republic Government Bonds OAT 1.50% 25/05/2031	4,945,864	3.95
2,689,781	French Republic Government Bonds OAT 0.00% 25/05/2032	2,174,742	1.73
1,279,020	French Republic Government Bonds OAT 1.25% 25/05/2036***	1,050,075	0.84
548,164	French Republic Government Bonds OAT 4.00% 25/10/2038	597,828	0.48
559,628	French Republic Government Bonds OAT 0.50% 25/05/2040	371,072	0.30
1,575,216	French Republic Government Bonds OAT 4.50% 25/04/2041***	1,819,611	1.45
756,062	French Republic Government Bonds OAT 3.25% 25/05/2045***	742,075	0.59
1,491,304	French Republic Government Bonds OAT 2.00% 25/05/2048***	1,151,242	0.92
2,017,097	French Republic Government Bonds OAT 0.75% 25/05/2052***	1,061,517	0.85
559,190	French Republic Government Bonds OAT 4.00% 25/04/2055	608,617	0.49
927,909	French Republic Government Bonds OAT 4.00% 25/04/2060***	1,019,661	0.81
335,194	French Republic Government Bonds OAT 1.75% 25/05/2066	213,686	0.17
	Total France	31,404,776	25.06
	Germany		
1,583,132	Bundesrepublik Deutschland Bundesanleihe 0.50% 15/02/2026	1,539,422	1.23

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Euro Government Bond Fund* *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 94.45%) <i>(continued)</i>			
Germany <i>(continued)</i>			
3,872,666	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2029***	3,490,783	2.79
730,611	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2030***	645,327	0.51
5,242,677	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/02/2032	4,475,988	3.57
6,707,829	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2035	5,249,681	4.19
914,743	Bundesrepublik Deutschland Bundesanleihe 4.75% 04/07/2040	1,180,402	0.94
981,310	Bundesrepublik Deutschland Bundesanleihe 3.25% 04/07/2042	1,081,060	0.86
1,208,051	Bundesrepublik Deutschland Bundesanleihe 2.50% 04/07/2044***	1,198,640	0.96
3,869,661	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2052***	1,948,026	1.55
Total Germany		20,809,329	16.60
Ireland			
1,351,137	Ireland Government Bonds 1.10% 15/05/2029	1,276,541	1.02
1,761,757	Ireland Government Bonds 1.30% 15/05/2033	1,596,627	1.27
1,569,168	Ireland Government Bonds 2.00% 18/02/2045	1,342,894	1.07
Total Ireland		4,216,062	3.36
Netherlands			
38,101	Netherlands Government Bonds 0.00% 15/01/2027	36,072	0.03
37,181	Netherlands Government Bonds 0.75% 15/07/2027	35,581	0.03
31,496	Netherlands Government Bonds 5.50% 15/01/2028	34,669	0.03
421,614	Netherlands Government Bonds 0.75% 15/07/2028	397,224	0.32
463,063	Netherlands Government Bonds 0.25% 15/07/2029***	419,007	0.33
1,447,218	Netherlands Government Bonds 0.00% 15/07/2030	1,261,164	1.01
26,277	Netherlands Government Bonds 0.00% 15/07/2031	22,319	0.02
1,583,481	Netherlands Government Bonds 0.50% 15/07/2032	1,364,834	1.09
37,487	Netherlands Government Bonds 2.50% 15/01/2033	37,555	0.03
650,358	Netherlands Government Bonds 4.00% 15/01/2037	740,751	0.59
295,350	Netherlands Government Bonds 0.00% 15/01/2038	206,355	0.16
489,169	Netherlands Government Bonds 3.75% 15/01/2042	556,288	0.44
885,811	Netherlands Government Bonds 2.75% 15/01/2047***	890,027	0.71
373,270	Netherlands Government Bonds 0.00% 15/01/2052***	183,175	0.15
Total Netherlands		6,185,021	4.94
Portugal			
320,573	Portugal Obrigacoes do Tesouro OT 1.95% 15/06/2029	313,867	0.25
Total Portugal		313,867	0.25
Slovakia			
834,156	Slovakia Government Bonds 1.38% 21/01/2027	808,489	0.64
589,492	Slovakia Government Bonds 1.88% 09/03/2037	486,637	0.39
Total Slovakia		1,295,126	1.03
Slovenia			
377,000	Slovenia Government Bonds 2.25% 03/03/2032	362,610	0.29
Total Slovenia		362,610	0.29

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Bond Fund* (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 94.45%) (<i>continued</i>)			
Spain			
2,925,000	Spain Government Bonds 1.30% 31/10/2026	2,848,248	2.27
1,352,000	Spain Government Bonds 1.45% 31/10/2027	1,306,951	1.04
6,600,000	Spain Government Bonds 5.15% 31/10/2028	7,255,710	5.79
5,722,000	Spain Government Bonds 0.50% 31/10/2031	4,877,604	3.89
2,142,000	Spain Government Bonds 0.70% 30/04/2032	1,829,761	1.46
468,000	Spain Government Bonds 1.85% 30/07/2035	413,062	0.33
2,231,000	Spain Government Bonds 1.20% 31/10/2040	1,606,008	1.28
2,208,000	Spain Government Bonds 2.90% 31/10/2046	1,972,230	1.58
798,000	Spain Government Bonds 1.00% 31/10/2050	447,103	0.36
449,000	Spain Government Bonds 3.45% 30/07/2066	416,524	0.33
Total Spain		22,973,201	18.33
United States			
11,618,152	U.S. Treasury Inflation-Indexed Notes 0.13% 15/04/2026	10,123,219	8.08
3,651,993	U.S. Treasury Inflation-Indexed Notes 0.13% 15/04/2027	3,147,285	2.51
Total United States		13,270,504	10.59
Total Government Bonds		119,642,114	95.47
Corporate Bonds (31 August 2023: 1.89%)			
Germany			
1,161,000	Kreditanstalt fuer Wiederaufbau 0.13% 09/01/2032	973,266	0.78
1,506,000	Kreditanstalt fuer Wiederaufbau 2.63% 26/04/2029	1,511,708	1.20
Total Germany		2,484,974	1.98
Total Corporate Bonds		2,484,974	1.98
Financial Derivative Instruments			
Futures Contracts (31 August 2023: 0.02%)			
No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Futures Contracts			
78	Euro-Bobl Future September 2024	41,810	0.03
76	Euro-Schatz Future September 2024	21,835	0.02
(49)	U.S. 2 Year Note Future December 2024	11,758	0.01
(19)	U.S. Ultra Bond Future December 2024	36,610	0.03
Unrealised Gains on Futures Contracts		112,013	0.09
Unrealised Losses on Futures Contracts			
51	U.S. 10 Year Note Future December 2024	(33,836)	(0.03)
178	U.S. 5 Year Note Future December 2024	(66,585)	(0.05)
Unrealised Losses on Futures Contracts		(100,421)	(0.08)
Net Unrealised Gains on Futures Contracts		11,592	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Bond Fund* (*continued*)

Forward Foreign Currency Exchange Contracts (31 August 2023: (0.00)%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
UBS	JPY	161,916,079	CHF	909,505	13 Sep 2024	36,495	0.03
UBS	JPY	19,905,362	EUR	119,899	13 Sep 2024	3,730	0.00
Unrealised Gains on Forward Foreign Currency Exchange Contracts						40,225	0.03
Unrealised Losses on Forward Foreign Currency Exchange Contracts							
HSBC Bank	EUR	4,315,526	USD	4,836,000	20 Nov 2024	(38,214)	(0.03)
UBS	EUR	142,515	CHF	135,666	13 Sep 2024	(2,046)	(0.00)
UBS	EUR	4,317,811	USD	4,836,000	20 Nov 2024	(35,929)	(0.03)
Westpac	EUR	4,314,232	USD	4,836,000	20 Nov 2024	(39,508)	(0.03)
Unrealised Losses on Forward Foreign Currency Exchange Contracts						(115,697)	(0.09)
Net Unrealised Losses on Forward Foreign Currency Exchange Contracts						(75,472)	(0.06)
Total Financial Derivative Instruments						(63,880)	(0.05)
Total Value of Investments						122,063,208	97.40
Cash **						2,331,611	1.86
Other Net Assets						931,546	0.74
Net Assets Attributable to Equity Holders						125,326,365	100.00

Country classifications are based on country of incorporation.

* Formerly State Street IUT Euro Allstock Government Bond Fund.

** All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for futures margin of EUR 1,260,229 which is held with Goldman Sachs for the futures contracts.

The counterparty for the open futures contracts is Goldman Sachs.

*** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global 4Good Enhanced Equity Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 98.70%)			
Australia			
49,690	AGL Energy Ltd Com NPV	353,625	0.22
35,488	ALS Ltd Com NPV **	340,873	0.21
7,809	Ansell Ltd Com NPV	142,787	0.09
23,794	ANZ Group Holdings Ltd Com NPV	443,387	0.28
3,564	Aristocrat Leisure Ltd Com NPV	119,521	0.07
14,343	Brambles Ltd Com NPV	160,276	0.10
31,514	Charter Hall Group Reits NPV	279,907	0.18
3,026	Commonwealth Bank of Australia Com NPV	258,753	0.16
179	CSL Ltd Com NPV	33,702	0.02
21,236	GPT Group Reits NPV	64,044	0.04
7,736	JB Hi-Fi Ltd Com NPV	377,318	0.24
52,950	Magellan Financial Group Ltd Com NPV **	309,315	0.19
14,927	National Australia Bank Ltd Com NPV	349,250	0.22
8,886	Qantas Airways Ltd Com NPV	36,548	0.02
188,249	Scentre Group Reits NPV	396,947	0.25
130,902	Stockland Reits NPV	402,802	0.25
Total Australia		4,069,055	2.54
Austria			
5,129	Erste Group Bank AG Com NPV **	253,937	0.16
1,815	Raiffeisen Bank International AG Com NPV	32,506	0.02
Total Austria		286,443	0.18
Belgium			
2,437	KBC Group NV Com NPV	171,418	0.11
997	UCB SA Com NPV	163,209	0.10
Total Belgium		334,627	0.21
Bermuda			
170,560	Johnson Electric Holdings Ltd Com HKD 0.0500	212,157	0.13
96,500	Kerry Logistics Network Ltd Com HKD 0.5000	78,235	0.05
15,500	Kerry Properties Ltd Com HKD 1.0000	26,281	0.02
6,500	Orient Overseas International Ltd Com USD 0.1000	81,680	0.05
29,300	VTech Holdings Ltd Com USD 0.0500	172,048	0.11
Total Bermuda		570,401	0.36
Canada			
6,686	Agnico Eagle Mines Ltd Com NPV	492,097	0.31
3,915	Canadian National Railway Co Com NPV	416,713	0.26
15,336	Canadian Natural Resources Ltd Com NPV **	501,460	0.31
12,358	Cenovus Energy Inc Com NPV **	207,013	0.13
4,290	CGI Inc Com NPV **	436,613	0.27
192	Intact Financial Corp Com NPV	32,643	0.02
3,647	Loblaw Cos Ltd Com NPV **	429,966	0.27
14,941	Manulife Financial Corp Com NPV	372,668	0.23
264	National Bank of Canada Com NPV	21,853	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global 4Good Enhanced Equity Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 98.70%) (<i>continued</i>)			
Canada (<i>continued</i>)			
11,798	Pembina Pipeline Corp Com NPV	429,349	0.27
5,032	Power Corp of Canada Com NPV	139,543	0.09
2,416	Royal Bank of Canada Com NPV **	263,945	0.17
13,079	Suncor Energy Inc Com NPV **	479,211	0.30
957	Toronto-Dominion Bank Com NPV	51,801	0.03
	Total Canada	4,274,875	2.67
Cayman Islands			
7,500	HUTCHMED China Ltd Com USD 0.1000 **	24,105	0.02
	Total Cayman Islands	24,105	0.02
Denmark			
60,072	H Lundbeck A/S Class 'B' Com DKK 1.0000	385,932	0.24
2,531	Pandora A/S Com DKK 0.0100	400,741	0.25
	Total Denmark	786,673	0.49
Finland			
8,223	Nokia OYJ Com NPV	32,711	0.02
4,926	Valmet OYJ Com NPV **	127,584	0.08
8,664	Wartsila OYJ Abp Com NPV	173,453	0.11
	Total Finland	333,748	0.21
France			
320	Air Liquide SA Com EUR 5.5000	53,990	0.03
16,382	AXA SA Com EUR 2.2900	563,541	0.35
7,260	BNP Paribas SA Com EUR 2.0000	454,331	0.29
207	Capgemini SE Com EUR 8.0000	38,813	0.03
5,730	Cie de Saint-Gobain SA Com EUR 4.0000	453,128	0.28
6,889	Cie Generale des Etablissements Michelin SCA Com EUR 0.5000	244,628	0.15
4,010	Eurazeo SE Com NPV	285,913	0.18
208	Hermes International SCA Com NPV	451,152	0.28
1,421	Ipsen SA Com EUR 1.0000	155,884	0.10
6,928	Klepierre SA Reits EUR 1.4000	187,472	0.12
939	L'Oreal SA Com EUR 0.2000	372,407	0.23
517	LVMH Moet Hennessy Louis Vuitton SE Com EUR 0.3000	348,613	0.22
4,471	Publicis Groupe SA Com EUR 0.4000	444,507	0.28
15,327	Rexel SA Com EUR 5.0000	350,069	0.22
985	Schneider Electric SE Com EUR 4.0000	226,254	0.14
11,303	SCOR SE Com EUR 7.8770	213,288	0.13
12,623	TotalEnergies SE Com EUR 2.5000	785,024	0.49
	Total France	5,629,014	3.52
Germany			
107	Adidas AG Com NPV	24,824	0.02
2,312	Allianz SE Com NPV	649,441	0.41

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global 4Good Enhanced Equity Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 98.70%) (<i>continued</i>)			
Germany (<i>continued</i>)			
20,368	Commerzbank AG Com NPV	272,524	0.17
17,000	Deutsche Bank AG Com NPV	250,716	0.16
27,529	Deutsche Telekom AG Com NPV	707,771	0.44
2,938	Evonik Industries AG Com NPV	58,907	0.04
3,728	Heidelberg Materials AG Com NPV	356,620	0.22
441	Hochtief AG Com NPV	48,775	0.03
4,702	KION Group AG Com NPV	164,805	0.10
1,286	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Com NPV	629,240	0.39
4,633	SAP SE Com NPV	916,037	0.57
1,698	Siemens AG Com NPV	288,524	0.18
1,270	Siemens Energy AG Com NPV	33,083	0.02
	Total Germany	4,401,267	2.75
Hong Kong			
210,000	Lenovo Group Ltd Com NPV	233,245	0.15
24,000	Swire Pacific Ltd 'A' Com NPV	184,011	0.11
	Total Hong Kong	417,256	0.26
Ireland			
1,830	Accenture Plc Com USD 0.0000	565,334	0.35
47,182	AIB Group Plc Com EUR 0.6250	256,906	0.16
2,541	CRH Plc Com EUR 0.3200	203,466	0.13
1,396	Eaton Corp Plc Com USD 0.0100	387,094	0.24
1,171	Linde Plc Com NPV	505,945	0.32
5,930	Medtronic Plc Com USD 0.1000	474,550	0.30
843	Pentair Plc Com USD 0.0100	67,545	0.04
391	Trane Technologies Plc Com USD 1.0000	127,753	0.08
716	Willis Towers Watson Plc Com USD 0.0003	188,952	0.12
	Total Ireland	2,777,545	1.74
Italy			
175,623	A2A SpA Com EUR 0.5200	362,135	0.23
101,996	Hera SpA Com EUR 1.0000	354,946	0.22
156,624	Intesa Sanpaolo SpA Com NPV	589,611	0.37
11,990	UniCredit SpA Com NPV	448,186	0.28
	Total Italy	1,754,878	1.10
Japan			
37,700	Amada Co Ltd Com NPV	350,871	0.22
6,400	Asics Corp Com NPV	114,185	0.07
15,400	Canon Inc Com NPV	479,380	0.30
7,100	Cosmo Energy Holdings Co Ltd Com NPV **	354,625	0.22
40,800	Daicel Corp Com NPV **	330,232	0.21
1,300	Daiichi Sankyo Co Ltd Com NPV **	49,267	0.03
11,200	Dowa Holdings Co Ltd Com NPV **	350,795	0.22
1,800	Ebara Corp Com NPV	22,018	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global 4Good Enhanced Equity Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 98.70%) (<i>continued</i>)			
Japan (<i>continued</i>)			
85,200	ENEOS Holdings Inc Reits NPV **	417,357	0.26
33,600	Hitachi Ltd Com NPV	744,674	0.47
9,900	Inpex Corp Com NPV	133,263	0.08
9,500	J Front Retailing Co Ltd Com NPV **	84,319	0.05
2,800	Kawasaki Kisen Kaisha Ltd Com NPV	37,152	0.02
11,800	Kyowa Kirin Co Ltd Com NPV	243,438	0.15
26,000	Mitsubishi Corp Com NPV **	486,058	0.30
20,700	Mitsubishi Gas Chemical Co Inc Com NPV	347,098	0.22
8,600	Mitsubishi UFJ Financial Group Inc Com NPV **	81,534	0.05
9,300	Mitsui Mining & Smelting Co Ltd Com NPV **	270,281	0.17
4,600	Nagase & Co Ltd Com NPV	91,018	0.06
29,300	NGK Insulators Ltd Com NPV **	352,956	0.22
13,900	Nikon Corp Com NPV **	134,498	0.09
24,400	Nippon Shokubai Co Ltd Com NPV	254,718	0.16
8,400	Nippon Yusen KK Com NPV **	274,823	0.17
13,300	Niterra Co Ltd Com NPV **	355,007	0.22
25,500	NOK Corp Com NPV	377,666	0.24
74,600	Nomura Holdings Inc Com NPV **	392,648	0.25
25,600	Oji Holdings Corp Com NPV **	92,571	0.06
5,200	ORIX Corp Com NPV **	117,570	0.07
13,500	Osaka Gas Co Ltd Com NPV **	301,042	0.19
8,700	Otsuka Holdings Co Ltd Com NPV	461,747	0.29
8,200	Recruit Holdings Co Ltd Com NPV	460,292	0.29
11,300	Renesas Electronics Corp Com NPV	176,262	0.11
16,800	Rinnai Corp Com NPV **	340,961	0.21
31,900	Santen Pharmaceutical Co Ltd Com NPV **	371,411	0.23
3,400	Sanwa Holdings Corp Com NPV	69,975	0.04
57,600	Sohgo Security Services Co Ltd Com NPV **	369,001	0.23
3,300	Sony Group Corp Com NPV **	290,749	0.18
1,800	Sumitomo Bakelite Co Ltd Com NPV **	43,210	0.03
26,400	Sumitomo Electric Industries Ltd Com NPV **	394,517	0.25
700	Tokyo Electron Ltd Com NPV **	112,077	0.07
56,100	Tokyu Fudosan Holdings Corp Com NPV **	363,395	0.23
28,200	Toyota Motor Corp Com NPV	482,831	0.30
9,700	UBE Corp Com NPV	159,309	0.10
7,900	Yokogawa Electric Corp Com NPV **	200,380	0.13
Total Japan		11,937,181	7.47
Korea			
988	Coway Co Ltd Com KRW 500.0000	44,901	0.03
4,382	DB Insurance Co Ltd Com KRW 500.0000	343,767	0.22
7,060	KB Financial Group Inc Com KRW 5,000.0000	410,140	0.26
10,536	Samsung Card Co Ltd Com KRW 5,000.0000	309,599	0.19
576	SK Hynix Inc Com KRW 5,000.0000	67,664	0.04
Total Korea		1,176,071	0.74

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global 4Good Enhanced Equity Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.70%) (<i>continued</i>)		
	Luxembourg		
1,336	Spotify Technology SA Com EUR 0.0006	413,847	0.26
	Total Luxembourg	413,847	0.26
	Netherlands		
1,210	ASML Holding NV Com EUR 0.0900	982,520	0.61
27,021	ING Groep NV Com EUR 0.0100	442,982	0.28
107,694	Koninklijke KPN NV Com EUR 0.0400	397,714	0.25
7,004	Koninklijke Philips NV Com EUR 0.2000	190,579	0.12
8,899	NN Group NV Com EUR 0.1200	394,137	0.25
1,270	NXP Semiconductors NV Com NPV	294,134	0.18
2,832	Wolters Kluwer NV Com EUR 0.1200	436,553	0.27
	Total Netherlands	3,138,619	1.96
	New Zealand		
185,607	Kiwi Property Group Ltd Com NPV	101,238	0.06
	Total New Zealand	101,238	0.06
	Norway		
32,595	Orkla ASA Com NOK 1.2500	261,883	0.16
	Total Norway	261,883	0.16
	Poland		
3,112	Bank Polska Kasa Opieki SA Com PLN 1.0000	115,346	0.07
15,702	Powszechna Kasa Oszczednosci Bank Polski SA Com PLN 1.0000	212,594	0.14
	Total Poland	327,940	0.21
	Singapore		
360,300	ComfortDelGro Corp Ltd Com NPV	354,609	0.22
4,000	DBS Group Holdings Ltd Com NPV	100,805	0.07
4,763	Flex Ltd Com NPV	139,805	0.09
41,700	Oversea-Chinese Banking Corp Ltd Com NPV	420,529	0.26
	Total Singapore	1,015,748	0.64
	Spain		
9,434	ACS Actividades de Construcción y Servicios SA Com EUR 0.5000 **	387,926	0.24
148	Aena SME SA Com NPV	27,025	0.02
50,146	Banco Bilbao Vizcaya Argentaria SA Com EUR 0.4900	480,900	0.30
118,597	Banco Santander SA Com EUR 0.5000	533,212	0.33
35,397	Iberdrola SA Com EUR 0.7500	453,789	0.28
469	Industria de Diseño Textil SA Com EUR 0.0300	22,972	0.02
154,510	International Consolidated Airlines Group SA Com EUR 0.1000 **	335,720	0.21
	Total Spain	2,241,544	1.40

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global 4Good Enhanced Equity Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 98.70%) (<i>continued</i>)			
Sweden			
4,168	Essity AB Com SEK 3.3500	114,574	0.07
2,153	Investor AB Class 'B' Com SEK 6.2500	57,996	0.04
36,496	Securitas AB Com SEK 1.0000 **	386,355	0.24
19,397	Skandinaviska Enskilda Banken AB Class 'A' Com SEK 10.0000	270,366	0.17
14,392	SSAB AB Class 'A' Com NPV	63,266	0.04
24,041	Tele2 AB Com SEK 1.2500 **	247,080	0.15
10,759	Trelleborg AB Com SEK 25.0000	379,847	0.24
	Total Sweden	1,519,484	0.95
Switzerland			
6,304	ABB Ltd Com CHF 0.1200	326,427	0.20
1,874	Alcon Inc Com CHF 0.0400	164,223	0.10
21	Chocoladefabriken Lindt & Spruengli AG Com CHF 10.0000	250,887	0.16
2,766	Chubb Ltd Com NPV	710,129	0.44
11,475	Coca-Cola HBC AG Com CHF 6.7000	384,213	0.24
1,424	DKSH Holding AG Com CHF 0.1000	103,106	0.07
5,957	Holcim AG Com CHF 2.0000	518,348	0.32
4,635	Logitech International SA Com CHF 0.2500	379,131	0.24
7,259	Nestle SA Com CHF 0.1000	703,524	0.44
1,304	Sonova Holding AG Com CHF 0.0500	410,715	0.26
5,771	UBS Group AG Com CHF 0.1000	159,584	0.10
1,106	Zurich Insurance Group AG Com CHF 0.1000	578,703	0.36
	Total Switzerland	4,688,990	2.93
United Kingdom			
5,737	3i Group Plc Com GBP 0.7386	216,543	0.14
13,188	Associated British Foods Plc Com GBP 0.0568	389,895	0.24
69,573	Aviva Plc Com GBP 0.3289	416,829	0.26
176,025	Barclays Plc Com GBP 0.2500	477,354	0.30
13,959	Beazley Plc Com GBP 0.0500	124,304	0.08
2,412	Berkeley Group Holdings Plc Com GBP 0.0541	142,733	0.09
20,559	British Land Co Plc Reits GBP 0.2500	100,375	0.06
58,355	ConvaTec Group Plc Com GBP 0.1000	165,594	0.10
51,436	HSBC Holdings Plc Com USD 0.5000	407,162	0.26
4,147	InterContinental Hotels Group Plc Com GBP 0.2085	373,424	0.23
1,439	Intertek Group Plc Reits GBP 0.2500	84,574	0.05
14,451	Johnson Matthey Plc Com GBP 1.1092	280,534	0.18
97,938	Kingfisher Plc Com GBP 0.1571	330,480	0.21
763,871	Lloyds Banking Group Plc Com GBP 0.1000	530,574	0.33
110,481	NatWest Group Plc Com GBP 1.0769	452,823	0.28
484	RELX Plc Com GBP 0.0014	20,337	0.01
34,596	Shell Plc Com EUR 0.0700	1,101,267	0.69
112,031	Tesco Plc Com GBP 0.0633	470,482	0.29
4,821	Unilever Plc Com GBP 0.0003	280,824	0.18
	Total United Kingdom	6,366,108	3.98

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Global 4Good Enhanced Equity Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 98.70%) <i>(continued)</i>			
United States			
2,598	3M Co Com USD 0.0100	316,130	0.20
1,831	Adobe Inc Com USD 0.0001	950,171	0.59
1,018	AES Corp Com USD 0.0100	15,754	0.01
25,376	Alphabet Inc Class 'A' Com USD 0.0010	3,745,533	2.34
21,437	Alphabet Inc Class 'C' Com USD 0.0010	3,197,636	2.00
1,211	Ameriprise Financial Inc Com USD 0.0100	491,708	0.31
2,744	Amgen Inc Com USD 0.0001	827,563	0.52
10,367	Amphenol Corp Com USD 0.0010	631,723	0.40
60,152	Apple Inc Com USD 0.0000	12,444,492	7.78
4,838	Applied Materials Inc Com USD 0.0100	862,177	0.54
780	Arista Networks Inc Com USD 0.0001	249,017	0.16
48,576	AT&T Inc Com USD 1.0000	873,306	0.55
2,779	Automatic Data Processing Inc Com USD 0.1000	692,704	0.43
1,427	Avery Dennison Corp Com USD 1.0000	286,006	0.18
15,297	Baker Hughes Co Com USD 0.0001	486,038	0.30
34,870	Bank of America Corp Com USD 0.0100	1,283,723	0.80
860	Bank of New York Mellon Corp Com USD 0.0100	53,003	0.03
1,108	Bath & Body Works Inc Com USD 0.5000	30,791	0.02
5,523	Baxter International Inc Com USD 1.0000	189,306	0.12
427	Becton Dickinson and Co Com USD 1.0000	93,513	0.06
3,179	Best Buy Co Inc Com USD 0.1000	288,347	0.18
1,022	BlackRock Inc Com USD 0.0100	832,641	0.52
10,930	Boston Scientific Corp Com USD 0.0100	807,629	0.51
8,659	Bristol-Myers Squibb Co Com USD 0.1000	390,746	0.24
19,136	Broadcom Inc Com NPV	2,814,819	1.76
2,309	Broadridge Financial Solutions Inc Com USD 0.0100	444,027	0.28
504	Burlington Stores Inc Com USD 0.0001	122,137	0.08
4,365	Campbell Soup Co Com USD 0.0375	196,068	0.12
3,787	CBRE Group Inc Com USD 0.0100	393,925	0.25
2,186	Cencora Inc Com USD 0.0100	473,123	0.30
2,354	Centene Corp Com USD 0.0010	167,645	0.10
1,701	Cigna Group Com USD 0.0100	556,002	0.35
2,544	Cincinnati Financial Corp Com USD 2.0000	314,938	0.20
850	Cintas Corp Com NPV	618,260	0.39
11,349	Cisco Systems Inc Com USD 0.0010	518,185	0.32
3,189	Citigroup Inc Com USD 0.0100	180,467	0.11
8,660	Citizens Financial Group Inc Com USD 0.0100	336,808	0.21
2,269	Cloudflare Inc Com USD 0.0010	168,376	0.11
16,360	Coca-Cola Co Com USD 0.2500	1,071,108	0.67
7,045	Colgate-Palmolive Co Com USD 1.0000	677,832	0.42
1,347	ConocoPhillips Com USD 0.0100	138,472	0.09
15,164	CSX Corp Com USD 1.0000	469,483	0.29
843	CVS Health Corp Com USD 0.0100	43,593	0.03
65	Deere & Co Com USD 1.0000	22,652	0.01
4,664	DuPont de Nemours Inc Com USD 0.0100	354,993	0.22
4,276	Eastman Chemical Co Com USD 0.0100	395,460	0.25
8,533	eBay Inc Com USD 0.0010	455,597	0.29
2,606	Ecolab Inc Com USD 1.0000	596,068	0.37
5,144	Edison International Com NPV	404,447	0.25
1,654	Elevance Health Inc Com USD 0.0100	832,140	0.52
3,249	Eli Lilly & Co Com NPV	2,817,874	1.76

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global 4Good Enhanced Equity Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.70%) (<i>continued</i>)		
	United States (<i>continued</i>)		
2,598	Emerson Electric Co Com USD 0.5000	247,360	0.15
7,082	Fidelity National Information Services Inc Com USD 0.0100	527,519	0.33
622	First Solar Inc Com USD 0.0010	127,766	0.08
10,196	Ford Motor Co Com USD 0.0100	103,075	0.06
713	Fox Corp Class 'A' Com USD 0.0100	26,648	0.02
10,844	Fox Corp Class 'B' Com USD 0.0100	376,488	0.24
5,764	Franklin Resources Inc Com USD 0.1000	105,396	0.07
113	Gartner Inc Com USD 0.0005	50,223	0.03
2,069	Goldman Sachs Group Inc Com USD 0.0100	953,751	0.60
4,432	Hartford Financial Services Group Inc Com USD 0.0100	464,862	0.29
24,746	Hewlett Packard Enterprise Co Com USD 0.0100	433,038	0.27
2,184	Hilton Worldwide Holdings Inc Com USD 0.0100	433,367	0.27
4,416	Home Depot Inc Com USD 0.0500	1,470,138	0.92
13,629	HP Inc Com USD 0.0100	445,476	0.28
25,336	Huntington Bancshares Inc Com USD 0.0100	342,651	0.21
819	Illumina Inc Com USD 0.0100	97,223	0.06
6,859	Intel Corp Com USD 0.0010	136,573	0.09
5,650	International Business Machines Corp Com USD 0.2000	1,031,741	0.65
4,962	International Flavors & Fragrances Inc Com USD 0.1250	466,165	0.29
1,528	Intuit Inc Com USD 0.0100	870,031	0.54
14,671	Keurig Dr Pepper Inc Com USD 0.0100	485,234	0.30
4,038	Kimberly-Clark Corp Com USD 1.2500	527,723	0.33
21,910	Kinder Morgan Inc Com USD 0.0100	426,957	0.27
727	KLA Corp Com USD 0.0010	538,193	0.34
1,230	Labcorp Holdings Inc Com USD 0.1000	255,456	0.16
699	Lam Research Corp Com USD 0.0010	518,462	0.32
1,228	Lowe's Cos Inc Com USD 0.5000	275,687	0.17
2,205	M&T Bank Corp Com USD 0.5000	342,852	0.21
2,967	Marsh & McLennan Cos Inc Com USD 1.0000	609,831	0.38
2,579	Marvell Technology Inc Com USD 0.0020	177,634	0.11
2,592	Mastercard Inc Com USD 0.0001	1,131,825	0.71
5,937	McCormick & Co Inc Com NPV	429,251	0.27
335	Mettler-Toledo International Inc Com USD 0.0100	435,533	0.27
2,128	Micron Technology Inc Com USD 0.1000	185,020	0.12
31,309	Microsoft Corp Com USD 0.0000	11,798,931	7.38
631	Moody's Corp Com USD 0.0100	278,041	0.17
1,561	Motorola Solutions Inc Com USD 0.0100	623,385	0.39
314	MSCI Inc Com USD 0.0100	164,699	0.10
3,737	NetApp Inc Com USD 0.0010	407,562	0.26
5,201	NIKE Inc Com NPV	391,496	0.24
99,085	NVIDIA Corp Com USD 0.0010	10,685,497	6.68
5,610	Oracle Corp Com USD 0.0100	716,087	0.45
2,271	Packaging Corp of America Com USD 0.0100	429,908	0.27
230	Palo Alto Networks Inc Com USD 0.0001	75,369	0.05
6,421	PayPal Holdings Inc Com NPV	420,158	0.26
1,805	PNC Financial Services Group Inc Com USD 5.0000	301,823	0.19
2,276	PPL Corp Com USD 0.0100	65,613	0.04
558	Principal Financial Group Inc Com USD 0.0100	41,045	0.03
808	Progressive Corp Com USD 1.0000	184,098	0.12
4,664	Prudential Financial Inc Com USD 0.0100	510,516	0.32
6,315	Qualcomm Inc Com USD 0.0001	1,000,108	0.63

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global 4Good Enhanced Equity Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 98.70%) (<i>continued</i>)			
United States (<i>continued</i>)			
1,114	S&P Global Inc Com USD 1.0000	516,532	0.32
4,539	Salesforce Inc Com USD 0.0010	1,037,052	0.65
1,254	ServiceNow Inc Com USD 0.0010	968,624	0.61
7,802	Sirius XM Holdings Inc Com USD 0.0010 **	23,190	0.01
1,597	Starbucks Corp Com USD 0.0010	136,443	0.09
796	T Rowe Price Group Inc Com USD 0.2000	76,256	0.05
2,726	Texas Instruments Inc Com USD 1.0000	527,862	0.33
8,048	TJX Cos Inc Com USD 1.0000	852,642	0.53
6,109	Twilio Inc Com USD 0.0010	346,374	0.22
3,973	Union Pacific Corp Com USD 2.5000	919,185	0.57
192	United Parcel Service Inc Com USD 0.0100	22,298	0.01
808	United Rentals Inc Com USD 0.0100	541,095	0.34
3,132	UnitedHealth Group Inc Com USD 0.0100	1,669,985	1.04
1,103	Valero Energy Corp Com USD 0.0100	146,213	0.09
14	Verisk Analytics Inc Com USD 0.0010	3,451	0.00
26,354	Verizon Communications Inc Com USD 0.1000	994,733	0.62
5,068	Visa Inc Com USD 0.0001	1,265,375	0.79
5,746	Voya Financial Inc Com USD 0.0100	367,684	0.23
3,308	Walt Disney Co Com USD 0.0100	270,103	0.17
3,104	Xylem Inc Com NPV	385,666	0.24
Total United States		99,838,404	62.44
Total Equities		158,686,944	99.25

Financial Derivative Instruments Futures Contracts (31 August 2023: 0.02%)

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Futures Contracts			
2	Euro Stoxx 50 Index Future September 2024	2,540	0.00
1	FTSE 100 Index Future September 2024	1,063	0.00
2	S&P 500 Emini Future September 2024	5,872	0.01
Unrealised Gains on Futures Contracts		9,475	0.01
Unrealised Losses on Futures Contracts			
1	Topix Index Future September 2024	(12,145)	(0.01)
Unrealised Losses on Futures Contracts		(12,145)	(0.01)
Net Unrealised Losses on Futures Contracts		(2,670)	(0.00)
Total Financial Derivative Instruments		(2,670)	(0.00)

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global 4Good Enhanced Equity Fund (*continued*)

	Fair Value EUR	% of Net Assets
Total Value of Investments	158,684,274	99.25
Cash*	925,308	0.58
Other Net Assets	277,581	0.17
Net Assets Attributable to Equity Holders	159,887,163	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for futures margin of EUR 61,161 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (continued)

State Street IUT Balanced Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2023: 100.59%)			
Ireland			
217,333	L&G Longer Dated All Commodities UCITS ETF	4,327,969	0.99
70,270	SPDR Dow Jones Global Real Estate UCITS ETF	2,256,721	0.51
174,748	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	5,525,532	1.26
20,903	State Street EUR Liquidity LVNAV Fund	21,847,092	4.97
3,856,408	State Street IUT Asia Pacific ex Japan Equity Index Fund	12,016,175	2.73
15,854,042	State Street IUT Emerging Market Equity Index Fund	29,457,239	6.70
4,811,304	State Street IUT Euro Equity Index Fund	22,988,829	5.23
30,317,708	State Street IUT Euro Government Bond Index Fund	65,078,628	14.80
3,221,722	State Street IUT Europe ex Euro ex UK Equity Index Fund	12,527,039	2.85
8,723,754	State Street IUT Japan Equity Index Fund	18,528,659	4.21
23,816,947	State Street IUT North America Equity Index Fund	200,552,721	45.60
2,994,961	State Street IUT UK Equity Index Fund	11,316,725	2.57
Total Ireland		406,423,329	92.42
Luxembourg			
380,196	State Street Emerging Markets Hard Currency Government Bond Index Fund	4,495,100	1.02
516,483	State Street Emerging Markets Local Currency Government Bond Index Fund	4,556,702	1.04
626,532	State Street Euro Corporate Bond ESG Screened Index Fund	8,249,169	1.87
598,492	State Street Flexible Asset Allocation Plus Fund	8,447,241	1.92
594,160	State Street Global High Yield Bond Screened Index Fund	5,669,565	1.29
Total Luxembourg		31,417,777	7.14
Total Collective Investment Schemes		437,841,106	99.56

Financial Derivative Instruments

Forward Foreign Currency Exchange Contracts (31 August 2023: (0.84)%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
Bank of Montreal	EUR	2,365,522	USD	2,567,250	4 Sep 2024	46,207	0.01
Bank of Montreal	EUR	35,348,306	USD	38,362,750	4 Sep 2024	690,477	0.16
Bank of Montreal	USD	2,613,750	EUR	2,345,591	4 Sep 2024	15,734	0.00
Bank of Montreal	USD	39,578,000	EUR	35,517,469	4 Sep 2024	238,246	0.05
BNP Paribas	CAD	8,199,000	EUR	5,465,436	4 Sep 2024	30,519	0.01
BNP Paribas	CAD	426,000	EUR	283,971	4 Sep 2024	1,586	0.00
BNP Paribas	EUR	35,347,189	USD	38,362,750	4 Sep 2024	689,360	0.16
BNP Paribas	EUR	2,365,448	USD	2,567,250	4 Sep 2024	46,132	0.01
BNP Paribas	USD	2,613,750	EUR	2,345,947	4 Sep 2024	15,378	0.00
BNP Paribas	USD	39,578,000	EUR	35,522,863	4 Sep 2024	232,852	0.05
Deutsche Bank	DKK	13,572,000	EUR	1,819,427	4 Sep 2024	150	0.00
Deutsche Bank	NZD	376,000	EUR	210,719	4 Sep 2024	1,798	0.00
Goldman Sachs	EUR	63,550	HKD	538,000	4 Sep 2024	1,240	0.00
HSBC Bank	EUR	5,130,252	CHF	4,805,000	2 Oct 2024	3,236	0.00
HSBC Bank	EUR	2,365,059	USD	2,567,250	4 Sep 2024	45,743	0.01
HSBC Bank	EUR	35,341,380	USD	38,362,750	4 Sep 2024	683,551	0.16
HSBC Bank	HKD	538,000	EUR	61,890	4 Sep 2024	420	0.00
Merrill Lynch	AUD	6,982,000	EUR	4,257,413	4 Sep 2024	22,293	0.01
Merrill Lynch	EUR	287,063	GBP	242,000	2 Oct 2024	33	0.00
Merrill Lynch	EUR	247,506	JPY	39,638,000	2 Oct 2024	856	0.00
Merrill Lynch	EUR	35,346,564	USD	38,362,750	4 Sep 2024	688,735	0.16
Merrill Lynch	EUR	2,365,406	USD	2,567,250	4 Sep 2024	46,090	0.01
Merrill Lynch	PLN	1,416,000	EUR	329,471	4 Sep 2024	1,742	0.00
Merrill Lynch	SEK	19,356,000	EUR	1,707,501	4 Sep 2024	75	0.00

Schedule of Investments

as at 31 August 2024 (continued)

State Street IUT Balanced Fund (continued)

Financial Derivative Instruments

Forward Foreign Currency Exchange Contracts (31 August 2023: (0.84)%) (continued)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts (continued)							
Merrill Lynch	SGD	1,149,000	EUR	791,439	4 Sep 2024	4,948	0.00
Royal Bank of Canada	EUR	34,178	CHF	32,000	2 Oct 2024	34	0.00
Royal Bank of Canada	SGD	49,000	EUR	33,762	4 Sep 2024	201	0.00
Standard Chartered Bank	EUR	8,568,280	GBP	7,224,000	2 Oct 2024	65	0.00
Standard Chartered Bank	HKD	9,037,000	EUR	1,039,779	4 Sep 2024	6,867	0.00
Standard Chartered Bank	USD	2,613,750	EUR	2,345,123	4 Sep 2024	16,201	0.00
Standard Chartered Bank	USD	39,578,000	EUR	35,510,394	4 Sep 2024	245,321	0.06
UBS	EUR	428,528	NOK	5,026,000	2 Oct 2024	151	0.00
UBS	EUR	4,435,769	USD	4,861,000	4 Sep 2024	44,225	0.01
UBS	EUR	169,729	USD	186,000	4 Sep 2024	1,692	0.00
UBS	USD	39,578,000	EUR	35,527,477	4 Sep 2024	228,238	0.05
UBS	USD	2,613,750	EUR	2,346,252	4 Sep 2024	15,073	0.00
Westpac	AUD	119,000	EUR	72,566	4 Sep 2024	376	0.00
Westpac	DKK	279,000	EUR	37,403	4 Sep 2024	2	0.00
Westpac	EUR	1,067,391	HKD	9,037,000	4 Sep 2024	20,744	0.01
Westpac	EUR	14,474,762	JPY	2,318,369,000	2 Oct 2024	48,560	0.01
Westpac	EUR	14,207	SEK	161,000	2 Oct 2024	1	0.00
Unrealised Gains on Forward Foreign Currency Exchange Contracts						4,135,152	0.94
Unrealised Losses on Forward Foreign Currency Exchange Contracts							
Bank of Montreal	EUR	35,471,850	USD	39,578,000	2 Oct 2024	(238,126)	(0.06)
Bank of Montreal	EUR	2,342,578	USD	2,613,750	2 Oct 2024	(15,726)	(0.00)
Barclays Bank	EUR	441,289	GBP	379,000	4 Sep 2024	(8,692)	(0.00)
BNP Paribas	EUR	283,904	CAD	426,000	4 Sep 2024	(1,653)	(0.00)
BNP Paribas	EUR	5,068,282	CAD	7,605,000	4 Sep 2024	(29,503)	(0.01)
BNP Paribas	EUR	5,463,236	CAD	8,199,000	2 Oct 2024	(30,576)	(0.01)
BNP Paribas	EUR	283,856	CAD	426,000	2 Oct 2024	(1,589)	(0.00)
BNP Paribas	EUR	35,477,153	USD	39,578,000	2 Oct 2024	(232,822)	(0.05)
BNP Paribas	EUR	2,342,928	USD	2,613,750	2 Oct 2024	(15,376)	(0.00)
Deutsche Bank	EUR	5,023,756	CHF	4,805,000	4 Sep 2024	(92,947)	(0.02)
Deutsche Bank	EUR	1,820,005	DKK	13,572,000	2 Oct 2024	(164)	(0.00)
Deutsche Bank	EUR	210,461	NZD	376,000	2 Oct 2024	(1,800)	(0.00)
HSBC Bank	CHF	4,805,000	EUR	5,120,013	4 Sep 2024	(3,309)	(0.00)
HSBC Bank	EUR	61,882	HKD	538,000	2 Oct 2024	(424)	(0.00)
JP Morgan	EUR	8,085,632	GBP	6,845,000	4 Sep 2024	(41,341)	(0.01)
Merrill Lynch	EUR	4,213,700	AUD	6,982,000	4 Sep 2024	(66,006)	(0.02)
Merrill Lynch	EUR	4,254,922	AUD	6,982,000	2 Oct 2024	(22,286)	(0.01)
Merrill Lynch	EUR	1,819,410	DKK	13,572,000	4 Sep 2024	(167)	(0.00)
Merrill Lynch	EUR	285,884	GBP	242,000	4 Sep 2024	(1,439)	(0.00)
Merrill Lynch	EUR	329,827	PLN	1,416,000	4 Sep 2024	(1,386)	(0.00)
Merrill Lynch	EUR	328,925	PLN	1,416,000	2 Oct 2024	(1,728)	(0.00)
Merrill Lynch	EUR	1,648,747	SEK	19,356,000	4 Sep 2024	(58,828)	(0.01)
Merrill Lynch	EUR	1,707,836	SEK	19,356,000	2 Oct 2024	(57)	(0.00)
Merrill Lynch	EUR	791,601	SGD	1,149,000	2 Oct 2024	(5,104)	(0.00)
Merrill Lynch	GBP	242,000	EUR	287,361	4 Sep 2024	(38)	(0.00)
Merrill Lynch	JPY	39,638,000	EUR	246,816	4 Sep 2024	(853)	(0.00)
Royal Bank of Canada	CHF	32,000	EUR	34,110	4 Sep 2024	(34)	(0.00)
Royal Bank of Canada	EUR	203,740	NZD	376,000	4 Sep 2024	(8,777)	(0.00)
Royal Bank of Canada	EUR	789,594	SGD	1,149,000	4 Sep 2024	(6,794)	(0.00)
Royal Bank of Canada	EUR	33,769	SGD	49,000	2 Oct 2024	(207)	(0.00)
Societe Generale	EUR	238,995	JPY	39,638,000	4 Sep 2024	(6,968)	(0.00)
Societe Generale	EUR	420,844	NOK	5,026,000	4 Sep 2024	(7,823)	(0.00)

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Balanced Fund *(continued)*

Financial Derivative Instruments

Forward Foreign Currency Exchange Contracts (31 August 2023: (0.84)%) *(continued)*

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Losses on Forward Foreign Currency Exchange Contracts <i>(continued)</i>							
Standard Chartered Bank	EUR	391,282	CAD	594,000	4 Sep 2024	(6,888)	(0.00)
Standard Chartered Bank	EUR	37,402	DKK	279,000	4 Sep 2024	(3)	(0.00)
Standard Chartered Bank	EUR	1,039,562	HKD	9,037,000	2 Oct 2024	(7,016)	(0.00)
Standard Chartered Bank	EUR	13,714	SEK	161,000	4 Sep 2024	(489)	(0.00)
Standard Chartered Bank	EUR	2,342,103	USD	2,613,750	2 Oct 2024	(16,201)	(0.01)
Standard Chartered Bank	EUR	35,464,657	USD	39,578,000	2 Oct 2024	(245,319)	(0.06)
Standard Chartered Bank	GBP	7,224,000	EUR	8,577,153	4 Sep 2024	(198)	(0.00)
UBS	EUR	71,799	AUD	119,000	4 Sep 2024	(1,144)	(0.00)
UBS	EUR	33,463	CHF	32,000	4 Sep 2024	(613)	(0.00)
UBS	EUR	13,972,543	JPY	2,318,369,000	4 Sep 2024	(413,498)	(0.10)
UBS	EUR	33,659	SGD	49,000	4 Sep 2024	(303)	(0.00)
UBS	EUR	2,343,231	USD	2,613,750	2 Oct 2024	(15,073)	(0.00)
UBS	EUR	35,481,740	USD	39,578,000	2 Oct 2024	(228,236)	(0.05)
UBS	NOK	5,026,000	EUR	428,823	4 Sep 2024	(156)	(0.00)
Westpac	EUR	72,524	AUD	119,000	2 Oct 2024	(376)	(0.00)
Westpac	EUR	37,415	DKK	279,000	2 Oct 2024	(3)	(0.00)
Westpac	JPY	2,318,369,000	EUR	14,434,477	4 Sep 2024	(48,436)	(0.01)
Westpac	SEK	161,000	EUR	14,204	4 Sep 2024	(1)	(0.00)
Unrealised Losses on Forward Foreign Currency Exchange Contracts						(1,886,496)	(0.43)
Net Unrealised Gains on Forward Foreign Currency Exchange Contracts						2,248,656	0.51
Total Financial Derivative Instruments						2,248,656	0.51
Total Value of Investments						440,089,762	100.07
Cash*						38,798	0.01
Other Net Liabilities						(354,498)	(0.08)
Net Assets Attributable to Holders of Redeemable Participating Units at fair value						439,774,062	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.59%)		
	Bermuda		
7,787	Arch Capital Group Ltd Com USD 0.0100	795,584	0.07
1,112	Credicorp Ltd Com USD 5.0000	179,172	0.02
1,050	Everest Group Ltd Com USD 0.0100	372,077	0.03
6,183	Liberty Global Ltd Class 'A' Com NPV	108,086	0.01
4,998	Liberty Global Ltd Class 'C' Com NPV **	88,816	0.01
1,394	RenaissanceRe Holdings Ltd Com USD 1.0000	320,876	0.03
	Total Bermuda	1,864,611	0.17
	Canada		
8,439	Agnico Eagle Mines Ltd Com NPV	621,120	0.06
16,169	Alimentation Couche-Tard Inc Com NPV	833,799	0.08
17,649	Bank of Montreal Com NPV	1,333,413	0.12
30,634	Bank of Nova Scotia Com NPV **	1,381,362	0.13
46,579	Barrick Gold Corp Com NPV **	849,574	0.08
5,320	BCE Inc Com NPV **	168,356	0.02
4,022	Brookfield Asset Management Ltd Com NPV **	148,120	0.01
37,190	Brookfield Corp Com NPV	1,690,200	0.16
6,500	Cameco Corp Com NPV **	239,596	0.02
23,820	Canadian Imperial Bank of Commerce Com NPV	1,257,563	0.12
13,750	Canadian National Railway Co Com NPV	1,463,552	0.14
49,532	Canadian Natural Resources Ltd Com NPV **	1,619,608	0.15
22,276	Canadian Pacific Kansas City Ltd Com NPV **	1,670,449	0.16
31,401	Cenovus Energy Inc Com NPV	526,008	0.05
4,948	CGI Inc Com NPV	503,581	0.05
521	Constellation Software Inc Com NPV	1,536,883	0.14
7,050	Dollarama Inc Com NPV	645,066	0.06
49,897	Enbridge Inc Com NPV **	1,813,494	0.17
438	Fairfax Financial Holdings Ltd Com NPV	477,676	0.04
12,546	Fortis Inc Com NPV **	498,703	0.05
4,366	Franco-Nevada Corp Com NPV	481,604	0.05
1,735	George Weston Ltd Com NPV **	254,919	0.02
5,061	Great-West Lifeco Inc Com NPV **	150,287	0.01
11,659	Hydro One Ltd Com NPV **	358,017	0.03
4,992	Imperial Oil Ltd Com NPV **	339,643	0.03
3,966	Intact Financial Corp Com NPV	674,273	0.06
2,092	Loblaw Cos Ltd Com NPV **	246,638	0.02
6,490	Magna International Inc Com NPV	246,405	0.02
44,397	Manulife Financial Corp Com NPV **	1,107,377	0.10
4,248	Metro Inc Com NPV **	241,071	0.02
8,588	National Bank of Canada Com NPV	710,896	0.07
10,030	Nutrien Ltd Com NPV	438,830	0.04
13,914	Pembina Pipeline Corp Com NPV	506,354	0.05
13,378	Power Corp of Canada Com NPV	370,987	0.03
6,647	Restaurant Brands International Inc Com NPV	417,180	0.04
33,152	Royal Bank of Canada Com NPV	3,621,816	0.34
2,894	Saputo Inc Com NPV **	58,139	0.01
27,190	Shopify Inc Com NPV	1,819,138	0.17
14,457	Sun Life Financial Inc Com NPV	711,888	0.07
31,978	Suncor Energy Inc Com NPV **	1,171,664	0.11
22,643	TC Energy Corp Com NPV **	947,414	0.09

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.59%) (<i>continued</i>)		
	Canada (<i>continued</i>)		
10,468	Teck Resources Ltd Com NPV **	452,801	0.04
9,283	TELUS Corp (Non-Voting) Com NPV	135,466	0.01
3,109	Thomson Reuters Corp Com NPV	481,035	0.04
41,878	Toronto-Dominion Bank Com NPV	2,266,787	0.21
5,500	Tourmaline Oil Corp Com NPV **	226,441	0.02
6,382	Waste Connections Inc Com NPV **	1,075,143	0.10
10,620	Wheaton Precious Metals Corp Com NPV **	592,925	0.06
	Total Canada	39,383,261	3.67
	Cayman Islands		
2,300	GlobalFoundries Inc Com USD 0.0200 **	96,995	0.01
58,800	NU Holdings Ltd Com USD 0.0000	795,227	0.07
	Total Cayman Islands	892,222	0.08
	Curacao		
31,815	Schlumberger NV Com USD 0.0100	1,264,380	0.12
	Total Curacao	1,264,380	0.12
	Guernsey		
1,214	Amdocs Ltd Com GBP 0.0001	95,385	0.01
	Total Guernsey	95,385	0.01
	Ireland		
14,966	Accenture Plc Com USD 0.0000	4,623,384	0.43
1,722	Allegion Plc Com USD 0.0100	215,993	0.02
4,546	Aon Plc Com NPV	1,411,646	0.13
9,416	Eaton Corp Plc Com USD 0.0100	2,610,943	0.24
1,655	ICON Plc Com EUR 0.0600	481,533	0.05
1,371	Jazz Pharmaceuticals Plc Com USD 0.0001	143,652	0.01
13,662	Johnson Controls International Plc Com USD 0.0100	899,157	0.09
10,997	Linde Plc Com NPV	4,751,392	0.44
30,246	Medtronic Plc Com USD 0.1000	2,420,445	0.23
5,388	Pentair Plc Com USD 0.0100	431,712	0.04
5,049	Seagate Technology Holdings Plc Com USD 0.0000	454,086	0.04
1,949	Steris Plc Com USD 75.0000	424,523	0.04
5,052	Trane Technologies Plc Com USD 1.0000	1,650,652	0.15
2,893	Willis Towers Watson Plc Com USD 0.0003	763,460	0.07
	Total Ireland	21,282,578	1.98
	Israel		
1,484	Check Point Software Technologies Ltd Com USD 0.0100	258,081	0.02
	Total Israel	258,081	0.02

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.59%) (<i>continued</i>)		
	Jersey		
5,653	Aptiv Plc Com USD 0.0100	365,308	0.03
	Total Jersey	365,308	0.03
	Liberia		
5,248	Royal Caribbean Cruises Ltd Com USD 0.0100	780,491	0.07
	Total Liberia	780,491	0.07
	Luxembourg		
3,149	Spotify Technology SA Com EUR 0.0006	975,453	0.09
	Total Luxembourg	975,453	0.09
	Netherlands		
10,000	CNH Industrial NV (USA listing) Com EUR 0.0100	93,414	0.01
5,846	LyondellBasell Industries NV Com EUR 0.0400	521,276	0.05
5,928	NXP Semiconductors NV Com NPV	1,372,935	0.12
	Total Netherlands	1,987,625	0.18
	Panama		
29,019	Carnival Corp Com USD 0.0100	432,572	0.04
	Total Panama	432,572	0.04
	Singapore		
9,242	Flex Ltd Com NPV	271,273	0.03
	Total Singapore	271,273	0.03
	Switzerland		
2,904	Bunge Global SA Com USD 0.0100	265,975	0.03
9,716	Chubb Ltd Com NPV	2,494,437	0.23
3,839	Garmin Ltd Com CHF 0.1000	635,695	0.06
6,997	TE Connectivity Ltd Com CHF 0.5700	970,945	0.09
	Total Switzerland	4,367,052	0.41
	United Kingdom		
4,174	Coca-Cola Europacific Partners Plc Com EUR 0.0100	303,519	0.03
7,106	Royalty Pharma Plc Com NPV	186,365	0.02
	Total United Kingdom	489,884	0.05
	United States		
12,995	3M Co Com USD 0.0100	1,581,260	0.15
40,436	Abbott Laboratories Com NPV	4,137,850	0.39
41,365	AbbVie Inc Com USD 0.0100	7,336,131	0.68

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.59%) (<i>continued</i>)		
	United States (<i>continued</i>)		
10,534	Adobe Inc Com USD 0.0001	5,466,470	0.51
37,657	Advanced Micro Devices Inc Com USD 0.0100	5,054,046	0.47
8,862	AES Corp Com USD 0.0100	137,145	0.01
11,935	Aflac Inc Com USD 0.1000	1,189,942	0.11
7,189	Agilent Technologies Inc Com USD 0.0100	928,225	0.09
5,261	Air Products and Chemicals Inc Com USD 1.0000	1,325,350	0.12
9,700	Airbnb Inc Com USD 0.0001	1,028,012	0.10
3,176	Akamai Technologies Inc Com USD 0.0100	292,207	0.03
2,915	Albemarle Corp Com USD 0.0100 **	237,672	0.02
5,249	Alexandria Real Estate Equities Inc Reits USD 0.0100	567,010	0.05
1,671	Align Technology Inc Com USD 0.0001	358,112	0.03
7,580	Alliant Energy Corp Com USD 0.0100	399,030	0.04
6,273	Allstate Corp Com USD 0.0100	1,070,757	0.10
3,771	Ally Financial Inc Com USD 0.0100	147,140	0.01
2,853	Alnylam Pharmaceuticals Inc Com USD 0.0100	677,075	0.06
136,273	Alphabet Inc Class 'A' Com USD 0.0010	20,114,087	1.87
115,812	Alphabet Inc Class 'C' Com USD 0.0010	17,275,020	1.61
39,074	Altria Group Inc Com USD 0.3330	1,898,102	0.18
216,292	Amazon.com Inc Com USD 0.0100	34,879,504	3.25
6,658	Ameren Corp Com USD 0.0100	496,297	0.05
12,477	American Electric Power Co Inc Com USD 6.5000	1,130,358	0.11
13,275	American Express Co Com USD 0.2000	3,101,977	0.29
15,874	American International Group Inc Com USD 2.5000	1,104,970	0.10
10,736	American Tower Corp Reits USD 0.0100	2,173,194	0.20
5,214	American Water Works Co Inc Com USD 0.0100	674,160	0.06
2,560	Ameriprise Financial Inc Com USD 0.0100	1,039,449	0.10
5,505	AMETEK Inc Com USD 0.0100	850,691	0.08
12,518	Amgen Inc Com USD 0.0001	3,775,304	0.35
26,742	Amphenol Corp Com USD 0.0010	1,629,549	0.15
11,578	Analog Devices Inc Com USD 0.1670	2,456,390	0.23
9,724	Annaly Capital Management Inc Reits USD 0.0100	177,103	0.02
1,790	ANSYS Inc Com USD 0.0100	519,778	0.05
4,600	APA Corp Com USD 0.6250 **	118,397	0.01
11,700	Apollo Global Management Inc Com USD 0.0001	1,223,273	0.11
338,700	Apple Inc Com USD 0.0000	70,071,643	6.53
19,618	Applied Materials Inc Com USD 0.0100	3,496,112	0.33
11,612	Archer-Daniels-Midland Co Com NPV	639,819	0.06
4,800	Ares Management Corp Com NPV	634,854	0.06
6,140	Arista Networks Inc Com USD 0.0001	1,960,207	0.18
4,728	Arthur J Gallagher & Co Com USD 1.0000	1,249,680	0.12
170,139	AT&T Inc Com USD 1.0000	3,058,782	0.28
4,304	Atlassian Corp Com USD 0.0000	643,909	0.06
3,701	Atmos Energy Corp Com NPV	437,139	0.04
5,201	Autodesk Inc Com USD 0.0100	1,214,146	0.11
2,600	Autoliv Inc Com USD 1.0000	240,692	0.02
9,526	Automatic Data Processing Inc Com USD 0.1000	2,374,486	0.22
388	AutoZone Inc Com USD 0.0100	1,115,199	0.10
3,739	AvalonBay Communities Inc Reits USD 0.0100	762,494	0.07
2,278	Avangrid Inc Com USD 0.0100	73,450	0.01
9,715	Avantor Inc Com USD 0.0100 **	226,792	0.02
2,320	Avery Dennison Corp Com USD 1.0000	464,985	0.04

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.59%) (<i>continued</i>)		
	United States (<i>continued</i>)		
1,900	Axon Enterprise Inc Com USD 0.0000	626,473	0.06
25,885	Baker Hughes Co Com USD 0.0001	822,455	0.08
6,025	Ball Corp Com NPV	347,326	0.03
158,348	Bank of America Corp Com USD 0.0100	5,829,507	0.54
17,624	Bank of New York Mellon Corp Com USD 0.0100	1,086,195	0.10
3,750	Bath & Body Works Inc Com USD 0.5000	104,210	0.01
10,862	Baxter International Inc Com USD 1.0000	372,305	0.03
6,668	Becton Dickinson and Co Com USD 1.0000	1,460,285	0.14
30,687	Berkshire Hathaway Inc Com USD 0.0033	13,194,107	1.23
8	Berkshire Hathaway Inc Com USD 5.0000	5,169,753	0.48
6,130	Best Buy Co Inc Com USD 0.1000	556,014	0.05
1,800	BILL Holdings Inc Com USD 0.0000	88,723	0.01
3,356	Biogen Inc Com USD 0.0005	620,810	0.06
3,282	BioMarin Pharmaceutical Inc Com USD 0.0010	270,441	0.02
620	Bio-Rad Laboratories Inc Com USD 0.0001	188,941	0.02
4,332	Bio-Techne Corp Com USD 0.0100	289,570	0.03
3,513	BlackRock Inc Com USD 0.0100	2,862,100	0.27
16,929	Blackstone Inc Com USD 0.00001	2,177,263	0.20
13,392	Block Inc Com USD 0.0000	799,479	0.07
13,429	Boeing Co Com USD 5.0000	2,107,828	0.20
794	Booking Holdings Inc Com USD 0.0080	2,804,164	0.26
4,358	BorgWarner Inc Com USD 0.0100	134,138	0.01
2,767	Boston Properties Inc Reits USD 0.0100	188,033	0.02
34,679	Boston Scientific Corp Com USD 0.0100	2,562,468	0.24
48,022	Bristol-Myers Squibb Co Com USD 0.1000	2,167,042	0.20
106,010	Broadcom Inc Com NPV	15,593,593	1.45
2,908	Broadridge Financial Solutions Inc Com USD 0.0100	559,217	0.05
4,435	Brown & Brown Inc Com USD 0.1000	421,223	0.04
2,562	Brown-Forman Corp Com USD 0.1500	105,521	0.01
3,400	Builders FirstSource Inc Com USD 0.0100	534,466	0.05
1,505	Burlington Stores Inc Com USD 0.0001	364,713	0.03
6,017	Cadence Design Systems Inc Com USD 0.0100	1,461,877	0.14
6,451	Caesars Entertainment Inc Com NPV **	219,365	0.02
6,666	Campbell Soup Co Com USD 0.0375	299,425	0.03
9,320	Capital One Financial Corp Com USD 0.0100	1,237,138	0.12
5,125	Cardinal Health Inc Com NPV	521,899	0.05
7,400	Carlyle Group Inc Com USD 1.0000 **	268,283	0.02
3,673	CarMax Inc Com USD 0.5000	280,560	0.03
18,793	Carrier Global Corp Com USD 0.0100	1,235,662	0.11
2,774	Catalent Inc Com USD 0.0100	152,772	0.01
11,393	Caterpillar Inc Com USD 1.0000	3,665,234	0.34
2,327	Cboe Global Markets Inc Com NPV	431,806	0.04
7,629	CBRE Group Inc Com USD 0.0100	793,570	0.07
3,659	CDW Corp Com USD 0.0100	745,882	0.07
1,800	Celanese Corp Com USD 0.0001	212,377	0.02
3,783	Cencora Inc Com USD 0.0100	818,767	0.08
13,261	Centene Corp Com USD 0.0010	944,408	0.09
10,143	CenterPoint Energy Inc Com USD 0.0100	250,162	0.02
5,682	CF Industries Holdings Inc Com USD 0.0100	426,522	0.04
2,441	CH Robinson Worldwide Inc Com USD 0.1000	228,266	0.02
1,471	Charles River Laboratories International Inc Com USD 0.0100	262,797	0.02

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.59%) (<i>continued</i>)		
	United States (<i>continued</i>)		
33,683	Charles Schwab Corp Com USD 0.0100	1,980,995	0.18
2,318	Charter Communications Inc Com USD 0.0010	727,796	0.07
5,310	Cheniere Energy Inc Com USD 0.0030	888,726	0.08
40,144	Chevron Corp Com USD 0.7500	5,365,711	0.50
32,950	Chipotle Mexican Grill Inc Com USD 0.0100	1,669,379	0.16
6,550	Church & Dwight Co Inc Com USD 1.0000	602,867	0.06
6,550	Cigna Group Com USD 0.0100	2,140,984	0.20
3,227	Cincinnati Financial Corp Com USD 2.0000	399,490	0.04
1,861	Cintas Corp Com NPV	1,353,626	0.13
94,174	Cisco Systems Inc Com USD 0.0010	4,299,895	0.40
45,500	Citigroup Inc Com USD 0.0100	2,574,867	0.24
8,370	Citizens Financial Group Inc Com USD 0.0100	325,529	0.03
2,719	Clorox Co Com USD 1.0000	388,874	0.04
6,894	Cloudflare Inc Com USD 0.0010	511,585	0.05
7,842	CME Group Inc Com USD 0.0100	1,528,443	0.14
4,344	CMS Energy Corp Com USD 0.0100	266,315	0.02
89,530	Coca-Cola Co Com USD 0.2500	5,861,631	0.55
9,697	Cognizant Technology Solutions Corp Com USD 0.0100	681,304	0.06
4,300	Coinbase Global Inc Com USD 0.0000	712,303	0.07
18,756	Colgate-Palmolive Co Com USD 1.0000	1,804,602	0.17
92,090	Comcast Corp Com USD 0.0100	3,292,078	0.31
10,243	Conagra Brands Inc Com USD 5.0000	288,718	0.03
27,470	ConocoPhillips Com USD 0.0100	2,823,933	0.26
8,602	Consolidated Edison Inc Com USD 0.1000	789,248	0.07
4,200	Constellation Brands Inc Com USD 0.0100	913,345	0.08
7,231	Constellation Energy Corp Com NPV	1,284,974	0.12
3,964	Cooper Cos Inc Com USD 0.1000	378,637	0.04
19,456	Copart Inc Com NPV	930,879	0.09
15,357	Corning Inc Com USD 0.5000	580,622	0.05
1,359	Corpay Inc Com USD 0.0010	387,418	0.04
17,827	Corteva Inc Com USD 0.0100	922,836	0.09
9,790	CoStar Group Inc Com USD 0.0100	683,681	0.06
10,326	Costco Wholesale Corp Com USD 0.0050	8,324,795	0.78
17,191	Coterra Energy Inc Com USD 0.1000	377,863	0.04
26,400	Coupang Inc Com USD 0.0001	528,286	0.05
5,001	CrowdStrike Holdings Inc Com NPV	1,252,758	0.12
9,582	Crown Castle Inc Reits USD 0.0100	969,713	0.09
46,083	CSX Corp Com USD 1.0000	1,426,745	0.13
3,246	Cummins Inc Com USD 2.5000	917,437	0.09
30,344	CVS Health Corp Com USD 0.0100	1,569,149	0.15
15,493	Danaher Corp Com USD 0.0100	3,769,464	0.35
2,619	Darden Restaurants Inc Com NPV	374,194	0.03
6,357	Datadog Inc Com USD 0.0000	667,689	0.06
1,484	DaVita Inc Com USD 0.0010 **	202,336	0.02
2,971	Dayforce Inc Com USD 0.0100 **	153,448	0.01
5,874	Deere & Co Com USD 1.0000	2,047,011	0.19
4,000	Delta Air Lines Inc Com USD 0.0001	153,546	0.01
16,405	Devon Energy Corp Com USD 0.1000	663,670	0.06
9,856	Dexcom Inc Com USD 0.0010	617,414	0.06
4,449	Diamondback Energy Inc Com USD 0.0100	784,212	0.07
7,584	Digital Realty Trust Inc Reits USD 0.0100	1,038,766	0.10

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.59%) (<i>continued</i>)		
	United States (<i>continued</i>)		
5,672	Discover Financial Services Com USD 0.0100	710,781	0.07
4,274	DocuSign Inc Com USD 0.0001	228,624	0.02
5,869	Dollar General Corp Com USD 0.8750	439,923	0.04
5,952	Dollar Tree Inc Com USD 0.0100	454,318	0.04
20,858	Dominion Energy Inc Com NPV	1,053,358	0.10
552	Domino's Pizza Inc Com USD 0.0100	206,562	0.02
8,010	DoorDash Inc Com USD 0.0000	931,400	0.09
3,341	Dover Corp Com USD 1.0000	561,502	0.05
16,163	Dow Inc Com USD 0.0100	782,377	0.07
7,513	DR Horton Inc Com USD 0.0100	1,281,194	0.12
4,456	DTE Energy Co Com NPV	503,288	0.05
18,027	Duke Energy Corp Com USD 0.0010	1,855,792	0.17
10,718	DuPont de Nemours Inc Com USD 0.0100	815,784	0.08
3,507	Eastman Chemical Co Com USD 0.0100	324,340	0.03
12,305	eBay Inc Com USD 0.0010	656,993	0.06
5,824	Ecolab Inc Com USD 1.0000	1,332,117	0.12
10,258	Edison International Com NPV	806,535	0.07
13,730	Edwards Lifesciences Corp Com USD 1.0000	867,785	0.08
7,157	Electronic Arts Inc Com USD 0.0100	981,639	0.09
5,462	Elevance Health Inc Com USD 0.0100	2,747,975	0.26
19,856	Eli Lilly & Co Com NPV	17,221,210	1.60
13,591	Emerson Electric Co Com USD 0.5000	1,294,024	0.12
2,132	Enphase Energy Inc Com USD 0.0000	233,135	0.02
5,680	Entergy Corp Com USD 0.0100	619,315	0.06
13,549	EOG Resources Inc Com USD 0.0100	1,576,820	0.15
1,720	EPAM Systems Inc Com USD 0.0010	311,959	0.03
3,055	Equifax Inc Com USD 1.2500	847,667	0.08
2,314	Equinix Inc Reits USD 0.0010	1,744,249	0.16
8,752	Equitable Holdings Inc Com USD 0.0100	336,196	0.03
5,170	Equity LifeStyle Properties Inc Reits USD 0.0100	339,607	0.03
8,952	Equity Residential Reits USD 0.0100	605,588	0.06
947	Essex Property Trust Inc Reits USD 0.0001	258,194	0.02
4,813	Estee Lauder Cos Inc Com USD 0.0100	398,554	0.04
3,647	Etsy Inc Com USD 0.0010	181,510	0.02
7,698	Eversource Energy Com NPV	411,293	0.04
8,454	Eversource Energy Com USD 5.0000	515,764	0.05
5,725	Exact Sciences Corp Com USD 0.0100 **	319,067	0.03
21,793	Exelon Corp Com NPV	749,928	0.07
3,652	Expedia Group Inc Com USD 0.0010	458,900	0.04
3,568	Expeditors International of Washington Inc Com USD 0.0100	397,802	0.04
4,478	Extra Space Storage Inc Reits USD 0.0100	716,059	0.07
104,603	Exxon Mobil Corp Com NPV	11,145,431	1.04
1,912	F5 Inc Com NPV	350,910	0.03
1,142	FactSet Research Systems Inc Com USD 0.0100	436,248	0.04
508	Fair Isaac Corp Com USD 0.0100	794,089	0.07
14,081	Fastenal Co Com USD 0.0100	868,598	0.08
1,468	Federal Realty Investment Trust Reits USD 0.0100	152,516	0.01
5,239	FedEx Corp Com USD 0.1000	1,414,090	0.13
7,515	Fidelity National Financial Inc Com USD 0.0001	400,293	0.04
12,198	Fidelity National Information Services Inc Com USD 0.0100	908,596	0.08
18,057	Fifth Third Bancorp Com NPV	696,407	0.06

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.59%) (<i>continued</i>)		
	United States (<i>continued</i>)		
200	First Citizens BancShares Inc Com USD 1.0000	366,917	0.03
2,400	First Solar Inc Com USD 0.0010	492,988	0.05
12,997	FirstEnergy Corp Com USD 0.1000	515,700	0.05
13,298	Fiserv Inc Com USD 0.0100	2,097,598	0.20
3,023	FMC Corp Com USD 0.1000	176,371	0.02
93,582	Ford Motor Co Com USD 0.0100	946,050	0.09
16,220	Fortinet Inc Com USD 0.0010	1,124,073	0.10
8,562	Fortive Corp Com USD 0.0100	575,493	0.05
999	Fortune Brands Innovations Inc Com USD 0.0100	71,669	0.01
2,131	Fox Corp Class 'A' Com USD 0.0100	79,645	0.01
4,098	Fox Corp Class 'B' Com USD 0.0100	142,277	0.01
5,144	Franklin Resources Inc Com USD 0.1000	94,060	0.01
35,949	Freeport-McMoRan Inc Com USD 0.1000	1,438,090	0.13
1,975	Gartner Inc Com USD 0.0005	877,786	0.08
10,857	GE HealthCare Technologies Inc Com NPV	831,955	0.08
6,393	GE Vernova Inc Com USD 0.0100	1,160,894	0.11
5,935	Gen Digital Inc Com USD 0.0100	141,874	0.01
1,622	Generac Holdings Inc Com USD 0.0100	229,372	0.02
6,250	General Dynamics Corp Com USD 1.0000	1,690,306	0.16
25,573	General Electric Co Com USD 0.0100	4,034,292	0.38
12,631	General Mills Inc Com USD 0.1000	824,912	0.08
25,477	General Motors Co Com USD 0.0100	1,145,763	0.11
1,987	Genuine Parts Co Com USD 1.0000	257,167	0.02
29,650	Gilead Sciences Inc Com USD 0.0010	2,116,135	0.20
6,210	Global Payments Inc Com NPV	622,795	0.06
2,108	Globe Life Inc Com USD 1.0000	200,059	0.02
4,107	GoDaddy Inc Com USD 0.0010	621,152	0.06
7,541	Goldman Sachs Group Inc Com USD 0.0100	3,476,191	0.32
543	GRAIL Inc Com NPV **	6,922	0.00
20,298	Halliburton Co Com USD 2.5000	570,119	0.05
7,462	Hartford Financial Services Group Inc Com USD 0.0100	782,671	0.07
4,594	HCA Healthcare Inc Com USD 0.0100	1,641,829	0.15
16,178	Healthpeak Properties Inc Reits USD 1.0000	325,635	0.03
1,001	HEICO Corp Class 'A' Com USD 0.0100	180,947	0.02
1,441	HEICO Corp Com USD 0.0100 **	333,999	0.03
2,852	Henry Schein Inc Com USD 0.0100 **	181,777	0.02
4,109	Hershey Co Com USD 1.0000	716,671	0.07
7,347	Hess Corp Com USD 1.0000	916,367	0.09
28,517	Hewlett Packard Enterprise Co Com USD 0.0100	499,028	0.05
5,512	Hilton Worldwide Holdings Inc Com USD 0.0100	1,093,735	0.10
5,774	Hologic Inc Com USD 0.0100	423,778	0.04
23,091	Home Depot Inc Com USD 0.0500	7,687,265	0.72
15,555	Honeywell International Inc Com USD 1.0000	2,921,709	0.27
9,278	Hormel Foods Corp Com USD 0.0147	272,833	0.03
19,789	Host Hotels & Resorts Inc Reits USD 0.0100	316,438	0.03
10,524	Howmet Aerospace Inc Com NPV	919,008	0.09
24,759	HP Inc Com USD 0.0100	809,270	0.08
1,500	Hubbell Inc Com USD 0.0100	541,946	0.05
1,160	HubSpot Inc Com USD 0.0010	523,011	0.05
2,872	Humana Inc Com USD 0.1667	919,720	0.09
42,136	Huntington Bancshares Inc Com USD 0.0100	569,858	0.05

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.59%) (<i>continued</i>)		
	United States (<i>continued</i>)		
678	Huntington Ingalls Industries Inc Com USD 0.0100	173,203	0.02
1,793	IDEX Corp Com USD 0.0100	334,464	0.03
1,940	IDEXX Laboratories Inc Com USD 0.1000	843,599	0.08
6,444	Illinois Tool Works Inc Com USD 0.0100	1,473,929	0.14
3,263	Illumina Inc Com USD 0.0100	387,350	0.04
4,285	Incyte Corp Com USD 0.0010	254,181	0.02
9,471	Ingersoll Rand Inc Com USD 0.0100	782,476	0.07
1,534	Insulet Corp Com USD 0.0010	281,009	0.03
97,968	Intel Corp Com USD 0.0010	1,950,686	0.18
13,499	Intercontinental Exchange Inc Com USD 0.0100	1,970,154	0.18
21,398	International Business Machines Corp Com USD 0.2000	3,907,469	0.36
6,750	International Flavors & Fragrances Inc Com USD 0.1250	634,143	0.06
5,741	International Paper Co Com USD 1.0000 **	251,133	0.02
6,780	Interpublic Group of Cos Inc Com USD 0.1000	199,743	0.02
6,326	Intuit Inc Com USD 0.0100	3,601,974	0.34
7,944	Intuitive Surgical Inc Com USD 0.0010	3,535,507	0.33
15,477	Invitation Homes Inc Reits USD 0.0100	515,108	0.05
4,583	IQVIA Holdings Inc Com USD 0.0100	1,041,516	0.10
6,808	Iron Mountain Inc Reits USD 0.0100	696,607	0.06
2,156	Jack Henry & Associates Inc Com USD 0.0100	337,025	0.03
2,172	Jacobs Solutions Inc Com NPV	296,062	0.03
1,766	JB Hunt Transport Services Inc Com USD 0.0100	276,331	0.03
3,230	JM Smucker Co Com NPV	334,643	0.03
55,914	Johnson & Johnson Com USD 1.0000	8,378,260	0.78
67,531	JPMorgan Chase & Co Com USD 1.0000	13,714,852	1.28
6,120	Juniper Networks Inc Com USD 0.0000	214,966	0.02
5,495	Kellogg Co Com USD 0.2500	400,173	0.04
19,806	Keurig Dr Pepper Inc Com USD 0.0100	655,071	0.06
20,199	KeyCorp Com USD 1.0000	311,315	0.03
4,252	Keysight Technologies Inc Com NPV	592,030	0.05
7,219	Kimberly-Clark Corp Com USD 1.2500	943,446	0.09
15,018	Kimco Realty Corp Reits USD 0.0100	315,583	0.03
42,548	Kinder Morgan Inc Com USD 0.0100	829,127	0.08
15,759	KKR & Co Inc Com USD 0.0100	1,762,121	0.16
3,195	KLA Corp Com USD 0.0010	2,365,235	0.22
20,136	Kraft Heinz Co Com USD 0.0100	644,519	0.06
16,581	Kroger Co Com USD 1.0000	797,068	0.07
3,843	L3Harris Technologies Inc Com USD 1.0000	821,685	0.08
2,331	Labcorp Holdings Inc Com USD 0.1000	484,121	0.04
3,024	Lam Research Corp Com USD 0.0010	2,242,962	0.21
2,837	Lamb Weston Holdings Inc Com USD 1.0000	158,702	0.01
8,262	Las Vegas Sands Corp Com USD 0.0010	291,025	0.03
1,400	Lear Corp Com USD 0.0100	147,538	0.01
3,248	Leidos Holdings Inc Com USD 0.0001	465,119	0.04
5,633	Lennar Corp Com USD 0.1000	926,501	0.09
984	Liberty Broadband Corp Class 'A' Com USD 0.0100 **	54,449	0.00
903	Liberty Broadband Corp Class 'C' Com USD 0.0100	50,889	0.00
2,500	Liberty Media Corp-Liberty Formula One Com NPV	176,281	0.02
100	Liberty Media Corp-Liberty Formula One Com NPV	6,380	0.00
3,592	Liberty Media Corp-Liberty SiriusXM Class 'C' Com NVP	77,331	0.01
2,962	Live Nation Entertainment Inc Com USD 0.0100	261,359	0.02

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.59%) (<i>continued</i>)		
	United States (<i>continued</i>)		
8,477	LKQ Corp Com USD 0.0100	318,510	0.03
4,969	Lockheed Martin Corp Com USD 1.0000	2,550,266	0.24
3,995	Loews Corp Com USD 0.0100	295,736	0.03
13,008	Lowe's Cos Inc Com USD 0.5000	2,920,307	0.27
1,600	LPL Financial Holdings Inc Com NPV	324,279	0.03
19,800	Lucid Group Inc Com USD 0.0001	71,909	0.01
2,466	Lululemon Athletica Inc Com USD 0.0050	578,059	0.05
3,634	M&T Bank Corp Com USD 0.5000	565,045	0.05
18,900	Marathon Oil Corp Com USD 1.0000	489,191	0.05
7,934	Marathon Petroleum Corp Com USD 0.0100	1,269,555	0.12
323	Markel Group Inc Com NPV	467,088	0.04
752	MarketAxess Holdings Inc Com USD 0.0030	164,674	0.02
6,023	Marriott International Inc Com USD 0.0100	1,277,024	0.12
11,321	Marsh & McLennan Cos Inc Com USD 1.0000	2,326,896	0.22
1,590	Martin Marietta Materials Inc Com USD 0.0100	767,291	0.07
19,751	Marvell Technology Inc Com USD 0.0020	1,360,391	0.13
4,931	Masco Corp Com USD 1.0000	354,423	0.03
19,192	Mastercard Inc Com USD 0.0001	8,380,397	0.78
1,598	Match Group Inc Com USD 0.0010	53,719	0.00
5,794	McCormick & Co Inc Com NPV	418,912	0.04
16,704	McDonald's Corp Com USD 0.0100	4,356,109	0.41
3,044	McKesson Corp Com USD 0.0100	1,542,983	0.14
1,127	MercadoLibre Inc Com USD 0.0010	2,099,097	0.20
58,927	Merck & Co Inc Com USD 0.5000	6,305,812	0.59
51,100	Meta Platforms Inc Com USD 0.0000	24,066,259	2.24
14,068	MetLife Inc Com USD 0.0100	984,722	0.09
385	Mettler-Toledo International Inc Com USD 0.0100	500,538	0.05
3,431	MGM Resorts International Com USD 0.0100	116,516	0.01
13,327	Microchip Technology Inc Com USD 0.0010	989,201	0.09
25,016	Micron Technology Inc Com USD 0.1000	2,175,029	0.20
173,387	Microsoft Corp Com USD 0.0000	65,341,634	6.09
2,894	Mid-America Apartment Communities Inc Reits USD 0.0100	424,518	0.04
6,534	Moderna Inc Com USD 0.0001	456,890	0.04
1,200	Molina Healthcare Inc Com USD 0.0010	379,210	0.04
3,220	Molson Coors Beverage Co Com USD 0.0100	157,000	0.01
30,653	Mondelez International Inc Com NPV	1,988,610	0.19
1,929	MongoDB Inc Com USD 0.0010	506,761	0.05
1,122	Monolithic Power Systems Inc Com USD 0.0010	947,431	0.09
18,590	Monster Beverage Corp Com NPV	791,532	0.07
3,600	Moody's Corp Com USD 0.0100	1,586,290	0.15
27,262	Morgan Stanley Com USD 0.0100	2,551,826	0.24
8,400	Mosaic Co Com NPV	216,811	0.02
3,725	Motorola Solutions Inc Com USD 0.0100	1,487,577	0.14
1,692	MSCI Inc Com USD 0.0100	887,486	0.08
6,860	Nasdaq Inc Com USD 0.0100	446,715	0.04
5,017	NetApp Inc Com USD 0.0010	547,161	0.05
10,000	Netflix Inc Com USD 0.0010	6,336,164	0.59
24,496	Newmont Corp Com USD 1.6000	1,181,535	0.11
12,983	News Corp Com USD 0.0100	332,287	0.03
46,305	NextEra Energy Inc Com USD 0.0100	3,367,979	0.31
28,467	NIKE Inc Com NPV	2,142,805	0.20

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 98.59%) (<i>continued</i>)			
United States (<i>continued</i>)			
14,321	NiSource Inc Com USD 0.0100	427,728	0.04
5,290	Norfolk Southern Corp Com USD 1.0000	1,224,218	0.11
4,933	Northern Trust Corp Com USD 1.6667	406,486	0.04
3,363	Northrop Grumman Corp Com USD 1.0000	1,589,624	0.15
6,055	NRG Energy Inc Com USD 0.0100	465,024	0.04
5,810	Nucor Corp Com USD 0.4000	797,359	0.07
554,040	NVIDIA Corp Com USD 0.0010	59,748,628	5.57
85	NVR Inc Com USD 0.0100	704,363	0.07
16,149	Occidental Petroleum Corp Com USD 0.2000	831,304	0.08
2,453	Okta Inc Com NPV	174,473	0.02
4,104	Old Dominion Freight Line Inc Com USD 0.1000	714,835	0.07
6,252	Omnicom Group Inc Com USD 0.1500	567,249	0.05
8,900	ON Semiconductor Corp Com USD 0.0100	626,112	0.06
12,542	ONEOK Inc Com USD 0.0100	1,046,508	0.10
36,358	Oracle Corp Com USD 0.0100	4,640,909	0.43
1,398	O'Reilly Automotive Inc Com USD 0.0100	1,427,137	0.13
8,836	Otis Worldwide Corp Com USD 0.0100	755,878	0.07
11,669	PACCAR Inc Com USD 1.0000	1,013,935	0.09
2,793	Packaging Corp of America Com USD 0.0100	528,725	0.05
47,394	Palantir Technologies Inc Com USD 0.0010	1,347,875	0.13
7,460	Palo Alto Networks Inc Com USD 0.0001	2,444,567	0.23
16,196	Paramount Global Com USD 0.0010	153,196	0.01
3,026	Parker-Hannifin Corp Com USD 0.5000	1,640,803	0.15
7,830	Paychex Inc Com USD 0.0100	928,084	0.09
1,729	Paycom Software Inc Com USD 0.0100	254,266	0.02
26,071	PayPal Holdings Inc Com NPV	1,705,956	0.16
32,679	PepsiCo Inc Com USD 0.0170	5,103,935	0.48
133,872	Pfizer Inc Com USD 0.0500	3,508,562	0.33
46,769	PG&E Corp Com NPV	832,369	0.08
36,952	Philip Morris International Inc Com NPV	4,115,830	0.38
9,566	Phillips 66 Com NPV	1,212,581	0.11
1,782	Pinnacle West Capital Corp Com NPV	140,899	0.01
13,550	Pinterest Inc Com USD 0.0000	392,214	0.04
9,340	PNC Financial Services Group Inc Com USD 5.0000	1,561,786	0.15
1,196	Pool Corp Com USD 0.0010	379,924	0.04
5,723	PPG Industries Inc Com USD 1.6667	670,742	0.06
16,297	PPL Corp Com USD 0.0100	469,814	0.04
6,280	Principal Financial Group Inc Com USD 0.0100	461,937	0.04
54,640	Procter & Gamble Co Com NPV	8,467,744	0.79
13,504	Progressive Corp Com USD 1.0000	3,076,799	0.29
21,996	Prologis Inc Reits USD 0.0100	2,540,003	0.24
9,074	Prudential Financial Inc Com USD 0.0100	993,230	0.09
3,539	PTC Inc Com USD 0.0100	572,590	0.05
10,177	Public Service Enterprise Group Inc Com NPV	742,427	0.07
3,788	Public Storage Reits USD 0.1000	1,176,268	0.11
5,211	PulteGroup Inc Com USD 0.0100	619,774	0.06
2,077	Qorvo Inc Com USD 0.0001	217,457	0.02
26,128	Qualcomm Inc Com USD 0.0001	4,137,897	0.39
3,500	Quanta Services Inc Com USD 0.0000	869,957	0.08
1,902	Quest Diagnostics Inc Com USD 0.0100	269,724	0.02
4,562	Raymond James Financial Inc Com USD 0.0100	492,798	0.05

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 98.59%) (<i>continued</i>)			
United States (<i>continued</i>)			
20,111	Realty Income Corp Reits USD 1.0000	1,128,462	0.10
3,070	Regency Centers Corp Reits USD 0.0100	201,607	0.02
2,476	Regeneron Pharmaceuticals Inc Com USD 0.0010	2,650,007	0.25
13,652	Regions Financial Corp Com USD 0.0100	288,852	0.03
4,890	Republic Services Inc Com USD 0.0100	919,818	0.09
3,511	ResMed Inc Com USD 0.0040	777,184	0.07
3,646	Revvity Inc Com USD 1.0000	403,633	0.04
18,200	Rivian Automotive Inc Com USD 0.0010 **	232,330	0.02
2,076	Robert Half Inc Com USD 0.0010	117,538	0.01
12,600	ROBLOX Corp Com USD 0.0001	500,744	0.05
2,935	Rockwell Automation Inc Com USD 1.0000	721,301	0.07
3,710	Rollins Inc Com USD 1.0000	168,188	0.02
2,680	Roper Technologies Inc Com USD 0.0100	1,342,324	0.12
7,549	Ross Stores Inc Com USD 0.0100	1,027,152	0.10
31,370	RTX Corp Com USD 1.0000	3,495,506	0.33
7,350	S&P Global Inc Com USD 1.0000	3,407,999	0.32
21,958	Salesforce Inc Com USD 0.0010	5,016,874	0.47
2,702	SBA Communications Corp Reits USD 0.0100	553,289	0.05
3,915	SEI Investments Co Com USD 0.0100	239,201	0.02
15,694	Sempra Com NPV	1,165,176	0.11
4,810	ServiceNow Inc Com USD 0.0010	3,715,376	0.35
5,522	Sherwin-Williams Co Com USD 1.0000	1,842,679	0.17
7,697	Simon Property Group Inc Reits USD 0.0001	1,163,694	0.11
29,893	Sirius XM Holdings Inc Com USD 0.0010 **	88,850	0.01
4,076	Skyworks Solutions Inc Com USD 0.2500	403,549	0.04
1,465	Snap-on Inc Com USD 1.0000	375,534	0.03
7,634	Snowflake Inc Com NPV	787,814	0.07
3,523	Solventum Corp Com NPV	204,047	0.02
24,043	Southern Co Com USD 5.0000	1,876,696	0.17
2,182	Southern Copper Corp Com USD 0.0100	200,518	0.02
6,174	Southwest Airlines Co Com USD 1.0000 **	161,308	0.01
4,747	SS&C Technologies Holdings Inc Com USD 0.0100	322,028	0.03
4,878	Stanley Black & Decker Inc Com USD 2.5000	451,091	0.04
26,735	Starbucks Corp Com USD 0.0010	2,284,153	0.21
6,440	State Street Corp Com USD 1.0000	506,752	0.05
3,828	Steel Dynamics Inc Com USD 0.0050	413,302	0.04
8,478	Stryker Corp Com USD 0.1000	2,760,539	0.26
2,858	Sun Communities Inc Reits USD 0.0100	349,188	0.03
12,176	Synchrony Financial Com USD 0.0010	552,865	0.05
3,594	Synopsys Inc Com USD 0.0100	1,687,027	0.16
11,989	Sysco Corp Com USD 1.0000	844,505	0.08
4,589	T Rowe Price Group Inc Com USD 0.2000	439,622	0.04
3,209	Take-Two Interactive Software Inc Com USD 0.0100	468,811	0.04
5,800	Targa Resources Corp Com USD 0.0010	769,735	0.07
10,212	Target Corp Com USD 0.0833	1,417,262	0.13
796	Teledyne Technologies Inc Com USD 0.0100	311,238	0.03
1,560	Teleflex Inc Com USD 1.0000	345,528	0.03
4,323	Teradyne Inc Com USD 0.1250	533,999	0.05
64,842	Tesla Inc Com USD 0.0010	12,542,525	1.17
21,111	Texas Instruments Inc Com USD 1.0000	4,087,932	0.38
300	Texas Pacific Land Corp Com USD 0.0100	235,493	0.02

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 98.59%) (<i>continued</i>)			
United States (<i>continued</i>)			
3,548	Textron Inc Com USD 0.1250	292,328	0.03
8,904	Thermo Fisher Scientific Inc Com USD 1.0000	4,947,677	0.46
26,120	TJX Cos Inc Com USD 1.0000	2,767,271	0.26
11,498	T-Mobile US Inc Com USD 0.0001	2,064,218	0.19
2,966	Tractor Supply Co Com USD 0.0080	716,915	0.07
9,485	Trade Desk Inc Com USD 0.000001	895,715	0.08
1,350	TransDigm Group Inc Com USD 0.0100	1,674,798	0.16
4,219	TransUnion Com USD 0.0100	368,996	0.03
5,354	Travelers Cos Inc Com NPV	1,103,159	0.10
5,436	Trimble Inc Com NPV	278,405	0.03
30,462	Truist Financial Corp Com USD 5.0000	1,223,544	0.11
5,118	Twilio Inc Com USD 0.0010	290,185	0.03
1,150	Tyler Technologies Inc Com USD 0.0100	610,760	0.06
7,470	Tyson Foods Inc Com USD 0.1000	434,001	0.04
47,415	Uber Technologies Inc Com USD 0.0000	3,132,586	0.29
10,273	UDR Inc Reits USD 0.0100	413,092	0.04
7,400	UiPath Inc Com USD 0.0000 **	86,107	0.01
1,362	Ulta Beauty Inc Com NPV	434,157	0.04
14,072	Union Pacific Corp Com USD 2.5000	3,255,668	0.30
1,820	United Airlines Holdings Inc Com USD 0.0100	72,412	0.01
17,079	United Parcel Service Inc Com USD 0.0100	1,983,472	0.18
1,590	United Rentals Inc Com USD 0.0100	1,064,779	0.10
21,437	UnitedHealth Group Inc Com USD 0.0100	11,430,227	1.06
7,218	Unity Software Inc Com USD 0.0000 **	106,747	0.01
1,040	Universal Health Services Inc Com USD 0.0100	223,587	0.02
36,261	US Bancorp Com USD 0.0100	1,547,210	0.14
841	Vail Resorts Inc Com USD 0.0100	138,052	0.01
7,588	Valero Energy Corp Com USD 0.0100	1,005,861	0.09
3,449	Veeva Systems Inc Com USD 0.0000	674,407	0.06
9,917	Ventas Inc Reits USD 0.2500	556,459	0.05
5,931	Veralto Corp Com USD 0.0100	602,423	0.06
1,530	VeriSign Inc Com USD 0.0010	254,194	0.02
3,163	Verisk Analytics Inc Com USD 0.0010	779,591	0.07
97,967	Verizon Communications Inc Com USD 0.1000	3,697,770	0.34
6,112	Vertex Pharmaceuticals Inc Com USD 0.0100	2,738,169	0.25
25,177	Viatis Inc Com NPV	274,766	0.03
20,500	Vici Properties Inc Reits USD 0.0100	620,056	0.06
36,696	Visa Inc Com USD 0.0001	9,162,231	0.85
6,231	Vistra Corp Com USD 0.0100	480,906	0.04
1,357	Voya Financial Inc Com USD 0.0100	86,834	0.01
2,676	Vulcan Materials Co Com USD 1.0000	592,811	0.06
18,052	Walgreens Boots Alliance Inc Com USD 0.0100 **	150,855	0.01
100,751	Walmart Inc Com USD 0.1000	7,029,542	0.65
42,397	Walt Disney Co Com USD 0.0100	3,461,777	0.32
61,054	Warner Bros Discovery Inc Com NPV	432,436	0.04
9,118	Waste Management Inc Com USD 0.0100	1,746,663	0.16
1,534	Waters Corp Com USD 0.0100	479,990	0.04
8,620	WEC Energy Group Inc Com USD 0.0100	724,473	0.07
81,696	Wells Fargo & Co Com USD 1.6660	4,315,444	0.40
12,373	Welltower Inc Reits USD 1.0000	1,348,969	0.13
2,059	West Pharmaceutical Services Inc Com USD 0.2500	583,399	0.05

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 98.59%) (<i>continued</i>)			
United States (<i>continued</i>)			
6,018	Western Digital Corp Com USD 0.0100	356,600	0.03
3,868	Westinghouse Air Brake Technologies Corp Com USD 0.0100	592,553	0.06
15,550	Weyerhaeuser Co Reits USD 1.2500	428,331	0.04
28,542	Williams Cos Inc Com USD 1.0000	1,180,204	0.11
4,634	Workday Inc Com USD 0.0010	1,101,836	0.10
5,996	WP Carey Inc Reits USD 0.0010	325,124	0.03
7,879	WR Berkley Corp Com USD 0.2000	424,949	0.04
995	WW Grainger Inc Com USD 0.5000	885,351	0.08
1,667	Wynn Resorts Ltd Com USD 0.0100	115,782	0.01
13,353	Xcel Energy Inc Com USD 2.5000	738,643	0.07
5,341	Xylem Inc Com NPV	663,608	0.06
6,149	Yum! Brands Inc Com NPV	749,501	0.07
1,303	Zebra Technologies Corp Com USD 0.0100	406,568	0.04
400	Zillow Group Inc Com USD 0.0001	19,984	0.00
3,580	Zillow Group Inc Com USD 0.0001 **	172,806	0.02
4,702	Zimmer Biomet Holdings Inc Com USD 0.0100	490,462	0.05
10,758	Zoetis Inc Com USD 0.0100	1,783,346	0.17
5,947	Zoom Video Communications Inc Com USD 0.0010	371,144	0.03
1,740	Zscaler Inc Com USD 0.0010	314,360	0.03
Total United States		993,557,948	92.55
Total Equities		1,068,268,124	99.50
Warrants (31 August 2023: 0.00%)			
521	Constellation Software Inc Com NPV	-	0.00
Total Warrants		-	0.00
Financial Derivative Instruments			
Futures Contracts (31 August 2023: 0.00%)			
No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Futures Contracts			
19	S&P 500 Emini Future September 2024	83,589	0.01
Unrealised Gains on Futures Contracts		83,589	0.01
Net Unrealised Gains on Futures Contracts		83,589	0.01
Total Financial Derivative Instruments		83,589	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT North America Equity Index Fund (*continued*)

	Fair Value EUR	% of Net Assets
Total Value of Investments	1,068,351,713	99.51
Cash*	2,861,568	0.27
Other Net Assets	2,359,324	0.22
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	1,073,572,605	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for futures margin of EUR 197,883 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT UK Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.94%)		
	Bermuda		
8,608	Hiscox Ltd Com GBP 0.0650	120,295	0.18
	Total Bermuda	120,295	0.18
	Ireland		
17,030	CRH Plc Com EUR 0.3200	1,363,647	2.10
2,515	DCC Plc Com EUR 0.2500	159,907	0.25
4,418	Flutter Entertainment Plc Com EUR 0.0900	849,788	1.31
18,935	Smurfit WestRock Plc Com NPV	807,329	1.24
	Total Ireland	3,180,671	4.90
	Isle of Man		
14,899	Entain Plc Com EUR 0.0100	114,277	0.18
	Total Isle of Man	114,277	0.18
	Jersey		
22,859	Experian Plc Com USD 0.1000	999,877	1.54
299,981	Glencore Plc Com USD 0.0100	1,427,549	2.20
26,496	WPP Plc Com GBP 0.1000	227,829	0.35
	Total Jersey	2,655,255	4.09
	Luxembourg		
22,245	B&M European Value Retail SA Com GBP 0.1000	117,534	0.18
	Total Luxembourg	117,534	0.18
	Spain		
53,330	International Consolidated Airlines Group SA Com EUR 0.1000 **	115,876	0.18
	Total Spain	115,876	0.18
	Switzerland		
5,085	Coca-Cola HBC AG Com CHF 6.7000	170,259	0.26
	Total Switzerland	170,259	0.26
	United Kingdom		
23,093	3i Group Plc Com GBP 0.7386	871,647	1.34
41,850	Abrdn Plc Com GBP 0.1397	74,435	0.11
7,016	Admiral Group Plc Com GBP 0.0010	243,077	0.37
23,122	Airtel Africa Plc Com USD 0.5000	31,846	0.05
31,111	Anglo American Plc Com USD 0.5495	815,980	1.26
8,703	Antofagasta Plc Com GBP 0.0500	191,476	0.29
10,880	Ashtead Group Plc Com GBP 0.1000	697,319	1.07
8,058	Associated British Foods Plc Com GBP 0.0568	238,230	0.37
37,342	AstraZeneca Plc Com USD 0.2500	5,885,307	9.07

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT UK Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 98.94%) (<i>continued</i>)		
	United Kingdom (<i>continued</i>)		
22,180	Auto Trader Group Plc Com GBP 0.0100	224,110	0.35
67,399	Aviva Plc Com GBP 0.3289	403,804	0.62
75,788	BAE Systems Plc Reits GBP 0.2500	1,226,496	1.89
373,454	Barclays Plc Com GBP 0.2500	1,012,752	1.56
32,907	Barratt Developments Plc Com GBP 0.1000	198,170	0.31
16,883	Beazley Plc Com GBP 0.0500	150,342	0.23
2,559	Berkeley Group Holdings Plc Com GBP 0.0541	151,432	0.23
420,944	BP Plc Com USD 0.2500	2,146,130	3.31
49,946	British American Tobacco Plc Com GBP 0.2500	1,681,809	2.59
22,600	British Land Co Plc Reits GBP 0.2500	110,340	0.17
154,676	BT Group Plc Com GBP 0.0500 **	255,275	0.39
8,507	Bunzl Plc Com GBP 0.3214	357,560	0.55
9,059	Burberry Group Plc Com GBP 0.0005	71,828	0.11
131,538	Centrica Plc Com GBP 0.0617	201,080	0.31
42,471	Compass Group Plc Com GBP 0.1105	1,209,741	1.86
41,651	ConvaTec Group Plc Com GBP 0.1000	118,193	0.18
3,549	Croda International Plc Com GBP 0.1061	173,061	0.27
55,556	Diageo Plc Com GBP 0.2894	1,630,936	2.51
32,848	DS Smith Plc Com GBP 0.1000	182,526	0.28
5,260	Endeavour Mining Plc Com USD 0.0100 **	100,800	0.16
21,000	Evraz Plc Com USD 0.0500	-	0.00
4,240	Fresnillo Plc Com USD 0.5000 **	27,261	0.04
99,664	GSK Plc Com GBP 0.3125	1,960,788	3.02
171,105	Haleon Plc Com GBP 0.0100	776,061	1.20
9,173	Halma Plc Com GBP 0.1000	283,828	0.44
9,707	Hargreaves Lansdown Plc Com GBP 0.0040	128,047	0.20
4,108	Hikma Pharmaceuticals Plc Com GBP 0.1000	96,721	0.15
13,429	Howden Joinery Group Plc Com GBP 0.1000	151,793	0.23
467,285	HSBC Holdings Plc Com USD 0.5000	3,698,980	5.70
6,610	IMI Plc Com GBP 0.2857	143,701	0.22
21,279	Imperial Brands Plc Com GBP 0.1000	550,779	0.85
34,470	Informa Plc Com GBP 0.0010	341,332	0.53
3,997	InterContinental Hotels Group Plc Com GBP 0.2085	359,917	0.55
6,809	Intermediate Capital Group Plc Com GBP 0.2625	171,876	0.26
4,070	Intertek Group Plc Reits GBP 0.2500	239,205	0.37
44,210	J Sainsbury Plc Com GBP 0.2857	153,486	0.24
61,674	JD Sports Fashion Plc Com GBP 0.0025	101,017	0.16
4,518	Johnson Matthey Plc Com GBP 1.1092	87,707	0.14
47,148	Kingfisher Plc Com GBP 0.1571	159,095	0.24
17,284	Land Securities Group Plc Reits GBP 0.1067	129,184	0.20
150,571	Legal & General Group Plc Com GBP 0.0250	400,102	0.62
1,576,929	Lloyds Banking Group Plc Com GBP 0.1000	1,095,312	1.69
12,395	London Stock Exchange Group Plc Com GBP 0.0692	1,508,482	2.32
55,454	M&G Plc Com GBP 0.0500	141,165	0.22
50,492	Marks & Spencer Group Plc Com GBP 0.0100	205,150	0.32
33,031	Melrose Industries Plc Com GBP 0.0762	188,994	0.29
11,210	Mondi Plc Com EUR 0.2000	195,922	0.30
118,528	National Grid Plc Com GBP 0.1243	1,405,343	2.16
156,795	NatWest Group Plc Com GBP 1.0769	642,647	0.99
2,921	Next Plc Com GBP 0.1000	352,540	0.54
9,157	NMC Health Plc Com GBP 0.1000	-	0.00

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT UK Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 98.94%) (<i>continued</i>)			
United Kingdom (<i>continued</i>)			
14,934	Ocado Group Plc Com GBP 0.0200	60,500	0.09
16,974	Pearson Plc Com GBP 0.2500	212,823	0.33
7,954	Persimmon Plc Com GBP 0.1000	155,259	0.24
18,988	Phoenix Group Holdings Plc Com GBP 0.1000	127,492	0.20
68,193	Prudential Plc Com GBP 0.0500	527,907	0.81
17,469	Reckitt Benckiser Group Plc Com GBP 0.1000	905,569	1.39
46,664	RELX Plc Com GBP 0.0014	1,960,795	3.02
62,853	Rentokil Initial Plc Com GBP 0.0100	360,448	0.56
19,722	Rightmove Plc Com GBP 0.0010	130,102	0.20
26,664	Rio Tinto Plc Com GBP 0.1000	1,510,127	2.33
209,809	Rolls-Royce Holdings Plc Com GBP 0.2000	1,236,590	1.90
11,724	RS Group Plc Com GBP 0.1000	108,995	0.17
25,213	Sage Group Plc Com GBP 0.0105	302,653	0.47
21,472	Schroders Plc Com GBP 0.2000	87,292	0.13
33,371	Segro Plc Reits GBP 0.1000	345,189	0.53
6,718	Severn Trent Plc Com GBP 0.9789	205,075	0.32
159,508	Shell Plc Com EUR 0.0700	5,077,489	7.82
22,157	Smith & Nephew Plc Com USD 0.2000	307,930	0.47
8,212	Smiths Group Plc Com GBP 0.3750	175,701	0.27
1,825	Spirax-Sarco Engineering Plc Com GBP 0.2692	166,741	0.26
27,265	SSE Plc Com GBP 0.5000	610,868	0.94
14,078	St James's Place Plc Com GBP 0.1500	121,101	0.19
51,769	Standard Chartered Plc Com USD 0.5000	479,071	0.74
89,935	Taylor Wimpey Plc Com GBP 0.0100	171,973	0.26
175,474	Tesco Plc Com GBP 0.0633	736,915	1.14
61,424	Unilever Plc Com GBP 0.0003	3,577,959	5.51
9,145	UNITE Group Plc Reits GBP 0.2500	103,966	0.16
17,534	United Utilities Group Plc Com GBP 0.0500	212,245	0.33
545,173	Vodafone Group Plc Com USD 0.2095	481,719	0.74
6,081	Weir Group Plc Com GBP 0.1250	144,836	0.22
4,386	Whitbread Plc Com GBP 0.7680	150,240	0.23
19,098	Wise Plc Com GBP 0.0100	159,749	0.25
Total United Kingdom		57,267,456	88.22
United States			
5,035	Ferguson Enterprises Inc Com USD 0.0001	926,618	1.43
Total United States		926,618	1.43
Total Equities		64,668,241	99.62

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT UK Equity Index Fund (*continued*)

Financial Derivative Instruments

Futures Contracts (31 August 2023: (0.01)%)

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Gains on Futures Contracts		
5	FTSE 100 Index Future September 2024	7,765	0.01
	Unrealised Gains on Futures Contracts	7,765	0.01
	Net Unrealised Gains on Futures Contracts	7,765	0.01
Total Financial Derivative Instruments		7,765	0.01
	Total Value of Investments	64,676,006	99.63
	Bank Overdraft*	(226,408)	(0.35)
	Other Net Assets	465,665	0.72
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	64,915,263	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for futures margin of EUR 14,477 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.35%)			
Austria			
2,319	Andritz AG Com NPV **	138,212	0.07
10,749	Erste Group Bank AG Com NPV **	532,183	0.29
5,120	OMV AG Com NPV **	201,626	0.11
4,706	Raiffeisen Bank International AG Com NPV	84,284	0.05
2,181	Telekom Austria AG Com NPV **	19,389	0.01
2,189	Verbund AG Com NPV **	168,881	0.09
4,181	Voestalpine AG Com NPV **	92,317	0.05
	Total Austria	1,236,892	0.67
Belgium			
724	Ackermans & van Haaren NV Com NPV	130,175	0.07
5,820	Ageas Com NPV **	270,747	0.15
30,825	Anheuser-Busch InBev SA Com NPV	1,704,623	0.92
726	D'ieteren Group Com NPV	158,994	0.08
1,521	Elia Group SA/NV Com NPV **	150,731	0.08
2,940	Groupe Bruxelles Lambert NV Com NPV	205,065	0.11
8,545	KBC Group NV Com NPV	601,055	0.32
14	Lotus Bakeries NV Com NPV	159,320	0.09
531	Sofina SA Com NPV	116,820	0.06
2,651	Syensqo SA Com NPV	197,234	0.11
4,151	UCB SA Com NPV	679,519	0.37
6,870	Umicore SA Com NPV **	78,318	0.04
6,051	Warehouses De Pauw CVA Reits NPV	146,071	0.08
	Total Belgium	4,598,672	2.48
Bermuda			
51,218	Aegon Ltd Com EUR 0.1200 **	282,928	0.15
	Total Bermuda	282,928	0.15
Finland			
4,937	Elisa OYJ Com NPV	223,251	0.12
16,262	Fortum OYJ Com EUR 3.4000	235,149	0.13
8,538	Kesko OYJ Com NPV	156,800	0.08
11,116	Kone OYJ Com NPV	542,461	0.29
24,611	Metso OYJ Com NPV	225,929	0.12
14,997	Neste OYJ Com NPV	317,187	0.17
179,998	Nokia OYJ Com NPV	716,032	0.39
117,336	Nordea Bank Abp (Finland listing) Com EUR 1.0000	1,253,148	0.67
3,699	Orion OYJ Com EUR 0.6500	177,441	0.10
15,854	Sampo OYJ Com NPV	640,660	0.35
19,713	Stora Enso OYJ Com EUR 1.7000	230,544	0.12
18,930	UPM-Kymmene OYJ Com NPV	578,879	0.31
5,516	Valmet OYJ Com NPV **	142,864	0.08
16,402	Wartsila OYJ Abp Com NPV	328,368	0.18
	Total Finland	5,768,713	3.11

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.35%) (<i>continued</i>)		
	France		
5,543	Accor SA Com EUR 3.0000	211,022	0.11
1,050	Aeroports de Paris SA Com EUR 3.0000	124,425	0.07
19,763	Air Liquide SA Com EUR 5.5000	3,334,413	1.80
2,414	ALD SA Com EUR 1.5000 **	15,184	0.01
12,129	Alstom SA Com EUR 7.0000 **	224,083	0.12
2,195	Amundi SA Com EUR 2.5000	149,260	0.08
1,960	Arkema SA Com EUR 10.0000	164,934	0.09
62,383	AXA SA Com EUR 2.2900	2,145,975	1.16
1,445	BioMerieux Com NPV	151,292	0.08
34,917	BNP Paribas SA Com EUR 2.0000	2,185,106	1.18
6,458	Bollore SA (France Listing) Com EUR 0.1600	38,457	0.02
29,001	Bollore SA (Germany Listing) Com EUR 0.1600	171,251	0.09
6,399	Bouygues SA Com EUR 1.0000	207,392	0.11
10,594	Bureau Veritas SA Com EUR 0.1200	316,125	0.17
5,666	Capgemini SE Com EUR 8.0000	1,062,375	0.57
17,759	Carrefour SA Com EUR 2.5000 **	258,926	0.14
16,147	Cie de Saint-Gobain SA Com EUR 4.0000	1,276,905	0.69
24,129	Cie Generale des Etablissements Michelin SCA Com EUR 0.5000	856,821	0.46
1,715	Covivio SA Reits EUR 3.0000	86,436	0.05
34,504	Credit Agricole SA Com EUR 3.0000	488,404	0.26
21,988	Danone SA Com EUR 0.2500	1,380,846	0.74
678	Dassault Aviation SA Com EUR 0.8000	132,074	0.07
23,309	Dassault Systemes SE Com EUR 0.1000	822,342	0.44
9,130	Edenred SE Com EUR 2.0000 **	348,857	0.19
2,596	Eiffage SA Com EUR 4.0000	246,101	0.13
60,746	Engie SA Com EUR 1.0000	967,684	0.52
10,736	EssilorLuxottica SA Com EUR 0.1800	2,299,651	1.24
1,851	Eurazeo SE Com NPV	131,976	0.07
2,031	Gecina SA Reits EUR 7.5000	202,084	0.11
12,745	Getlink SE Com EUR 0.4000	207,935	0.11
1,181	Hermes International SCA Com NPV	2,561,589	1.38
1,333	Ipsen SA Com EUR 1.0000	146,230	0.08
2,861	JCDecaux SE Com NPV	53,415	0.03
2,516	Kering SA Com EUR 4.0000	651,644	0.35
7,415	Klepierre SA Reits EUR 1.4000	200,650	0.11
3,130	La Francaise des Jeux SAEM Com NPV	115,434	0.06
8,969	Legrand SA Com EUR 4.0000	907,663	0.49
8,160	L'Oreal SA Com EUR 0.2000	3,236,256	1.74
8,606	LVMH Moet Hennessy Louis Vuitton SE Com EUR 0.3000	5,803,026	3.13
2,706	Neoen SA Com EUR 2.0000	104,776	0.06
66,475	Orange SA Com EUR 4.0000	684,692	0.37
7,086	Pernod Ricard SA Com EUR 1.5500	912,677	0.49
8,050	Publicis Groupe SA Com EUR 0.4000	800,331	0.43
647	Remy Cointreau SA Com EUR 1.6000	47,749	0.03
6,665	Renault SA Com EUR 3.8100	286,262	0.16
8,452	Rexel SA Com EUR 5.0000	193,044	0.10
11,917	Safran SA Com EUR 0.2000	2,358,970	1.27
38,409	Sanofi SA Com EUR 2.0000	3,886,991	2.09
866	Sartorius Stedim Biotech Com EUR 0.2000	159,344	0.09
18,608	Schneider Electric SE Com EUR 4.0000	4,274,258	2.30
4,963	SCOR SE Com EUR 7.8770	93,652	0.05

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.35%) (<i>continued</i>)			
France (<i>continued</i>)			
822	SEB SA Com EUR 1.0000	77,761	0.04
25,608	Societe Generale SA Com EUR 1.2500	559,023	0.30
3,236	Sodexo SA Com EUR 4.0000	260,498	0.14
825	SOITEC Com EUR 2.0000 **	92,730	0.05
2,040	Teleperformance SE Com EUR 2.5000 **	201,674	0.11
3,312	Thales SA Com EUR 3.0000	503,424	0.27
70,163	TotalEnergies SE Com EUR 2.5000	4,363,437	2.35
3,617	Unibail-Rodamco-Westfield Reits EUR 5.0000	262,088	0.14
8,910	Valeo SE Com EUR 1.0000 **	86,160	0.05
21,844	Veolia Environnement SA Com EUR 5.0000	654,009	0.35
17,265	Vinci SA Com EUR 2.5000	1,867,210	1.01
24,888	Vivendi SE Com EUR 5.5000	252,489	0.14
811	Wendel SE Com EUR 4.0000	74,409	0.04
9,374	Worldline SA Com EUR 0.6800	77,654	0.04
	Total France	57,019,555	30.72
Germany			
5,786	Adidas AG Com NPV	1,342,352	0.72
13,629	Allianz SE Com NPV	3,828,386	2.06
30,804	BASF SE Com NPV	1,412,363	0.76
34,655	Bayer AG Com NPV	965,662	0.52
10,141	Bayerische Motoren Werke AG Com EUR 1.0000	850,019	0.46
1,935	Bayerische Motoren Werke AG Pref NPV	151,317	0.08
3,073	Bechtle AG Com NPV	119,663	0.06
3,430	Beiersdorf AG Com NPV	448,473	0.24
4,552	Brenntag SE Com NPV	305,985	0.17
1,454	Carl Zeiss Meditec AG Com NPV	96,473	0.05
36,663	Commerzbank AG Com NPV	490,551	0.26
3,841	Continental AG Com NPV	234,608	0.13
6,651	Covestro AG Com NPV	368,465	0.20
1,887	CTS Eventim AG & Co KGaA Com NPV	160,206	0.09
18,068	Daimler Truck Holding AG Com NPV	626,237	0.34
6,605	Delivery Hero SE Com NPV	188,176	0.10
68,809	Deutsche Bank AG Com NPV	1,014,795	0.55
6,410	Deutsche Boerse AG Com NPV	1,300,589	0.70
19,812	Deutsche Lufthansa AG Com NPV	116,653	0.06
35,114	Deutsche Post AG Com NPV	1,376,469	0.74
117,121	Deutsche Telekom AG Com NPV	3,011,181	1.62
1,300	Deutsche Wohnen SE Com NPV	28,015	0.02
646	DWS Group GmbH & Co KGaA Com NPV	22,558	0.01
77,366	E.ON SE Com NPV	991,058	0.53
7,832	Evonik Industries AG Com NPV	157,032	0.08
915	Fielmann Group AG Com NPV	40,397	0.02
1,218	Fraport AG Frankfurt Airport Services Worldwide Com NPV	55,687	0.03
6,991	Fresenius Medical Care AG Com NPV	243,706	0.13
14,365	Fresenius SE & Co KGaA Com NPV	479,360	0.26
1,383	Fuchs Petrolub SE Com NPV	42,873	0.02
2,101	Fuchs Petrolub SE Pref NPV	79,964	0.04
5,905	GEA Group AG Com NPV	250,372	0.14
2,043	Hannover Rueck SE Com NPV	523,621	0.28

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.35%) (<i>continued</i>)			
Germany (<i>continued</i>)			
4,689	Heidelberg Materials AG Com NPV	448,550	0.24
3,588	Henkel AG & Co KGaA Com NPV	269,638	0.15
5,598	Henkel AG & Co KGaA Pref NPV	463,290	0.25
773	Hochtief AG Com NPV	85,494	0.05
46,306	Infineon Technologies AG Com NPV	1,528,098	0.82
2,434	KION Group AG Com NPV	85,312	0.05
2,364	Knorr-Bremse AG Com NPV	175,763	0.09
2,597	LEG Immobilien SE Com NPV	226,095	0.12
29,143	Mercedes-Benz Group AG Com NPV	1,816,775	0.98
4,546	Merck KGaA Com NPV	799,414	0.43
1,924	MTU Aero Engines AG Com NPV	519,480	0.28
4,643	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Com NPV	2,271,820	1.22
1,753	Nemetschek SE Com NPV	165,220	0.09
3,866	Puma SE Com NPV	151,122	0.08
165	Rational AG Com NPV	150,398	0.08
1,528	Rheinmetall AG Com NPV	828,176	0.45
25,039	RWE AG Com NPV	817,023	0.44
38,414	SAP SE Com NPV	7,595,216	4.09
78	Sartorius AG Com NPV	15,366	0.01
885	Sartorius AG Pref NPV	220,719	0.12
2,829	Scout24 SE Com NPV	195,484	0.11
26,011	Siemens AG Com NPV	4,419,789	2.38
18,214	Siemens Energy AG Com NPV	474,475	0.26
9,455	Siemens Healthineers AG Com NPV	497,144	0.27
597	Sixt SE Com NPV	38,118	0.02
640	Sixt SE Pref NPV	33,920	0.02
4,485	Symrise AG Com NPV	533,939	0.29
2,335	Talanx AG Com NPV	181,780	0.10
20,708	Thyssenkrupp AG Com NPV	66,183	0.04
1,817	Traton SE Com NPV	54,328	0.03
925	Volkswagen AG Com NPV	93,425	0.05
6,565	Volkswagen AG Pref NPV	631,422	0.34
24,571	Vonovia SE Com NPV	766,124	0.41
631	Wacker Chemie AG Com NPV	54,973	0.03
7,471	Zalando SE Com NPV	175,120	0.09
	Total Germany	48,172,459	25.95
Ireland			
51,408	AIB Group Plc Com EUR 0.6250	279,917	0.15
37,424	Bank of Ireland Group Plc Reits EUR 5.0000	388,087	0.21
6,145	Glanbia Plc Com EUR 0.0600 **	98,320	0.05
5,238	Kerry Group Plc Com EUR 0.1250	475,610	0.26
5,173	Kingspan Group Plc Com EUR 0.1300	407,115	0.22
	Total Ireland	1,649,049	0.89
Italy			
60,090	A2A SpA Com EUR 0.5200	123,906	0.07
4,378	Amplifon SpA Com EUR 0.0200 **	127,531	0.07
43,875	Assicurazioni Generali SpA Com EUR 1.0000	1,091,610	0.59

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.35%) (<i>continued</i>)			
Italy (<i>continued</i>)			
8,887	Banca Mediolanum SpA Com NPV	98,201	0.05
48,332	Banco BPM SpA Com NPV	296,952	0.16
1,261	Brunello Cucinelli SpA Com NPV	111,914	0.06
3,414	Buzzi SpA Com NPV	120,992	0.06
911	DiaSorin SpA Com EUR 1.0000	94,744	0.05
269,654	Enel SpA Com EUR 1.0000	1,850,905	1.00
77,896	Eni SpA Com NPV	1,143,046	0.62
21,772	FinecoBank Banca Fineco SpA Com EUR 0.3300	336,269	0.18
24,009	Hera SpA Com EUR 1.0000	83,551	0.04
11,896	Infrastrutture Wireless Italiane SpA Com NPV	128,715	0.07
2,480	Interpump Group SpA Com EUR 0.5200 **	98,555	0.05
567,280	Intesa Sanpaolo SpA Com NPV	2,135,526	1.15
14,934	Italgas SpA Com NPV	76,014	0.04
13,368	Leonardo SpA Com EUR 4.4000	306,929	0.17
19,503	Mediobanca Banca di Credito Finanziario SpA Com NPV	298,103	0.16
7,180	Moncler SpA Com NPV	397,916	0.21
31,250	Nexi SpA Com NPV **	197,313	0.11
13,206	Pirelli & C SpA Com NPV	72,554	0.04
15,563	Poste Italiane SpA Com EUR 1.0000	195,316	0.11
9,556	Prysmian SpA Com EUR 0.1000	605,850	0.33
3,171	Recordati Industria Chimica e Farmaceutica SpA Com EUR 0.1250	168,063	0.09
689	Reply SpA Com EUR 0.1300 **	98,320	0.05
76,557	Snam SpA Com NPV	343,205	0.18
212,429	Telecom Italia SpA (Non-Voting) Com NPV	56,230	0.03
356,918	Telecom Italia SpA Com NPV **	85,375	0.05
50,374	Terna - Rete Elettrica Nazionale Com EUR 0.2200	396,040	0.21
56,675	UniCredit SpA Com NPV	2,118,511	1.14
	Total Italy	13,258,156	7.14
Luxembourg			
17,229	ArcelorMittal SA Com NPV	364,738	0.20
4,451	Eurofins Scientific SE Com EUR 0.1000 **	229,849	0.12
8,300	InPost SA Com EUR 0.0100 **	138,278	0.07
1,011	RTL Group SA Com NPV **	29,774	0.02
16,411	Tenaris SA Com USD 1.0000 **	216,215	0.12
	Total Luxembourg	978,854	0.53
Netherlands			
3,268	Aalberts NV Com EUR 0.2500	115,099	0.06
16,303	ABN AMRO Bank NV EUR 1.0000	252,533	0.14
1,032	Adyen NV Com EUR 0.0100 **	1,371,528	0.74
20,479	Airbus SE Com EUR 1.0000	2,842,895	1.53
5,716	Akzo Nobel NV Com EUR 0.5000	329,813	0.18
2,074	Argenx SE Com NPV	970,839	0.52
1,643	ASM International NV Com EUR 0.0400	1,003,873	0.54
13,764	ASML Holding NV Com EUR 0.0900	11,176,368	6.02
4,992	ASR Nederland NV Com EUR 0.1600 **	220,896	0.12
2,606	BE Semiconductor Industries NV Com EUR 0.0100	306,987	0.17
3,893	CTP NV Com EUR 0.1600	66,103	0.04

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.35%) (<i>continued</i>)			
Netherlands (<i>continued</i>)			
16,939	Davide Campari-Milano NV Com EUR 0.0500 **	141,339	0.08
2,857	Euronext NV Com EUR 1.6000	275,986	0.15
3,531	EXOR NV Com EUR 0.0100	355,219	0.19
4,138	Ferrari NV Com EUR 0.0100	1,850,514	1.00
17,938	Ferrovial SE Com EUR 0.0100	676,980	0.36
4,673	Heineken Holding NV Com EUR 1.6000	317,998	0.17
9,886	Heineken NV Com EUR 1.6000 **	805,314	0.43
2,028	IMCD NV Com EUR 0.1600 **	299,738	0.16
107,636	ING Groep NV Com EUR 0.0100	1,764,585	0.95
2,630	JDE Peet's NV Com NPV	54,494	0.03
33,680	Koninklijke Ahold Delhaize NV Com EUR 0.0100	1,046,101	0.56
135,571	Koninklijke KPN NV Com EUR 0.0400	500,664	0.27
28,089	Koninklijke Philips NV Com EUR 0.2000	764,302	0.41
2,687	Koninklijke Vopak NV Com EUR 0.5000 **	111,725	0.06
9,821	NN Group NV Com EUR 0.1200	434,972	0.23
2,844	OCI NV Com EUR 0.0200	81,367	0.04
3,236	Pluxee NV Com EUR 0.0100	69,396	0.04
50,414	Prosus NV Com EUR 0.0500	1,690,381	0.91
7,386	QIAGEN NV Com EUR 0.0100	306,297	0.17
3,773	Randstad NV Com EUR 0.1000 **	164,314	0.09
4,027	Signify NV Com NPV **	89,560	0.05
72,818	Stellantis NV Com EUR 0.0100	1,102,319	0.59
23,533	STMicroelectronics NV Com EUR 1.0400	677,044	0.36
26,357	Universal Music Group NV Com EUR 10.0000 **	622,816	0.34
8,432	Wolters Kluwer NV Com EUR 0.1200	1,299,793	0.70
Total Netherlands		34,160,152	18.40
Portugal			
101,384	EDP - Energias de Portugal SA Com EUR 1.0000	384,854	0.21
16,289	Galp Energia SGPS SA Com EUR 1.0000 **	305,582	0.16
9,033	Jeronimo Martins SGPS SA Com EUR 1.0000 **	151,212	0.08
Total Portugal		841,648	0.45
Spain			
675	Acciona SA Com EUR 1.0000 **	82,552	0.05
8,461	ACS Actividades de Construccion y Servicios SA Com EUR 0.5000 **	347,916	0.19
2,543	Aena SME SA Com NPV	464,352	0.25
15,004	Amadeus IT Group SA Com EUR 0.0100	914,344	0.49
203,071	Banco Bilbao Vizcaya Argentaria SA Com EUR 0.4900	1,947,451	1.05
178,043	Banco de Sabadell SA Com EUR 0.1250	345,937	0.19
541,721	Banco Santander SA Com EUR 0.5000	2,435,578	1.31
22,060	Bankinter SA Com EUR 0.3000	176,392	0.10
132,391	CaixaBank SA Com EUR 1.0000 **	722,855	0.39
19,725	Cellnex Telecom SA Com EUR 0.2500 **	688,994	0.37
2,052	Corp ACCIONA Energias Renovables SA Com NPV **	42,928	0.02
10,744	EDP Renovaveis SA Com EUR 5.0000 **	155,466	0.08
8,010	Enagas SA Com EUR 1.5000 **	111,820	0.06
10,901	Endesa SA Com EUR 1.2000	208,209	0.11
212	Fomento de Construcciones y Contratas SA Com EUR 1.0000 **	2,815	0.00

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.35%) (<i>continued</i>)			
Spain (<i>continued</i>)			
11,020	Grifols SA Com EUR 0.2500 **	110,420	0.06
9,803	Grifols SA Pref NPV	82,492	0.04
209,450	Iberdrola SA Com EUR 0.7500	2,685,149	1.45
37,068	Industria de Diseno Textil SA Com EUR 0.0300	1,815,591	0.98
40,905	Mapfre SA Com EUR 0.1000 **	93,182	0.05
13,780	Merlin Properties Socimi SA Reits EUR 1.0000	152,820	0.08
3,879	Naturgy Energy Group SA Com EUR 1.0000 **	89,450	0.05
15,821	Redeia Corp SA Com EUR 0.5000	271,805	0.15
42,015	Repsol SA Com EUR 1.0000	523,297	0.28
178,395	Telefonica SA Com EUR 1.0000 **	730,349	0.39
	Total Spain	15,202,164	8.19
Switzerland			
5,975	DSM-Firmenich AG Com EUR 0.0100	734,925	0.40
	Total Switzerland	734,925	0.40
United Kingdom			
10,423	Allfunds Group Plc Com EUR 0.0025	56,597	0.03
	Total United Kingdom	56,597	0.03
	Total Equities	183,960,764	99.11
Financial Derivative Instruments			
Futures Contracts (31 August 2023: (0.00)%)			
No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Gains on Futures Contracts		
14	Euro Stoxx 50 Index Future September 2024	8,320	0.01
	Unrealised Gains on Futures Contracts	8,320	0.01
	Net Unrealised Gains on Futures Contracts	8,320	0.01
	Total Financial Derivative Instruments	8,320	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Equity Index Fund (*continued*)

	Fair Value EUR	% of Net Assets
Total Value of Investments	183,969,084	99.12
Cash*	646,345	0.35
Other Net Assets	989,346	0.53
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	185,604,775	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for futures margin of EUR 39,829 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Bond Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.91%)			
Austria			
320,000	Republic of Austria Government Bonds 0.00% 20/02/2030	278,656	0.19
140,000	Republic of Austria Government Bonds 3.45% 20/10/2030	146,614	0.10
790,000	Republic of Austria Government Bonds 0.00% 20/02/2031	667,708	0.45
660,000	Republic of Austria Government Bonds 0.90% 20/02/2032	581,526	0.39
545,000	Republic of Austria Government Bonds 2.90% 20/02/2033	551,431	0.37
180,000	Republic of Austria Government Bonds 2.90% 20/02/2034	181,537	0.12
140,000	Republic of Austria Government Bonds 2.40% 23/05/2034	135,492	0.09
405,000	Republic of Austria Government Bonds 0.25% 20/10/2036	294,759	0.20
705,000	Republic of Austria Government Bonds 4.15% 15/03/2037	792,053	0.54
75,000	Republic of Austria Government Bonds 3.20% 15/07/2039	76,422	0.05
385,000	Republic of Austria Government Bonds 0.00% 20/10/2040	236,428	0.16
290,000	Republic of Austria Government Bonds 3.15% 20/06/2044	291,508	0.20
425,000	Republic of Austria Government Bonds 1.50% 20/02/2047	315,231	0.21
310,000	Republic of Austria Government Bonds 0.75% 20/03/2051	180,947	0.12
185,000	Republic of Austria Government Bonds 3.15% 20/10/2053	185,241	0.13
320,000	Republic of Austria Government Bonds 3.80% 26/01/2062	366,400	0.25
95,000	Republic of Austria Government Bonds 0.70% 20/04/2071	43,035	0.03
95,000	Republic of Austria Government Bonds 1.50% 02/11/2086	57,076	0.04
230,000	Republic of Austria Government Bonds 2.10% 20/09/2117	175,145	0.12
110,000	Republic of Austria Government Bonds 0.85% 30/06/2120	50,699	0.04
Total Austria		5,607,908	3.80
Belgium			
70,000	Kingdom of Belgium Government Bonds 2.70% 22/10/2029	70,539	0.05
355,000	Kingdom of Belgium Government Bonds 0.10% 22/06/2030	308,531	0.21
510,000	Kingdom of Belgium Government Bonds 1.00% 22/06/2031	459,357	0.31
710,000	Kingdom of Belgium Government Bonds 0.00% 22/10/2031	589,584	0.40
425,000	Kingdom of Belgium Government Bonds 4.00% 28/03/2032	462,782	0.31
805,000	Kingdom of Belgium Government Bonds 0.35% 22/06/2032	672,899	0.46
150,000	Kingdom of Belgium Government Bonds 1.25% 22/04/2033	133,440	0.09
770,000	Kingdom of Belgium Government Bonds 3.00% 22/06/2033	784,630	0.53
420,000	Kingdom of Belgium Government Bonds 3.00% 22/06/2034	426,678	0.29
270,000	Kingdom of Belgium Government Bonds 2.85% 22/10/2034	269,676	0.18
890,000	Kingdom of Belgium Government Bonds 5.00% 28/03/2035	1,057,169	0.72
440,000	Kingdom of Belgium Government Bonds 1.90% 22/06/2038	381,568	0.26
75,000	Kingdom of Belgium Government Bonds 2.75% 22/04/2039	71,865	0.05
810,000	Kingdom of Belgium Government Bonds 4.25% 28/03/2041	918,459	0.62
334,000	Kingdom of Belgium Government Bonds 3.45% 22/06/2043	342,417	0.23
465,000	Kingdom of Belgium Government Bonds 3.75% 22/06/2045	496,480	0.34
165,000	Kingdom of Belgium Government Bonds 1.60% 22/06/2047	120,219	0.08
340,000	Kingdom of Belgium Government Bonds 1.70% 22/06/2050	243,821	0.17
240,000	Kingdom of Belgium Government Bonds 1.40% 22/06/2053	153,240	0.10
485,000	Kingdom of Belgium Government Bonds 3.30% 22/06/2054	472,875	0.32
505,000	Kingdom of Belgium Government Bonds 3.50% 22/06/2055	508,383	0.34
205,000	Kingdom of Belgium Government Bonds 2.25% 22/06/2057**	158,486	0.11
305,000	Kingdom of Belgium Government Bonds 2.15% 22/06/2066	227,195	0.15
170,000	Kingdom of Belgium Government Bonds 0.65% 22/06/2071	72,131	0.05
Total Belgium		9,402,424	6.37

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Bond Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.91%) (<i>continued</i>)			
Finland			
255,000	Finland Government Bonds 0.00% 15/09/2030	218,795	0.15
375,000	Finland Government Bonds 0.75% 15/04/2031	333,184	0.22
440,000	Finland Government Bonds 0.13% 15/09/2031	371,241	0.25
355,000	Finland Government Bonds 1.50% 15/09/2032	324,907	0.22
60,000	Finland Government Bonds 3.00% 15/09/2033	61,246	0.04
80,000	Finland Government Bonds 1.13% 15/04/2034	69,033	0.05
395,000	Finland Government Bonds 0.13% 15/04/2036	287,568	0.19
295,000	Finland Government Bonds 2.75% 15/04/2038	286,740	0.19
150,000	Finland Government Bonds 0.25% 15/09/2040	97,306	0.07
140,000	Finland Government Bonds 2.63% 04/07/2042	132,160	0.09
245,000	Finland Government Bonds 0.50% 15/04/2043	156,744	0.11
460,000	Finland Government Bonds 0.13% 15/04/2052	217,226	0.15
25,000	Finland Government Bonds 2.95% 15/04/2055	24,428	0.02
Total Finland		2,580,578	1.75
France			
1,555,000	French Republic Government Bonds OAT 0.00% 25/11/2029**	1,356,893	0.92
515,000	French Republic Government Bonds OAT 2.75% 25/02/2030	516,391	0.35
2,040,000	French Republic Government Bonds OAT 2.50% 25/05/2030	2,022,048	1.37
2,050,000	French Republic Government Bonds OAT 0.00% 25/11/2030	1,737,990	1.18
2,295,000	French Republic Government Bonds OAT 1.50% 25/05/2031	2,126,088	1.44
2,170,000	French Republic Government Bonds OAT 0.00% 25/11/2031	1,783,306	1.21
1,545,000	French Republic Government Bonds OAT 0.00% 25/05/2032	1,248,823	0.84
1,060,000	French Republic Government Bonds OAT 5.75% 25/10/2032	1,281,222	0.87
1,685,000	French Republic Government Bonds OAT 2.00% 25/11/2032	1,582,383	1.07
1,640,000	French Republic Government Bonds OAT 3.00% 25/05/2033	1,655,252	1.12
1,455,000	French Republic Government Bonds OAT 3.50% 25/11/2033	1,522,512	1.03
2,080,000	French Republic Government Bonds OAT 1.25% 25/05/2034	1,784,848	1.21
250,000	French Republic Government Bonds OAT 3.00% 25/11/2034	250,050	0.17
1,095,000	French Republic Government Bonds OAT 4.75% 25/04/2035**	1,266,258	0.86
1,386,000	French Republic Government Bonds OAT 1.25% 25/05/2036**	1,137,213	0.77
1,125,000	French Republic Government Bonds OAT 1.25% 25/05/2038	881,663	0.60
1,135,000	French Republic Government Bonds OAT 4.00% 25/10/2038	1,237,036	0.84
955,000	French Republic Government Bonds OAT 1.75% 25/06/2039	792,555	0.54
725,000	French Republic Government Bonds OAT 0.50% 25/05/2040	480,385	0.32
1,495,000	French Republic Government Bonds OAT 4.50% 25/04/2041**	1,726,127	1.17
749,000	French Republic Government Bonds OAT 2.50% 25/05/2043	659,195	0.45
650,000	French Republic Government Bonds OAT 0.50% 25/06/2044	385,580	0.26
1,295,000	French Republic Government Bonds OAT 3.25% 25/05/2045**	1,270,395	0.86
860,000	French Republic Government Bonds OAT 2.00% 25/05/2048**	663,490	0.45
410,000	French Republic Government Bonds OAT 3.00% 25/06/2049	381,915	0.26
1,125,000	French Republic Government Bonds OAT 1.50% 25/05/2050**	756,675	0.51
775,000	French Republic Government Bonds OAT 0.75% 25/05/2052**	407,495	0.28
1,045,000	French Republic Government Bonds OAT 0.75% 25/05/2053**	535,458	0.36
1,015,000	French Republic Government Bonds OAT 3.00% 25/05/2054	918,372	0.62
910,000	French Republic Government Bonds OAT 4.00% 25/04/2055	989,807	0.67
600,000	French Republic Government Bonds OAT 3.25% 25/05/2055	566,820	0.38
915,000	French Republic Government Bonds OAT 4.00% 25/04/2060**	1,004,212	0.68
435,000	French Republic Government Bonds OAT 1.75% 25/05/2066	276,486	0.19

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Bond Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.91%) (<i>continued</i>)			
France (<i>continued</i>)			
490,000	French Republic Government Bonds OAT 0.50% 25/05/2072**	179,438	0.12
	Total France	35,384,381	23.97
Germany			
355,000	Bundesobligation 2.50% 11/10/2029**	360,495	0.24
745,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2029**	671,372	0.46
1,100,000	Bundesrepublik Deutschland Bundesanleihe 2.10% 15/11/2029	1,095,908	0.74
350,000	Bundesrepublik Deutschland Bundesanleihe 6.25% 04/01/2030	420,563	0.29
1,215,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/02/2030**	1,083,646	0.73
1,200,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2030**	1,059,540	0.72
350,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2030	308,962	0.21
855,000	Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	865,611	0.59
715,000	Bundesrepublik Deutschland Bundesanleihe 5.50% 04/01/2031	852,816	0.58
1,170,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/02/2031**	1,022,007	0.69
1,317,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2031**	1,137,848	0.77
60,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2031	51,832	0.04
1,050,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/02/2032	896,238	0.61
770,000	Bundesrepublik Deutschland Bundesanleihe 1.70% 15/08/2032	744,036	0.50
1,285,000	Bundesrepublik Deutschland Bundesanleihe 2.30% 15/02/2033	1,294,959	0.88
75,000	Bundesrepublik Deutschland Bundesanleihe 2.30% 15/02/2033	75,580	0.05
930,000	Bundesrepublik Deutschland Bundesanleihe 2.60% 15/08/2033	958,616	0.65
1,110,000	Bundesrepublik Deutschland Bundesanleihe 2.20% 15/02/2034	1,105,582	0.75
720,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 04/07/2034	875,758	0.59
440,000	Bundesrepublik Deutschland Bundesanleihe 2.60% 15/08/2034	452,461	0.31
895,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2035	700,123	0.47
870,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2036	661,043	0.45
1,091,000	Bundesrepublik Deutschland Bundesanleihe 4.00% 04/01/2037	1,274,626	0.86
895,000	Bundesrepublik Deutschland Bundesanleihe 1.00% 15/05/2038	743,996	0.50
825,000	Bundesrepublik Deutschland Bundesanleihe 4.25% 04/07/2039	1,002,936	0.68
915,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 04/07/2040	1,180,204	0.80
320,000	Bundesrepublik Deutschland Bundesanleihe 2.60% 15/05/2041	322,330	0.22
730,000	Bundesrepublik Deutschland Bundesanleihe 3.25% 04/07/2042	803,701	0.54
985,000	Bundesrepublik Deutschland Bundesanleihe 2.50% 04/07/2044**	976,785	0.66
1,032,000	Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2046**	1,023,321	0.69
1,245,000	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/08/2048**	960,742	0.65
1,385,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050**	729,992	0.50
405,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050	213,885	0.15
1,215,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2052**	611,084	0.41
990,000	Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053**	845,113	0.57
190,000	Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053	162,469	0.11
715,000	Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2054	711,589	0.48
	Total Germany	28,257,769	19.14
Ireland			
340,000	Ireland Government Bonds 2.40% 15/05/2030	339,592	0.23
460,000	Ireland Government Bonds 0.20% 18/10/2030	401,994	0.27
50,000	Ireland Government Bonds 1.35% 18/03/2031	46,700	0.03
345,000	Ireland Government Bonds 0.00% 18/10/2031	289,593	0.20
95,000	Ireland Government Bonds 0.35% 18/10/2032	79,886	0.05

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Bond Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.91%) (<i>continued</i>)			
Ireland (<i>continued</i>)			
315,000	Ireland Government Bonds 1.30% 15/05/2033	285,012	0.19
100,000	Ireland Government Bonds 0.40% 15/05/2035	78,410	0.05
500,000	Ireland Government Bonds 1.70% 15/05/2037	442,400	0.30
160,000	Ireland Government Bonds 0.55% 22/04/2041	110,768	0.08
45,000	Ireland Government Bonds 3.00% 18/10/2043	45,297	0.03
425,000	Ireland Government Bonds 2.00% 18/02/2045	362,227	0.25
338,000	Ireland Government Bonds 1.50% 15/05/2050	248,802	0.17
Total Ireland		2,730,681	1.85
Italy			
579,000	Italy Buoni Poliennali Del Tesoro 3.00% 01/08/2029	577,964	0.39
995,000	Italy Buoni Poliennali Del Tesoro 5.25% 01/11/2029	1,098,938	0.74
685,000	Italy Buoni Poliennali Del Tesoro 3.85% 15/12/2029	709,153	0.48
805,000	Italy Buoni Poliennali Del Tesoro 3.50% 01/03/2030	821,567	0.56
640,000	Italy Buoni Poliennali Del Tesoro 1.35% 01/04/2030	582,061	0.39
575,000	Italy Buoni Poliennali Del Tesoro 3.70% 15/06/2030	589,996	0.40
705,000	Italy Buoni Poliennali Del Tesoro 0.95% 01/08/2030	620,618	0.42
710,000	Italy Buoni Poliennali Del Tesoro 4.00% 15/11/2030	739,683	0.50
975,000	Italy Buoni Poliennali Del Tesoro 1.65% 01/12/2030	888,215	0.60
770,000	Italy Buoni Poliennali Del Tesoro 3.50% 15/02/2031	779,386	0.53
1,030,000	Italy Buoni Poliennali Del Tesoro 0.90% 01/04/2031	887,252	0.60
1,025,000	Italy Buoni Poliennali Del Tesoro 6.00% 01/05/2031	1,193,202	0.81
425,000	Italy Buoni Poliennali Del Tesoro 3.45% 15/07/2031	428,022	0.29
940,000	Italy Buoni Poliennali Del Tesoro 0.60% 01/08/2031	784,928	0.53
470,000	Italy Buoni Poliennali Del Tesoro 4.00% 30/10/2031	490,863	0.33
475,000	Italy Buoni Poliennali Del Tesoro 0.95% 01/12/2031	402,980	0.27
810,000	Italy Buoni Poliennali Del Tesoro 1.65% 01/03/2032	720,325	0.49
605,000	Italy Buoni Poliennali Del Tesoro 0.95% 01/06/2032	505,871	0.34
875,000	Italy Buoni Poliennali Del Tesoro 2.50% 01/12/2032	817,206	0.55
1,115,000	Italy Buoni Poliennali Del Tesoro 5.75% 01/02/2033	1,297,291	0.88
730,000	Italy Buoni Poliennali Del Tesoro 4.40% 01/05/2033	779,523	0.53
460,000	Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2033	423,205	0.29
925,000	Italy Buoni Poliennali Del Tesoro 4.35% 01/11/2033	982,285	0.67
890,000	Italy Buoni Poliennali Del Tesoro 4.20% 01/03/2034	933,079	0.63
465,000	Italy Buoni Poliennali Del Tesoro 3.85% 01/07/2034	472,970	0.32
1,100,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/08/2034	1,225,543	0.83
530,000	Italy Buoni Poliennali Del Tesoro 3.35% 01/03/2035**	514,943	0.35
350,000	Italy Buoni Poliennali Del Tesoro 4.00% 30/04/2035	360,395	0.24
575,000	Italy Buoni Poliennali Del Tesoro 1.45% 01/03/2036	452,738	0.31
402,000	Italy Buoni Poliennali Del Tesoro 2.25% 01/09/2036	343,553	0.23
930,000	Italy Buoni Poliennali Del Tesoro 4.00% 01/02/2037	952,478	0.65
295,000	Italy Buoni Poliennali Del Tesoro 0.95% 01/03/2037	211,990	0.14
155,000	Italy Buoni Poliennali Del Tesoro 4.05% 30/10/2037	157,995	0.11
700,000	Italy Buoni Poliennali Del Tesoro 3.25% 01/03/2038	651,931	0.44
660,000	Italy Buoni Poliennali Del Tesoro 2.95% 01/09/2038	592,053	0.40
1,135,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/08/2039	1,262,926	0.86
595,000	Italy Buoni Poliennali Del Tesoro 4.15% 01/10/2039	603,937	0.41
640,000	Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	574,010	0.39
1,055,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/09/2040	1,171,926	0.79
455,000	Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	333,620	0.23

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Bond Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.91%) (<i>continued</i>)			
Italy (<i>continued</i>)			
665,000	Italy Buoni Poliennali Del Tesoro 4.45% 01/09/2043	690,988	0.47
845,000	Italy Buoni Poliennali Del Tesoro 4.75% 01/09/2044	915,431	0.62
220,000	Italy Buoni Poliennali Del Tesoro 1.50% 30/04/2045	141,984	0.10
425,000	Italy Buoni Poliennali Del Tesoro 3.25% 01/09/2046	372,066	0.25
450,000	Italy Buoni Poliennali Del Tesoro 2.70% 01/03/2047	357,858	0.24
780,000	Italy Buoni Poliennali Del Tesoro 3.45% 01/03/2048	700,042	0.47
695,000	Italy Buoni Poliennali Del Tesoro 3.85% 01/09/2049	659,889	0.45
545,000	Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2050	399,131	0.27
270,000	Italy Buoni Poliennali Del Tesoro 1.70% 01/09/2051	166,055	0.11
470,000	Italy Buoni Poliennali Del Tesoro 2.15% 01/09/2052	315,008	0.21
710,000	Italy Buoni Poliennali Del Tesoro 4.50% 01/10/2053	735,446	0.50
395,000	Italy Buoni Poliennali Del Tesoro 2.80% 01/03/2067	291,305	0.20
195,000	Italy Buoni Poliennali Del Tesoro 2.15% 01/03/2072	119,449	0.08
Total Italy		33,801,273	22.89
Netherlands			
375,000	Netherlands Government Bonds 2.50% 15/01/2030	377,025	0.26
510,000	Netherlands Government Bonds 0.00% 15/07/2030	444,210	0.30
765,000	Netherlands Government Bonds 0.00% 15/07/2031	649,408	0.44
560,000	Netherlands Government Bonds 0.50% 15/07/2032	482,384	0.33
575,000	Netherlands Government Bonds 2.50% 15/01/2033	575,690	0.39
400,000	Netherlands Government Bonds 2.50% 15/07/2033	399,640	0.27
160,000	Netherlands Government Bonds 2.50% 15/07/2034	159,104	0.11
590,000	Netherlands Government Bonds 4.00% 15/01/2037	671,420	0.45
785,000	Netherlands Government Bonds 0.00% 15/01/2038	547,695	0.37
585,000	Netherlands Government Bonds 0.50% 15/01/2040**	422,604	0.29
560,000	Netherlands Government Bonds 3.75% 15/01/2042	636,272	0.43
420,000	Netherlands Government Bonds 3.25% 15/01/2044	450,563	0.30
545,000	Netherlands Government Bonds 2.75% 15/01/2047**	546,962	0.37
700,000	Netherlands Government Bonds 0.00% 15/01/2052**	342,790	0.23
430,000	Netherlands Government Bonds 2.00% 15/01/2054	367,564	0.25
Total Netherlands		7,073,331	4.79
Spain			
770,000	Spain Government Bonds 0.60% 31/10/2029	694,163	0.47
925,000	Spain Government Bonds 0.50% 30/04/2030	819,883	0.56
950,000	Spain Government Bonds 1.95% 30/07/2030	911,221	0.62
925,000	Spain Government Bonds 1.25% 31/10/2030	847,467	0.57
945,000	Spain Government Bonds 0.10% 30/04/2031	793,243	0.54
60,000	Spain Government Bonds 3.10% 30/07/2031	61,043	0.04
910,000	Spain Government Bonds 0.50% 31/10/2031	775,174	0.53
770,000	Spain Government Bonds 0.70% 30/04/2032	657,395	0.45
975,000	Spain Government Bonds 5.75% 30/07/2032	1,171,404	0.79
845,000	Spain Government Bonds 2.55% 31/10/2032	823,326	0.56
930,000	Spain Government Bonds 3.15% 30/04/2033	943,429	0.64
810,000	Spain Government Bonds 2.35% 30/07/2033	770,966	0.52
985,000	Spain Government Bonds 3.55% 31/10/2033	1,026,833	0.70
680,000	Spain Government Bonds 3.25% 30/04/2034	690,649	0.47
315,000	Spain Government Bonds 3.45% 31/10/2034	324,302	0.22

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Bond Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.91%) (<i>continued</i>)			
Spain (<i>continued</i>)			
950,000	Spain Government Bonds 1.85% 30/07/2035	837,577	0.57
775,000	Spain Government Bonds 4.20% 31/01/2037	849,121	0.58
555,000	Spain Government Bonds 0.85% 30/07/2037	411,921	0.28
735,000	Spain Government Bonds 3.90% 30/07/2039	773,499	0.52
900,000	Spain Government Bonds 4.90% 30/07/2040	1,053,063	0.71
440,000	Spain Government Bonds 1.20% 31/10/2040	316,417	0.21
950,000	Spain Government Bonds 4.70% 30/07/2041**	1,093,545	0.74
140,000	Spain Government Bonds 1.00% 30/07/2042	93,563	0.06
665,000	Spain Government Bonds 3.45% 30/07/2043	651,068	0.44
725,000	Spain Government Bonds 5.15% 31/10/2044	885,319	0.60
565,000	Spain Government Bonds 2.90% 31/10/2046	503,771	0.34
580,000	Spain Government Bonds 2.70% 31/10/2048	492,333	0.33
535,000	Spain Government Bonds 1.00% 31/10/2050	298,851	0.20
570,000	Spain Government Bonds 1.90% 31/10/2052	391,362	0.27
376,000	Spain Government Bonds 4.00% 31/10/2054	389,574	0.26
725,000	Spain Government Bonds 3.45% 30/07/2066	668,022	0.45
280,000	Spain Government Bonds 1.45% 31/10/2071	139,566	0.09
Total Spain		21,159,070	14.33
Total Government Bonds		145,997,415	98.89
Total Value of Investments		145,997,415	98.89
Cash*		281,678	0.19
Other Net Assets		1,354,933	0.92
Net Assets Attributable to Holders of Redeemable Participating Units at fair value		147,634,026	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Long Bond Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.65%)			
Austria			
250,000	Republic of Austria Government Bonds 0.25% 20/10/2036	181,968	0.32
393,000	Republic of Austria Government Bonds 4.15% 15/03/2037	441,528	0.77
115,000	Republic of Austria Government Bonds 3.20% 15/07/2039	117,180	0.21
225,000	Republic of Austria Government Bonds 0.00% 20/10/2040	138,172	0.24
257,000	Republic of Austria Government Bonds 3.15% 20/06/2044	258,336	0.45
323,000	Republic of Austria Government Bonds 1.50% 20/02/2047	239,576	0.42
140,000	Republic of Austria Government Bonds 1.85% 23/05/2049	109,872	0.19
298,000	Republic of Austria Government Bonds 0.75% 20/03/2051	173,962	0.30
147,000	Republic of Austria Government Bonds 3.15% 20/10/2053	147,191	0.26
147,000	Republic of Austria Government Bonds 3.80% 26/01/2062	168,315	0.30
218,000	Republic of Austria Government Bonds 0.70% 20/04/2071	98,754	0.17
121,000	Republic of Austria Government Bonds 1.50% 02/11/2086	72,697	0.13
200,000	Republic of Austria Government Bonds 2.10% 20/09/2117	152,300	0.27
Total Austria		2,299,851	4.03
Belgium			
395,000	Kingdom of Belgium Government Bonds 2.85% 22/10/2034	394,526	0.69
532,000	Kingdom of Belgium Government Bonds 5.00% 28/03/2035	631,926	1.11
274,000	Kingdom of Belgium Government Bonds 1.45% 22/06/2037	228,406	0.40
285,000	Kingdom of Belgium Government Bonds 1.90% 22/06/2038	247,152	0.43
165,000	Kingdom of Belgium Government Bonds 2.75% 22/04/2039	158,103	0.28
318,000	Kingdom of Belgium Government Bonds 0.40% 22/06/2040	209,149	0.37
456,000	Kingdom of Belgium Government Bonds 4.25% 28/03/2041	517,058	0.90
93,000	Kingdom of Belgium Government Bonds 3.45% 22/06/2043	95,344	0.17
250,000	Kingdom of Belgium Government Bonds 3.75% 22/06/2045	266,925	0.47
328,000	Kingdom of Belgium Government Bonds 1.60% 22/06/2047	238,981	0.42
382,000	Kingdom of Belgium Government Bonds 1.70% 22/06/2050	273,965	0.48
329,000	Kingdom of Belgium Government Bonds 1.40% 22/06/2053	210,066	0.37
369,000	Kingdom of Belgium Government Bonds 3.30% 22/06/2054	359,775	0.63
290,000	Kingdom of Belgium Government Bonds 3.50% 22/06/2055	291,943	0.51
239,000	Kingdom of Belgium Government Bonds 2.25% 22/06/2057	184,771	0.32
234,000	Kingdom of Belgium Government Bonds 2.15% 22/06/2066	174,307	0.30
58,000	Kingdom of Belgium Government Bonds 0.65% 22/06/2071	24,609	0.04
Total Belgium		4,507,006	7.89
Finland			
125,000	Finland Government Bonds 3.00% 15/09/2034	127,112	0.22
130,000	Finland Government Bonds 0.13% 15/04/2036	94,643	0.16
140,000	Finland Government Bonds 2.75% 15/04/2038	136,080	0.24
152,000	Finland Government Bonds 0.25% 15/09/2040	98,604	0.17
131,000	Finland Government Bonds 2.63% 04/07/2042	123,664	0.22
157,000	Finland Government Bonds 0.50% 15/04/2043	100,465	0.18
149,000	Finland Government Bonds 1.38% 15/04/2047	108,908	0.19
65,000	Finland Government Bonds 0.13% 15/04/2052	30,695	0.05
180,000	Finland Government Bonds 2.95% 15/04/2055	175,880	0.31
Total Finland		996,051	1.74

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Long Bond Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.65%) (<i>continued</i>)			
France			
305,000	French Republic Government Bonds OAT 3.00% 25/11/2034	305,093	0.53
839,000	French Republic Government Bonds OAT 4.75% 25/04/2035**	970,248	1.70
1,382,000	French Republic Government Bonds OAT 1.25% 25/05/2036	1,133,931	1.98
928,000	French Republic Government Bonds OAT 1.25% 25/05/2038	727,274	1.27
707,000	French Republic Government Bonds OAT 4.00% 25/10/2038	770,559	1.35
1,003,000	French Republic Government Bonds OAT 1.75% 25/06/2039	832,390	1.46
876,000	French Republic Government Bonds OAT 0.50% 25/05/2040	580,438	1.02
1,180,000	French Republic Government Bonds OAT 4.50% 25/04/2041	1,362,496	2.38
564,000	French Republic Government Bonds OAT 2.50% 25/05/2043	496,376	0.87
637,000	French Republic Government Bonds OAT 0.50% 25/06/2044	377,868	0.66
890,000	French Republic Government Bonds OAT 3.25% 25/05/2045**	873,117	1.53
823,000	French Republic Government Bonds OAT 2.00% 25/05/2048	634,945	1.11
290,000	French Republic Government Bonds OAT 3.00% 25/06/2049	270,135	0.47
959,000	French Republic Government Bonds OAT 1.50% 25/05/2050	645,023	1.13
868,000	French Republic Government Bonds OAT 0.75% 25/05/2052**	456,394	0.80
1,083,000	French Republic Government Bonds OAT 0.75% 25/05/2053	554,889	0.97
787,000	French Republic Government Bonds OAT 3.00% 25/05/2054	712,078	1.25
575,000	French Republic Government Bonds OAT 4.00% 25/04/2055	625,428	1.09
410,000	French Republic Government Bonds OAT 3.25% 25/05/2055	387,327	0.68
621,000	French Republic Government Bonds OAT 4.00% 25/04/2060**	681,548	1.19
612,000	French Republic Government Bonds OAT 1.75% 25/05/2066	389,316	0.68
305,000	French Republic Government Bonds OAT 0.50% 25/05/2072**	111,691	0.20
Total France		13,898,564	24.32
Germany			
681,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2035	532,719	0.93
815,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2036	619,253	1.08
847,000	Bundesrepublik Deutschland Bundesanleihe 4.00% 04/01/2037	989,596	1.73
699,000	Bundesrepublik Deutschland Bundesanleihe 1.00% 15/05/2038	581,065	1.02
548,000	Bundesrepublik Deutschland Bundesanleihe 4.25% 04/07/2039	666,193	1.17
614,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 04/07/2040	791,962	1.39
200,000	Bundesrepublik Deutschland Bundesanleihe 2.60% 15/05/2041	201,456	0.35
598,000	Bundesrepublik Deutschland Bundesanleihe 3.25% 04/07/2042	658,374	1.15
838,000	Bundesrepublik Deutschland Bundesanleihe 2.50% 04/07/2044	831,011	1.45
902,000	Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2046	894,414	1.57
1,110,000	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/08/2048**	856,565	1.50
1,345,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050	708,981	1.24
303,500	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050	160,281	0.28
1,040,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2052	523,068	0.92
807,000	Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053**	688,896	1.21
230,000	Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053	196,673	0.34
450,000	Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2054	447,853	0.78
Total Germany		10,348,360	18.11
Ireland			
90,000	Ireland Government Bonds 2.60% 18/10/2034	89,622	0.16
169,000	Ireland Government Bonds 0.40% 15/05/2035	132,513	0.23
238,000	Ireland Government Bonds 1.70% 15/05/2037	210,582	0.37
164,000	Ireland Government Bonds 0.55% 22/04/2041	113,537	0.20

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Long Bond Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.65%) (<i>continued</i>)			
Ireland (<i>continued</i>)			
88,000	Ireland Government Bonds 3.00% 18/10/2043	88,581	0.16
345,000	Ireland Government Bonds 2.00% 18/02/2045	294,044	0.51
240,000	Ireland Government Bonds 1.50% 15/05/2050	176,664	0.31
	Total Ireland	1,105,543	1.94
Italy			
85,000	Italy Buoni Poliennali Del Tesoro 3.85% 01/02/2035	86,040	0.15
513,000	Italy Buoni Poliennali Del Tesoro 3.35% 01/03/2035**	498,426	0.87
420,000	Italy Buoni Poliennali Del Tesoro 4.00% 30/04/2035	432,496	0.76
392,000	Italy Buoni Poliennali Del Tesoro 1.45% 01/03/2036	308,649	0.54
577,000	Italy Buoni Poliennali Del Tesoro 2.25% 01/09/2036	493,110	0.86
1,017,000	Italy Buoni Poliennali Del Tesoro 4.00% 01/02/2037	1,041,581	1.82
518,000	Italy Buoni Poliennali Del Tesoro 0.95% 01/03/2037	372,240	0.65
270,000	Italy Buoni Poliennali Del Tesoro 4.05% 30/10/2037	275,216	0.48
397,000	Italy Buoni Poliennali Del Tesoro 3.25% 01/03/2038	369,738	0.65
472,000	Italy Buoni Poliennali Del Tesoro 2.95% 01/09/2038	423,408	0.74
755,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/08/2039	840,096	1.47
390,000	Italy Buoni Poliennali Del Tesoro 4.15% 01/10/2039	395,858	0.69
417,000	Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	374,003	0.65
690,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/09/2040	766,473	1.34
518,000	Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	379,813	0.67
332,000	Italy Buoni Poliennali Del Tesoro 4.45% 01/09/2043	344,975	0.60
588,000	Italy Buoni Poliennali Del Tesoro 4.75% 01/09/2044	637,010	1.12
510,000	Italy Buoni Poliennali Del Tesoro 1.50% 30/04/2045	329,144	0.58
559,000	Italy Buoni Poliennali Del Tesoro 3.25% 01/09/2046	489,436	0.86
478,000	Italy Buoni Poliennali Del Tesoro 2.70% 01/03/2047	380,125	0.67
478,000	Italy Buoni Poliennali Del Tesoro 3.45% 01/03/2048	429,000	0.75
494,000	Italy Buoni Poliennali Del Tesoro 3.85% 01/09/2049	469,043	0.82
520,000	Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2050	380,822	0.67
458,000	Italy Buoni Poliennali Del Tesoro 1.70% 01/09/2051	281,679	0.49
304,000	Italy Buoni Poliennali Del Tesoro 2.15% 01/09/2052	203,750	0.36
432,000	Italy Buoni Poliennali Del Tesoro 4.50% 01/10/2053	447,483	0.78
304,000	Italy Buoni Poliennali Del Tesoro 2.80% 01/03/2067	224,194	0.39
170,000	Italy Buoni Poliennali Del Tesoro 2.15% 01/03/2072	104,135	0.18
	Total Italy	11,777,943	20.61
Netherlands			
471,000	Netherlands Government Bonds 4.00% 15/01/2037	535,998	0.94
448,000	Netherlands Government Bonds 0.00% 15/01/2038	312,589	0.55
468,000	Netherlands Government Bonds 0.50% 15/01/2040**	338,083	0.59
547,000	Netherlands Government Bonds 3.75% 15/01/2042	621,501	1.09
183,000	Netherlands Government Bonds 3.25% 15/01/2044	196,317	0.34
681,000	Netherlands Government Bonds 2.75% 15/01/2047**	683,452	1.20
448,000	Netherlands Government Bonds 0.00% 15/01/2052**	219,386	0.38
425,000	Netherlands Government Bonds 2.00% 15/01/2054	363,290	0.63
	Total Netherlands	3,270,616	5.72

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Government Long Bond Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.65%) (<i>continued</i>)			
Spain			
520,000	Spain Government Bonds 3.45% 31/10/2034	535,356	0.94
579,000	Spain Government Bonds 1.85% 30/07/2035	510,481	0.89
716,000	Spain Government Bonds 4.20% 31/01/2037	784,604	1.37
475,000	Spain Government Bonds 0.85% 30/07/2037	352,545	0.62
510,000	Spain Government Bonds 3.90% 30/07/2039	536,714	0.94
588,000	Spain Government Bonds 4.90% 30/07/2040	688,001	1.20
659,000	Spain Government Bonds 1.20% 31/10/2040	473,907	0.83
590,000	Spain Government Bonds 4.70% 30/07/2041**	679,149	1.19
358,000	Spain Government Bonds 1.00% 30/07/2042	239,255	0.42
460,000	Spain Government Bonds 3.45% 30/07/2043	450,363	0.79
464,000	Spain Government Bonds 5.15% 31/10/2044	566,702	0.99
521,000	Spain Government Bonds 2.90% 31/10/2046	464,539	0.81
620,000	Spain Government Bonds 2.70% 31/10/2048	526,287	0.92
569,000	Spain Government Bonds 1.00% 31/10/2050	317,843	0.56
579,000	Spain Government Bonds 1.90% 31/10/2052	397,542	0.70
240,000	Spain Government Bonds 4.00% 31/10/2054	248,664	0.43
468,000	Spain Government Bonds 3.45% 30/07/2066	431,220	0.75
225,000	Spain Government Bonds 1.45% 31/10/2071	112,151	0.20
Total Spain		8,315,323	14.55
Total Government Bonds		56,519,257	98.91
Total Value of Investments		56,519,257	98.91
Cash*		163,940	0.29
Other Net Assets		458,653	0.80
Net Assets Attributable to Holders of Redeemable Participating Units at fair value		57,141,850	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT All Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2023: 100.02%)			
Ireland			
831,561	State Street IUT Asia Pacific ex Japan Equity Index Fund	2,591,060	2.33
11,721,100	State Street IUT Euro Equity Index Fund	56,004,437	50.29
700,902	State Street IUT Europe ex Euro ex UK Equity Index Fund	2,725,322	2.45
1,904,674	State Street IUT Japan Equity Index Fund	4,045,397	3.63
5,183,786	State Street IUT North America Equity Index Fund	43,650,531	39.20
647,058	State Street IUT UK Equity Index Fund	2,444,964	2.19
	Total Ireland	111,461,711	100.09
	Total Collective Investment Schemes	111,461,711	100.09
	Total Value of Investments	111,461,711	100.09
	Cash*	20,219	0.02
	Other Net Liabilities	(120,341)	(0.11)
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	111,361,589	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT World Developed Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2023: 100.01%)			
Ireland			
2,558,450	State Street IUT Asia Pacific ex Japan Equity Index Fund	7,971,869	4.33
3,194,489	State Street IUT Euro Equity Index Fund	15,263,546	8.29
2,129,571	State Street IUT Europe ex Euro ex UK Equity Index Fund	8,280,423	4.50
5,792,257	State Street IUT Japan Equity Index Fund	12,302,360	6.69
15,767,334	State Street IUT North America Equity Index Fund	132,770,241	72.13
1,988,245	State Street IUT UK Equity Index Fund	7,512,760	4.08
Total Ireland		184,101,199	100.02
Total Collective Investment Schemes		184,101,199	100.02
Total Value of Investments		184,101,199	100.02
Cash*		18,090	0.01
Other Net Liabilities		(46,094)	(0.03)
Net Assets Attributable to Holders of Redeemable Participating Units at fair value		184,073,195	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Japan Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.06%)		
	Japan		
2,100	ABC-Mart Inc Com NPV **	38,972	0.04
13,600	Acom Co Ltd Com NPV **	31,525	0.03
15	Activia Properties Inc Reits NPV	32,062	0.03
33	Advance Residence Investment Corp Reits NPV	67,773	0.06
18,800	Advantest Corp Com NPV **	774,652	0.72
18,300	Aeon Co Ltd Com NPV **	414,324	0.39
1,600	Aeon Financial Service Co Ltd Com NPV **	13,208	0.01
1,500	Aeon Mall Co Ltd Com NPV **	19,116	0.02
54	Aeon REIT Investment Corp Reits NPV	44,897	0.04
4,400	AGC Inc Com NPV	125,418	0.12
1,300	Aica Kogyo Co Ltd Com NPV **	27,013	0.03
3,795	Air Water Inc Com NPV **	47,929	0.04
5,700	Aisin Corp Com NPV	179,802	0.17
11,700	Ajinomoto Co Inc Com NPV **	406,309	0.38
4,000	Alfresa Holdings Corp Com NPV	59,465	0.06
6,000	Alps Alpine Co Ltd Com NPV **	57,908	0.05
8,200	Amada Co Ltd Com NPV **	76,317	0.07
2,000	Amano Corp Com NPV **	54,290	0.05
200	Amvis Holdings Inc Com NPV	3,077	0.00
4,280	ANA Holdings Inc Com NPV	78,220	0.07
3,800	Anritsu Corp Com NPV **	27,633	0.03
2,658	Aozora Bank Ltd Com NPV **	44,314	0.04
1,200	As One Corp Com NPV **	21,875	0.02
11,300	Asahi Group Holdings Ltd Com NPV	380,499	0.36
5,400	Asahi Intecc Co Ltd Com NPV	89,475	0.08
31,500	Asahi Kasei Corp Com NPV **	201,700	0.19
16,000	Asics Corp Com NPV	285,462	0.27
600	ASKUL Corp Com NPV	7,892	0.01
45,700	Astellas Pharma Inc Com NPV **	515,213	0.48
3,400	Azbil Corp Com NPV **	100,943	0.09
400	AZ-COM MARUWA Holdings Inc Com NPV	2,750	0.00
14,400	Bandai Namco Holdings Inc Com NPV **	279,387	0.26
2,900	BayCurrent Consulting Inc Com NPV **	84,011	0.08
3,300	Bic Camera Inc Com NPV **	34,112	0.03
1,900	BIPROGY Inc Com NPV	55,513	0.05
14,000	Bridgestone Corp Com NPV	493,565	0.46
5,700	Brother Industries Ltd Com NPV **	95,507	0.09
1,500	Calbee Inc Com NPV	30,117	0.03
24,000	Canon Inc Com NPV **	747,086	0.70
1,500	Canon Marketing Japan Inc Com NPV	42,309	0.04
8,800	Capcom Co Ltd Com NPV **	173,248	0.16
4,400	Casio Computer Co Ltd Com NPV **	31,887	0.03
22,800	Central Japan Railway Co Com NPV **	478,153	0.45
16,000	Chiba Bank Ltd Com NPV **	121,611	0.11
15,800	Chubu Electric Power Co Inc Com NPV **	178,322	0.17
16,100	Chugai Pharmaceutical Co Ltd Com NPV	737,620	0.69
5,000	Chugin Financial Group Inc Com NPV **	47,683	0.04
8,400	Chugoku Electric Power Co Inc Com NPV **	52,458	0.05
2,725	Coca-Cola Bottlers Japan Holdings Inc CVS NPV	34,880	0.03
2,405	COMSYS Holdings Corp Com NPV **	47,840	0.04
26,500	Concordia Financial Group Ltd Com NPV **	134,991	0.13

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.06%) (<i>continued</i>)			
Japan (<i>continued</i>)			
1,900	Cosmo Energy Holdings Co Ltd Com NPV **	94,900	0.09
1,000	Cosmos Pharmaceutical Corp Com NPV	44,301	0.04
3,300	Credit Saison Co Ltd Com NPV	66,033	0.06
11,400	CyberAgent Inc Com NPV **	71,475	0.07
5,300	Dai Nippon Printing Co Ltd Com NPV **	172,611	0.16
6,200	Daicel Corp Com NPV **	50,182	0.05
4,500	Daido Steel Co Ltd Com NPV **	40,373	0.04
7,200	Daifuku Co Ltd Com NPV	125,443	0.12
22,500	Dai-ichi Life Holdings Inc Com NPV **	583,126	0.54
47,630	Daiichi Sankyo Co Ltd Com NPV	1,805,074	1.68
1,600	Daiichikosho Co Ltd Com NPV	16,405	0.02
6,700	Daikin Industries Ltd Com NPV	769,479	0.72
3,100	Daio Paper Corp Com NPV **	16,620	0.02
1,500	Daito Trust Construction Co Ltd Com NPV **	167,525	0.16
14,600	Daiwa House Industry Co Ltd Com NPV	406,647	0.38
50	Daiwa House REIT Investment Corp Reits NPV	73,184	0.07
18	Daiwa Office Investment Corp Reits NPV **	34,287	0.03
33,900	Daiwa Securities Group Inc Com NPV **	225,902	0.21
45	Daiwa Securities Living Investments Corp Reits NPV	29,038	0.03
1,700	Denka Co Ltd Com NPV	23,886	0.02
50,700	Denso Corp Com NPV	704,804	0.66
5,500	Dentsu Group Inc Com NPV **	152,780	0.14
300	Dentsu Soken Inc Com NPV	11,168	0.01
700	Descente Ltd Com NPV	18,958	0.02
2,400	DIC Corp Com NPV	46,654	0.04
2,100	Disco Corp Com NPV **	555,847	0.52
2,800	DMG Mori Co Ltd Com NPV	60,180	0.06
910	Dowa Holdings Co Ltd Com NPV	28,502	0.03
27,600	East Japan Railway Co Com NPV **	479,750	0.45
12,000	Ebara Corp Com NPV	146,789	0.14
6,800	Eisai Co Ltd Com NPV **	258,169	0.24
4,380	Electric Power Development Co Ltd Com NPV **	67,370	0.06
68,471	ENEOS Holdings Inc Reits NPV	335,409	0.31
4,000	EXEO Group Inc Com NPV **	38,866	0.04
1,300	Ezaki Glico Co Ltd Com NPV **	33,393	0.03
1,900	Fancl Corp Com NPV	33,009	0.03
24,100	FANUC Corp Com NPV **	641,041	0.60
3,900	Fast Retailing Co Ltd Com NPV **	1,128,838	1.05
2,400	Food & Life Cos Ltd Com NPV **	40,370	0.04
1,200	FP Corp Com NPV **	20,330	0.02
12	Frontier Real Estate Investment Corp Reits NPV	31,904	0.03
3,200	Fuji Electric Co Ltd Com NPV **	173,054	0.16
500	Fuji Kyuko Co Ltd Com NPV	8,407	0.01
300	Fuji Media Holdings Inc Com NPV	3,187	0.00
1,600	Fuji Oil Holdings Inc Com NPV **	31,817	0.03
1,300	Fuji Soft Inc Com NPV	71,868	0.07
28,600	FUJIFILM Holdings Corp Com NPV	692,951	0.65
6,800	Fujikura Ltd Com NPV	177,499	0.17
1,300	Fujitsu General Ltd Com NPV **	15,612	0.01
40,500	Fujitsu Ltd Com NPV	672,821	0.63
4,200	Fukuoka Financial Group Inc Com NPV **	99,860	0.09

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.06%) (<i>continued</i>)			
Japan (<i>continued</i>)			
500	Fuyo General Lease Co Ltd Com NPV	35,289	0.03
124	GLP J-Reit Reits NPV **	102,788	0.10
1,400	GMO internet group Inc Com NPV **	21,860	0.02
1,200	GMO Payment Gateway Inc Com NPV **	68,075	0.06
800	Goldwin Inc Com NPV **	44,658	0.04
2,159	GS Yuasa Corp Com NPV **	36,845	0.03
9,300	Hachijuni Bank Ltd Com NPV	52,977	0.05
6,300	Hakuhodo DY Holdings Inc Com NPV **	48,119	0.05
3,400	Hamamatsu Photonics KK Com NPV	81,936	0.08
5,800	Hankyu Hanshin Holdings Inc Com NPV **	160,897	0.15
1,400	Harmonic Drive Systems Inc Com NPV	30,403	0.03
6,800	Haseko Corp Com NPV **	76,345	0.07
1,900	Heiwa Corp Com NPV **	24,839	0.02
600	Hikari Tsushin Inc Com NPV **	114,140	0.11
8,300	Hino Motors Ltd Com NPV	22,649	0.02
8,700	Hirogin Holdings Inc Com NPV **	61,537	0.06
705	Hirose Electric Co Ltd Com NPV **	83,723	0.08
1,600	Hisamitsu Pharmaceutical Co Inc Com NPV	40,285	0.04
2,500	Hitachi Construction Machinery Co Ltd Com NPV **	55,066	0.05
112,300	Hitachi Ltd Com NPV	2,488,895	2.32
119,600	Honda Motor Co Ltd Com NPV **	1,178,412	1.10
900	Horiba Ltd Com NPV	54,166	0.05
2,800	Hoshizaki Corp Com NPV	81,601	0.08
1,600	House Foods Group Inc Com NPV	29,092	0.03
8,800	Hoya Corp Com NPV	1,124,501	1.05
11,100	Hulic Co Ltd Com NPV **	103,755	0.10
2,800	Ibiden Co Ltd Com NPV **	87,751	0.08
28,935	Idemitsu Kosan Co Ltd Com NPV	190,123	0.18
3,300	IHI Corp Com NPV **	129,772	0.12
3,400	Iida Group Holdings Co Ltd Com NPV **	47,455	0.04
47	Industrial & Infrastructure Fund Investment Corp Reits NPV	36,219	0.03
5,676	INFRONEER Holdings Inc Com NPV	43,036	0.04
22,200	Inpex Corp Com NPV	298,833	0.28
2,600	Internet Initiative Japan Inc Com NPV **	47,831	0.04
220	Invincible Investment Corp Reits NPV	88,180	0.08
8,580	Isetan Mitsukoshi Holdings Ltd Com NPV **	116,746	0.11
13,600	Isuzu Motors Ltd Com NPV	185,263	0.17
1,200	Ito En Ltd Com NPV	26,231	0.02
33,900	ITOCHU Corp Com NPV **	1,620,855	1.51
520	Itoham Yonekyu Holdings Inc Com NPV **	12,777	0.01
1,100	Iwatani Corp Com NPV	60,388	0.06
7,300	Iyogin Holdings Inc Com NPV **	61,147	0.06
600	Izumi Co Ltd Com NPV **	12,125	0.01
5,600	J Front Retailing Co Ltd Com NPV **	49,704	0.05
3,600	Japan Airlines Co Ltd Com NPV	54,836	0.05
1,400	Japan Airport Terminal Co Ltd Com NPV	43,667	0.04
700	Japan Aviation Electronics Industry Ltd Com NPV **	11,279	0.01
12,500	Japan Exchange Group Inc Com NPV **	261,215	0.24
121	Japan Hotel REIT Investment Corp Reits NPV	56,157	0.05
29	Japan Logistics Fund Inc Reits NPV	47,125	0.04
161	Japan Metropolitan Fund Invest Reits NPV **	92,302	0.09

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.06%) (<i>continued</i>)			
Japan (<i>continued</i>)			
37,700	Japan Post Bank Co Ltd Com NPV	319,059	0.30
44,100	Japan Post Holdings Co Ltd Com NPV **	388,409	0.36
4,500	Japan Post Insurance Co Ltd Com NPV	76,643	0.07
17	Japan Prime Realty Investment Corp Reits NPV	34,755	0.03
33	Japan Real Estate Investment Corp Reits NPV **	120,190	0.11
1,900	Japan Steel Works Ltd Com NPV **	53,497	0.05
29,400	Japan Tobacco Inc Com NPV	766,694	0.72
1,300	Jeol Ltd Com NPV **	52,784	0.05
14,200	JFE Holdings Inc Com NPV **	177,533	0.17
5,900	JGC Holdings Corp Com NPV	48,688	0.05
400	JMDC Inc Com NPV	10,918	0.01
5,100	JTEKT Corp Com NPV **	35,504	0.03
500	Justsystems Corp Com NPV	10,750	0.01
1,600	Kadokawa Corp Com NPV	28,864	0.03
1,514	Kagome Co Ltd Com NPV	30,145	0.03
10,800	Kajima Corp Com NPV **	178,146	0.17
3,100	Kakaku.com Inc Com NPV **	48,105	0.05
2,300	Kamigumi Co Ltd Com NPV	46,865	0.04
1,900	Kandenko Co Ltd Com NPV **	25,440	0.02
1,400	Kaneka Corp Com NPV **	32,722	0.03
18,900	Kansai Electric Power Co Inc Com NPV **	303,136	0.28
4,000	Kansai Paint Co Ltd Com NPV **	64,565	0.06
11,636	Kao Corp Com NPV	472,529	0.44
1,300	Katitas Co Ltd Com NPV **	15,148	0.01
3,899	Kawasaki Heavy Industries Ltd Com NPV **	124,612	0.12
10,800	Kawasaki Kisen Kaisha Ltd Com NPV **	143,301	0.13
38,500	KDDI Corp Com NPV	1,173,130	1.09
90	KDX Realty Investment Corp Reits NPV	90,240	0.08
2,500	Keihan Holdings Co Ltd Com NPV	43,758	0.04
6,200	Keikyu Corp Com NPV **	44,451	0.04
3,200	Keio Corp Com NPV **	70,762	0.07
3,300	Keisei Electric Railway Co Ltd Com NPV **	94,207	0.09
3,300	Kewpie Corp Com NPV	76,311	0.07
4,900	Keyence Corp Com NPV	2,116,328	1.98
22,500	Kikkoman Corp Com NPV **	229,369	0.21
2,500	Kinden Corp Com NPV **	48,396	0.05
4,799	Kintetsu Group Holdings Co Ltd Com NPV	101,000	0.09
18,900	Kirin Holdings Co Ltd Com NPV	258,281	0.24
1,500	Kobayashi Pharmaceutical Co Ltd Com NPV	52,119	0.05
3,800	Kobe Bussan Co Ltd Com NPV **	100,087	0.09
8,000	Kobe Steel Ltd Com NPV **	88,776	0.08
3,624	Koei Tecmo Holdings Co Ltd Com NPV	36,629	0.03
6,300	Koito Manufacturing Co Ltd Com NPV	83,768	0.08
4,000	Kokusai Electric Corp Com NPV	97,164	0.09
2,700	Kokuyo Co Ltd Com NPV	41,152	0.04
23,200	Komatsu Ltd Com NPV	583,850	0.55
2,400	Konami Group Corp Com NPV **	195,743	0.18
7,184	Konica Minolta Inc Com NPV **	19,394	0.02
798	Kose Corp Com NPV	43,943	0.04
2,500	Kotobuki Spirits Co Ltd Com NPV **	27,316	0.03
3,500	K's Holdings Corp Com NPV	34,094	0.03

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.06%) (<i>continued</i>)			
Japan (<i>continued</i>)			
24,400	Kubota Corp Com NPV	308,084	0.29
8,700	Kuraray Co Ltd Com NPV **	103,102	0.10
2,500	Kurita Water Industries Ltd Com NPV **	90,479	0.08
1,500	Kusuri no Aoki Holdings Co Ltd Com NPV	31,076	0.03
29,900	Kyocera Corp Com NPV	332,541	0.31
6,800	Kyoto Financial Group Inc Com NPV **	97,462	0.09
6,200	Kyowa Kirin Co Ltd Com NPV	127,908	0.12
900	Kyudenko Corp Com NPV **	36,548	0.03
12,100	Kyushu Electric Power Co Inc Com NPV **	115,880	0.11
9,600	Kyushu Financial Group Inc Com NPV **	44,912	0.04
4,100	Kyushu Railway Co Com NPV **	99,466	0.09
60	LaSalle Logiport REIT Reits NPV	54,539	0.05
2,200	Lasertec Corp Com NPV	383,297	0.36
6,600	Lion Corp Com NPV	60,791	0.06
6,972	Lixil Corp Com NPV **	74,859	0.07
61,100	LY Corp Com NPV	151,527	0.14
10,200	M3 Inc Com NPV	89,108	0.08
3,200	Mabuchi Motor Co Ltd Com NPV	43,452	0.04
1,000	Macnica Holdings Inc Com NPV	36,645	0.03
6,000	Makita Corp Com NPV	181,262	0.17
2,300	Mani Inc Com NPV **	28,063	0.03
39,700	Marubeni Corp Com NPV	612,607	0.57
3,803	Marui Group Co Ltd Com NPV	58,106	0.05
1,600	Maruichi Steel Tube Ltd Com NPV **	34,676	0.03
200	Maruwa Co Ltd Com NPV	47,962	0.04
1,700	Matsui Securities Co Ltd Com NPV	8,512	0.01
8,500	MatsukiyoCocokara & Co Com NPV **	123,832	0.12
15,100	Mazda Motor Corp Com NPV **	114,489	0.11
1,900	McDonald's Holdings Co Japan Ltd Com NPV	75,566	0.07
22,700	Mebuki Financial Group Inc Com NPV **	80,310	0.08
4,200	Medipal Holdings Corp Com NPV	66,517	0.06
6,600	MEIJI Holdings Co Ltd Com NPV **	148,487	0.14
1,100	Menicon Co Ltd Com NPV	9,344	0.01
3,300	Mercari Inc Com NPV	48,598	0.05
10,500	Minebea Mitsumi Inc Com NPV **	199,289	0.19
7,300	MISUMI Group Inc Com NPV	124,535	0.12
30,630	Mitsubishi Chemical Group Corp Com NPV **	161,312	0.15
95,000	Mitsubishi Corp Com NPV	1,775,980	1.66
49,300	Mitsubishi Electric Corp Com NPV	746,672	0.70
27,500	Mitsubishi Estate Co Ltd Com NPV	426,653	0.40
4,600	Mitsubishi Gas Chemical Co Inc Com NPV	77,133	0.07
21,000	Mitsubishi HC Capital Inc Com NPV **	136,616	0.13
74,690	Mitsubishi Heavy Industries Ltd Com NPV	900,200	0.84
1,250	Mitsubishi Logistics Corp Com NPV **	39,663	0.04
3,100	Mitsubishi Materials Corp Com NPV **	49,557	0.05
16,600	Mitsubishi Motors Corp Com NPV **	42,919	0.04
271,712	Mitsubishi UFJ Financial Group Inc Com NPV	2,576,010	2.40
63,000	Mitsui & Co Ltd Com NPV	1,220,753	1.14
4,200	Mitsui Chemicals Inc Com NPV **	101,397	0.09
66,300	Mitsui Fudosan Co Ltd Com NPV **	645,023	0.60
13	Mitsui Fudosan Logistics Park Inc Reits NPV	35,450	0.03

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.06%) (<i>continued</i>)			
Japan (<i>continued</i>)			
3,000	Mitsui High-Tec Inc Com NPV	19,368	0.02
1,300	Mitsui Mining & Smelting Co Ltd Com NPV **	37,781	0.04
8,500	Mitsui OSK Lines Ltd Com NPV **	276,196	0.26
3,000	Miura Co Ltd Com NPV **	61,575	0.06
64,485	Mizuho Financial Group Inc Com NPV **	1,203,916	1.12
1,200	Money Forward Inc Com NPV	41,427	0.04
5,500	MonotaRO Co Ltd Com NPV **	78,540	0.07
31	Mori Hills REIT Investment Corp Reits NPV	24,966	0.02
1,800	Morinaga & Co Ltd Com NPV	30,707	0.03
2,200	Morinaga Milk Industry Co Ltd Com NPV	46,028	0.04
33,327	MS&AD Insurance Group Holdings Inc Com NPV	691,684	0.65
41,600	Murata Manufacturing Co Ltd Com NPV **	782,855	0.73
3,200	Nabtesco Corp Com NPV	49,210	0.05
2,551	Nagase & Co Ltd Com NPV **	50,475	0.05
5,199	Nagoya Railroad Co Ltd Com NPV **	56,209	0.05
2,700	Nankai Electric Railway Co Ltd Com NPV **	39,527	0.04
6,500	NEC Corp Com NPV	518,846	0.48
1,800	NEC Networks & System Integration Corp Com NPV	29,417	0.03
1,400	NET One Systems Co Ltd Com NPV	29,586	0.03
8,700	Nexon Co Ltd Com NPV	154,383	0.14
6,800	NGK Insulators Ltd Com NPV **	81,915	0.08
2,299	NH Foods Ltd Com NPV	77,941	0.07
3,300	NHK Spring Co Ltd Com NPV	34,142	0.03
2,500	Nichirei Corp Com NPV	67,879	0.06
12,900	Nidec Corp Com NPV **	475,916	0.44
1,900	Nifco Inc Com NPV **	43,890	0.04
4,200	Nihon Kohden Corp Com NPV **	51,089	0.05
8,200	Nihon M&A Center Holdings Inc Com NPV	34,480	0.03
7,900	Nikon Corp Com NPV **	76,441	0.07
26,400	Nintendo Co Ltd Com NPV	1,294,364	1.21
11	Nippon Accommodations Fund Inc Reits NPV **	44,977	0.04
36	Nippon Building Fund Inc Reits NPV	146,528	0.14
2,400	Nippon Electric Glass Co Ltd Com NPV	51,657	0.05
1,600	NIPPON EXPRESS HOLDINGS INC Com NPV	73,800	0.07
4,700	Nippon Kayaku Co Ltd Com NPV **	37,677	0.04
23,200	Nippon Paint Holdings Co Ltd Com NPV	132,748	0.12
63	Nippon Prologis REIT Inc Reits NPV	100,615	0.09
4,700	Nippon Sanso Holdings Corp Com NPV **	145,138	0.14
1,500	Nippon Shinyaku Co Ltd Com NPV **	32,686	0.03
3,600	Nippon Shokubai Co Ltd Com NPV **	37,581	0.04
20,047	Nippon Steel Corp Com NPV **	411,711	0.38
700,500	Nippon Telegraph & Telephone Corp Com NPV	676,725	0.63
10,800	Nippon Yusen KK Com NPV **	353,343	0.33
1,600	Nipro Corp Com NPV **	12,856	0.01
1,799	Nishi-Nippon Railroad Co Ltd Com NPV **	26,666	0.03
2,800	Nissan Chemical Corp Com NPV	86,691	0.08
40,900	Nissan Motor Co Ltd Com NPV **	107,979	0.10
6,100	Nisshin Seifun Group Inc Com NPV	71,476	0.07
4,700	Nissin Foods Holdings Co Ltd Com NPV **	111,077	0.10
4,500	Niterra Co Ltd Com NPV **	120,115	0.11
1,800	Nitori Holdings Co Ltd Com NPV **	242,576	0.23

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.06%) (<i>continued</i>)		
	Japan (<i>continued</i>)		
3,600	Nitto Denko Corp Com NPV	270,608	0.25
300	Noevir Holdings Co Ltd Reits NPV	10,573	0.01
5,400	NOF Corp Com NPV	76,023	0.07
2,500	NOK Corp Com NPV	37,026	0.03
71,400	Nomura Holdings Inc Com NPV **	375,805	0.35
3,000	Nomura Real Estate Holdings Inc Com NPV **	77,694	0.07
121	Nomura Real Estate Master Fund Inc Reits NPV **	110,887	0.10
10,900	Nomura Research Institute Ltd Com NPV **	332,065	0.31
1,000	NS Solutions Corp Com NPV **	23,050	0.02
11,300	NSK Ltd Com NPV	52,633	0.05
15,100	NTT Data Group Corp Com NPV **	207,336	0.19
18,200	Obayashi Corp Com NPV **	210,491	0.20
900	OBIC Business Consultants Co Ltd Com NPV	39,815	0.04
1,600	Obic Co Ltd Com NPV **	251,163	0.23
8,200	Odakyu Electric Railway Co Ltd Com NPV **	86,416	0.08
24,200	Oji Holdings Corp Com NPV **	87,509	0.08
600	OKUMA Corp Com NPV **	22,523	0.02
26,900	Olympus Corp Com NPV	443,882	0.41
4,500	Omron Corp Com NPV **	168,251	0.16
11,300	Ono Pharmaceutical Co Ltd Com NPV **	151,162	0.14
2,200	Open House Group Co Ltd Com NPV **	78,407	0.07
900	Oracle Corp Japan CVS NPV	73,543	0.07
27,000	Oriental Land Co Ltd Com NPV	668,089	0.62
28,230	ORIX Corp Com NPV **	638,270	0.60
65	Orix JREIT Inc Reits NPV	61,181	0.06
9,600	Osaka Gas Co Ltd Com NPV	214,074	0.20
1,300	OSG Corp Com NPV	16,362	0.02
4,800	Otsuka Corp Com NPV	103,225	0.10
12,300	Otsuka Holdings Co Ltd Com NPV	652,814	0.61
800	Paltac Corp Com NPV	22,183	0.02
10,100	Pan Pacific International Holdings Corp Com NPV	232,368	0.22
50,506	Panasonic Holdings Corp Com NPV	379,962	0.35
3,623	Park24 Co Ltd Com NPV	39,103	0.04
9,000	Penta-Ocean Construction Co Ltd Com NPV	35,755	0.03
2,200	PeptiDream Inc Com NPV **	34,944	0.03
48,000	Persol Holdings Co Ltd Com NPV	84,790	0.08
1,800	Pigeon Corp Com NPV	17,618	0.02
1,400	Pola Orbis Holdings Inc Com NPV	12,791	0.01
2,400	Rakus Co Ltd Com NPV	35,910	0.03
2,200	Rakuten Bank Ltd Com NPV	45,387	0.04
36,200	Rakuten Group Inc Com NPV **	232,132	0.22
35,500	Recruit Holdings Co Ltd Com NPV	1,992,729	1.86
3,000	Relo Group Inc Com NPV	35,608	0.03
38,600	Renesas Electronics Corp Com NPV	602,099	0.56
4,971	Rengo Co Ltd Com NPV **	30,982	0.03
54,810	Resona Holdings Inc Com NPV **	350,448	0.33
4,800	Resonac Holdings Corp Com NPV	105,995	0.10
2,300	Resorttrust Inc Com NPV **	39,715	0.04
13,400	Ricoh Co Ltd Com NPV **	126,376	0.12
2,600	Rinnai Corp Com NPV	52,768	0.05
8,400	Rohm Co Ltd Com NPV **	95,117	0.09

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.06%) (<i>continued</i>)			
Japan (<i>continued</i>)			
4,638	Rohto Pharmaceutical Co Ltd Com NPV **	100,029	0.09
5,900	Ryohin Keikaku Co Ltd Com NPV **	100,341	0.09
500	Sanken Electric Co Ltd Com NPV	21,648	0.02
3,100	Sankyo Co Ltd Com NPV **	40,344	0.04
1,500	Sankyu Inc Com NPV **	44,348	0.04
5,600	Sanrio Co Ltd Com NPV **	129,255	0.12
7,300	Santen Pharmaceutical Co Ltd Com NPV **	84,994	0.08
5,000	Sanwa Holdings Corp Com NPV	102,904	0.10
1,300	Sapporo Holdings Ltd Com NPV	58,462	0.05
736	Sawai Group Holdings Co Ltd Com NPV	28,304	0.03
6,508	SBI Holdings Inc Com NPV **	144,075	0.13
2,100	SCREEN Holdings Co Ltd Com NPV **	141,959	0.13
3,800	SCSK Corp Com NPV **	68,929	0.06
5,000	Secom Co Ltd Com NPV	329,465	0.31
4,048	Sega Sammy Holdings Inc Com NPV **	64,047	0.06
4,500	Seibu Holdings Inc Com NPV **	87,615	0.08
5,800	Seiko Epson Corp Com NPV **	97,542	0.09
2,400	Seino Holdings Co Ltd Com NPV **	34,480	0.03
10,800	Sekisui Chemical Co Ltd Com NPV **	148,460	0.14
13,600	Sekisui House Ltd Com NPV	316,773	0.30
99	Sekisui House Reit Inc Reits NPV	51,598	0.05
58,032	Seven & i Holdings Co Ltd Com NPV **	755,600	0.71
11,400	Seven Bank Ltd Com NPV **	20,364	0.02
11,000	SG Holdings Co Ltd Com NPV **	107,870	0.10
6,300	Sharp Corp Com NPV **	39,027	0.04
300	SHIFT Inc Com NPV **	25,389	0.02
4,000	Shikoku Electric Power Co Inc Com NPV **	32,636	0.03
6,500	Shimadzu Corp Com NPV **	195,399	0.18
1,000	Shimamura Co Ltd Com NPV	48,272	0.05
1,900	Shimano Inc Com NPV	323,013	0.30
13,300	Shimizu Corp Com NPV	80,343	0.08
48,100	Shin-Etsu Chemical Co Ltd Com NPV	1,916,597	1.79
2,000	Shinko Electric Industries Co Ltd Com NPV	69,951	0.07
6,100	Shionogi & Co Ltd Com NPV **	257,633	0.24
2,200	Ship Healthcare Holdings Inc Com NPV	29,914	0.03
10,000	Shiseido Co Ltd Com NPV	202,333	0.19
11,800	Shizuoka Financial Group Inc Com NPV	94,996	0.09
1,400	SHO-BOND Holdings Co Ltd Com NPV	48,722	0.05
5,900	Skylark Holdings Co Ltd Com NPV **	81,726	0.08
1,350	SMC Corp Com NPV **	561,208	0.52
900	SMS Co Ltd Com NPV	12,243	0.01
4,500	Socionext Inc Com NPV **	90,268	0.08
69,800	SoftBank Corp Com NPV	882,622	0.82
24,500	SoftBank Group Corp Com NPV **	1,277,671	1.19
12,300	Sohgo Security Services Co Ltd Com NPV **	78,797	0.07
5,180	Sojitz Corp Com NPV **	111,686	0.10
23,100	Sompo Holdings Inc Com NPV **	491,611	0.46
30,400	Sony Group Corp Com NPV	2,678,411	2.50
1,600	Sotetsu Holdings Inc Com NPV **	24,183	0.02
1,700	Square Enix Holdings Co Ltd Com NPV **	56,821	0.05
2,700	Stanley Electric Co Ltd Com NPV **	46,681	0.04

Schedule of Investments

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State Street IUT Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.06%) (<i>continued</i>)			
Japan (<i>continued</i>)			
15,700	Subaru Corp Com NPV **	268,907	0.25
1,400	Sugi Holdings Co Ltd Com NPV **	21,951	0.02
7,840	Sumco Corp Com NPV **	81,187	0.08
2,000	Sumitomo Bakelite Co Ltd Com NPV **	48,011	0.04
34,800	Sumitomo Chemical Co Ltd Com NPV **	90,233	0.08
25,200	Sumitomo Corp Com NPV **	538,804	0.50
19,100	Sumitomo Electric Industries Ltd Com NPV **	285,427	0.27
3,700	Sumitomo Forestry Co Ltd Com NPV	139,786	0.13
2,900	Sumitomo Heavy Industries Ltd Com NPV	60,890	0.06
6,200	Sumitomo Metal Mining Co Ltd Com NPV **	157,106	0.15
31,532	Sumitomo Mitsui Financial Group Inc Com NPV	1,868,402	1.74
17,690	Sumitomo Mitsui Trust Holdings Inc Com NPV **	395,464	0.37
6,400	Sumitomo Pharma Co Ltd Com NPV	26,566	0.02
10,100	Sumitomo Realty & Development Co Ltd Com NPV **	311,140	0.29
5,400	Sumitomo Rubber Industries Ltd Com NPV	49,822	0.05
2,056	Sundrug Co Ltd Com NPV	54,088	0.05
3,600	Suntory Beverage & Food Ltd Com NPV	119,501	0.11
1,900	Suzuken Co Ltd Com NPV	60,830	0.06
46,000	Suzuki Motor Corp Com NPV **	483,346	0.45
13,800	Sysmex Corp Com NPV **	241,459	0.23
12,510	T&D Holdings Inc Com NPV **	190,052	0.18
2,400	Taiheiyo Cement Corp Com NPV **	49,364	0.05
4,300	Taisei Corp Com NPV **	176,167	0.16
3,400	Taiyo Yuden Co Ltd Com NPV **	75,860	0.07
5,100	Takara Holdings Inc Com NPV	36,074	0.03
8,000	Takashimaya Co Ltd Com NPV **	55,370	0.05
38,500	Takeda Pharmaceutical Co Ltd Com NPV	1,035,058	0.97
900	TBS Holdings Inc Com NPV	22,543	0.02
9,000	TDK Corp Com NPV	549,872	0.51
2,700	TechnoPro Holdings Inc Com NPV	49,160	0.05
3,600	Teijin Ltd Com NPV **	30,434	0.03
36,900	Terumo Corp Com NPV **	615,763	0.57
3,300	THK Co Ltd Com NPV	54,956	0.05
5,800	TIS Inc Com NPV	131,100	0.12
4,800	Tobu Railway Co Ltd Com NPV **	74,813	0.07
4,200	Toda Corp Com NPV **	26,177	0.02
700	Toei Animation Co Ltd Com NPV	13,573	0.01
2,800	Toho Co Ltd Com NPV **	97,306	0.09
1,900	Toho Gas Co Ltd Com NPV **	50,621	0.05
12,300	Tohoku Electric Power Co Inc Com NPV **	101,082	0.09
5,200	Tokai Carbon Co Ltd Com NPV **	28,705	0.03
47,600	Tokio Marine Holdings Inc Com NPV	1,626,142	1.52
7,200	Tokyo Century Corp Com NPV **	70,829	0.07
36,500	Tokyo Electric Power Co Holdings Inc Com NPV **	157,350	0.15
11,000	Tokyo Electron Ltd Com NPV	1,761,213	1.64
9,364	Tokyo Gas Co Ltd Com NPV **	211,717	0.20
3,000	Tokyo Ohka Kogyo Co Ltd Com NPV	67,345	0.06
900	Tokyo Seimitsu Co Ltd Com NPV **	45,958	0.04
4,500	Tokyo Tatemono Co Ltd Com NPV	67,834	0.06
11,600	Tokyu Corp Com NPV **	128,293	0.12
15,000	Tokyu Fudosan Holdings Corp Com NPV **	97,164	0.09

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.06%) (<i>continued</i>)			
Japan (<i>continued</i>)			
6,800	Toppan Holdings Inc Com NPV	184,925	0.17
41,100	Toray Industries Inc Com NPV **	191,359	0.18
1,500	Toridoll Holdings Corp Com NPV **	34,398	0.03
7,600	Tosoh Corp Com NPV	88,416	0.08
3,200	TOTO Ltd Com NPV **	100,326	0.09
4,000	Toyo Seikan Group Holdings Ltd Com NPV	57,517	0.05
2,300	Toyo Suisan Kaisha Ltd Com NPV **	129,649	0.12
2,800	Toyo Tire Corp Com NPV	37,161	0.03
1,500	Toyoda Gosei Co Ltd Com NPV **	24,296	0.02
2,400	Toyota Boshoku Corp Com NPV **	28,814	0.03
4,000	Toyota Industries Corp Com NPV	283,924	0.27
298,500	Toyota Motor Corp Com NPV	5,110,814	4.77
17,175	Toyota Tsusho Corp Com NPV **	297,581	0.28
2,600	Trend Micro Inc Com NPV	140,849	0.13
1,600	TS Tech Co Ltd Com NPV	18,395	0.02
1,900	Tsumura & Co Com NPV **	47,473	0.04
900	Tsuruha Holdings Inc Com NPV	49,353	0.05
1,800	UBE Corp Com NPV	29,563	0.03
1,300	Ulvac Inc Com NPV	65,714	0.06
9,400	Unicharm Corp Com NPV	296,225	0.28
70	United Urban Investment Corp Reits NPV	62,499	0.06
1,600	Ushio Inc Com NPV	20,594	0.02
9,720	USS Co Ltd Com NPV	80,754	0.08
1,900	Welcia Holdings Co Ltd Com NPV **	23,713	0.02
11,800	West Japan Railway Co Com NPV **	203,463	0.19
1,300	Workman Co Ltd Com NPV	38,072	0.04
8,000	Yakult Honsha Co Ltd Com NPV **	152,733	0.14
14,400	Yamada Holdings Co Ltd Com NPV	40,403	0.04
4,100	Yamaguchi Financial Group Inc Com NPV **	42,814	0.04
3,500	Yamaha Corp Com NPV **	75,941	0.07
24,000	Yamaha Motor Co Ltd Com NPV **	188,670	0.18
6,700	Yamato Holdings Co Ltd Com NPV	70,338	0.07
800	Yamato Kogyo Co Ltd Com NPV	36,012	0.03
3,800	Yamazaki Baking Co Ltd Com NPV	63,624	0.06
800	Yaoko Co Ltd Com NPV **	47,498	0.04
6,500	Yaskawa Electric Corp Com NPV **	194,391	0.18
5,900	Yokogawa Electric Corp Com NPV **	149,651	0.14
3,700	Yokohama Rubber Co Ltd Com NPV	76,332	0.07
1,400	Zenkoku Hosho Co Ltd Com NPV	51,085	0.05
2,300	Zensho Holdings Co Ltd Com NPV **	108,485	0.10
1,700	Zeon Corp Com NPV **	12,673	0.01
2,400	ZOZO Inc Com NPV **	69,139	0.06
Total Japan		106,665,382	99.54
Total Equities		106,665,382	99.54

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Japan Equity Index Fund (*continued*)

Financial Derivative Instruments

Futures Contracts (31 August 2023: 0.02%)

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Losses on Futures Contracts		
2	Topix Index Future September 2024	9,369	0.01
	Unrealised Losses on Futures Contracts	9,369	0.01
	Net Unrealised Gains on Futures Contracts	9,369	0.01
Total Financial Derivative Instruments		9,369	0.01
Total Value of Investments		106,674,751	99.55
Cash*		276,372	0.26
Other Net Assets		206,572	0.19
Net Assets Attributable to Holders of Redeemable Participating Units at fair value		107,157,695	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for futures margin of EUR 25,888 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Asia Pacific ex Japan Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.17%)		
	Australia		
15,336	AGL Energy Ltd Com NPV	109,141	0.16
12,324	ALS Ltd Com NPV **	118,376	0.18
71,028	AMP Ltd Com NPV	55,729	0.08
5,734	Ampol Ltd Com NPV	101,683	0.15
3,562	Ansell Ltd Com NPV	65,131	0.10
73,217	ANZ Group Holdings Ltd Com NPV	1,364,354	2.05
30,713	APA Group Com NPV	142,891	0.21
15,345	Aristocrat Leisure Ltd Com NPV	514,606	0.77
4,901	ASX Ltd Com NPV	183,916	0.28
28,708	Atlas Arteria Ltd Com NPV	89,746	0.13
44,030	Aurizon Holdings Ltd Com NPV **	91,224	0.14
18,136	Bank of Queensland Ltd Com NPV **	70,259	0.11
39,878	Beach Energy Ltd Com NPV	30,555	0.05
14,615	Bendigo & Adelaide Bank Ltd Com NPV **	107,951	0.16
122,273	BHP Group Ltd Com NPV	3,055,715	4.58
10,082	BlueScope Steel Ltd Com NPV	127,679	0.19
34,493	Brambles Ltd Com NPV	385,442	0.58
8,846	CAR Group Ltd Com NPV	205,291	0.31
9,372	Challenger Ltd Com NPV **	39,524	0.06
10,823	Charter Hall Group Reits NPV	96,130	0.14
57,248	Cleanaway Waste Management Ltd Com NPV	101,064	0.15
1,507	Cochlear Ltd Com NPV	277,467	0.42
31,561	Coles Group Ltd Com NPV	363,512	0.55
40,450	Commonwealth Bank of Australia Com NPV	3,458,871	5.19
13,918	Computershare Ltd Com NPV	242,547	0.36
11,619	CSL Ltd Com NPV	2,187,636	3.28
8,654	Deterra Royalties Ltd Com NPV **	19,521	0.03
25,996	Dexus Reits NPV	115,050	0.17
3,376	Domain Holdings Australia Ltd Com NPV	5,856	0.01
1,374	Domino's Pizza Enterprises Ltd Com NPV **	25,284	0.04
13,410	Downer EDI Ltd Com NPV	45,950	0.07
33,054	Endeavour Group Ltd Com NPV **	108,195	0.16
47,817	Evolution Mining Ltd Com NPV	124,277	0.19
4,433	Flight Centre Travel Group Ltd Com NPV **	56,982	0.09
37,284	Fortescue Ltd Com NPV	417,544	0.63
44,661	Goodman Group Reits NPV	914,358	1.37
44,618	GPT Group Reits NPV	134,560	0.20
12,674	Harvey Norman Holdings Ltd Com NPV **	35,581	0.05
7,163	IDP Education Ltd Com NPV **	71,042	0.11
15,625	IGO Ltd Com NPV **	53,156	0.08
11,205	Iluka Resources Ltd Com NPV	42,309	0.06
47,730	Incitec Pivot Ltd Com NPV	88,649	0.13
15,952	Insignia Financial Ltd Com NPV **	22,685	0.03
57,057	Insurance Australia Group Ltd Com NPV	264,057	0.40
2,465	JB Hi-Fi Ltd Com NPV	120,229	0.18
14,974	Lendlease Corp Ltd Com NPV **	62,048	0.09
46,366	Liontown Resources Ltd Com NPV **	21,316	0.03
52,165	Lottery Corp Ltd Com NPV	159,559	0.24
22,011	Lynas Rare Earths Ltd Com NPV **	95,255	0.14
8,733	Macquarie Group Ltd Com NPV	1,154,395	1.73
4,350	Magellan Financial Group Ltd Com NPV **	25,411	0.04

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Asia Pacific ex Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.17%) (<i>continued</i>)			
Australia (<i>continued</i>)			
63,497	Medibank Pvt Ltd Com NPV	150,239	0.23
25,448	Metcash Ltd Com NPV	55,844	0.08
4,177	Mineral Resources Ltd Com NPV **	102,800	0.15
89,860	Mirvac Group Reits NPV	112,367	0.17
75,451	National Australia Bank Ltd Com NPV	1,765,342	2.65
10,009	New Hope Corp Ltd Com NPV	27,486	0.04
16,296	NEXTDC Ltd Com NPV **	169,314	0.25
27,786	Northern Star Resources Ltd Com NPV	259,910	0.39
11,288	Nufarm Ltd Com NPV **	27,469	0.04
11,603	Orica Ltd Com NPV	126,315	0.19
41,431	Origin Energy Ltd Com NPV	252,945	0.38
33,240	Orora Ltd Com NPV **	50,938	0.08
2,342	Perpetual Ltd Com NPV **	28,209	0.04
65,176	Pilbara Minerals Ltd Com NPV **	118,655	0.18
1,288	Pro Medicus Ltd Com NPV	118,979	0.18
21,563	Qantas Airways Ltd Com NPV	88,690	0.13
35,910	QBE Insurance Group Ltd Com NPV	347,567	0.52
46,311	Qube Holdings Ltd Com NPV	109,575	0.16
4,303	Ramsay Health Care Ltd Com NPV	109,593	0.16
1,212	REA Group Ltd Com NPV **	162,700	0.24
4,804	Reece Ltd Com NPV	80,509	0.12
25,702	Region RE Ltd Reits NPV	35,605	0.05
8,908	Rio Tinto Ltd Com NPV	609,104	0.91
79,071	Santos Ltd Com NPV	349,942	0.53
128,538	Scentre Group Reits NPV	271,039	0.41
8,156	SEEK Ltd Com NPV **	115,236	0.17
4,117	Seven Group Holdings Ltd Com NPV	103,670	0.16
4,533	Sims Ltd Com NPV **	30,509	0.05
11,671	Sonic Healthcare Ltd Com NPV	198,023	0.30
109,212	South32 Ltd Com NPV	210,204	0.32
44,813	Star Entertainment Grp Ltd Com NPV	12,361	0.02
26,277	Steadfast Group Ltd Com NPV	104,213	0.16
58,100	Stockland Reits NPV	178,781	0.27
31,573	Suncorp Group Ltd Com NPV	341,975	0.51
67,610	Tabcorp Holdings Ltd Com NPV **	18,028	0.03
94,758	Telstra Group Ltd Com NPV	228,271	0.34
6,874	TPG Telecom Ltd Com NPV **	20,899	0.03
75,543	Transurban Group Com NPV	627,444	0.94
20,579	Treasury Wine Estates Ltd Com NPV	144,182	0.22
95,927	Vicinity Ltd Reits NPV	130,538	0.20
6,168	Washington H Soul Pattinson & Co Ltd Com NPV **	130,438	0.20
27,532	Wesfarmers Ltd Com NPV	1,225,225	1.84
84,538	Westpac Banking Corp Com NPV	1,618,842	2.43
16,837	Whitehaven Coal Ltd Com NPV	69,045	0.10
3,842	WiseTech Global Ltd Com NPV	279,944	0.42
45,217	Woodside Energy Group Ltd Com NPV	753,620	1.13
29,871	Woolworths Group Ltd Com NPV	653,305	0.98
11,740	Worley Ltd Com NPV	109,600	0.16
9,913	Yancoal Australia Ltd Com NPV	32,813	0.05
Total Australia		30,638,011	45.96

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Asia Pacific ex Japan Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.17%) <i>(continued)</i>			
Bermuda			
14,697	CK Infrastructure Holdings Ltd Com HKD 1.0000	98,556	0.15
6,700	DFI Retail Group Holdings Ltd Com USD 0.0555 **	11,258	0.02
44,017	First Pacific Co Ltd Com USD 0.0100	21,258	0.03
27,063	Hongkong Land Holdings Ltd Com USD 0.1000	91,685	0.14
31,000	Huabao International Holdings Ltd Com HKD 0.1000 **	8,330	0.01
4,852	Jardine Matheson Holdings Ltd Com USD 0.2500	157,978	0.24
8,971	Johnson Electric Holdings Ltd Com HKD 0.0500	11,159	0.02
6,493	Kerry Logistics Network Ltd Com HKD 0.5000 **	5,264	0.01
14,159	Kerry Properties Ltd Com HKD 1.0000	24,008	0.03
33,600	Man Wah Holdings Ltd Com HKD 0.4000 **	18,018	0.03
15,432	NWS Holdings Ltd Com HKD 1.0000	12,672	0.02
3,100	Orient Overseas International Ltd Com USD 0.1000	38,955	0.06
30,452	Shangri-La Asia Ltd Com HKD 1.0000	16,929	0.02
208,000	United Energy Group Ltd Com HKD 0.0100 **	10,479	0.01
4,100	VTech Holdings Ltd Com USD 0.0500	24,075	0.04
13,511	Yue Yuen Industrial Holdings Ltd Com HKD 0.2500	21,156	0.03
	Total Bermuda	571,780	0.86
Cayman Islands			
18,506	AAC Technologies Holdings Inc Com USD 0.0100	71,051	0.11
7,100	ASMP T Ltd Com HKD 0.1000 **	72,199	0.11
41,800	Budweiser Brewing Co APAC Ltd Com USD 0.0000 **	43,377	0.06
47,305	Chow Tai Fook Jewellery Group Ltd Com HKD 1.0000 **	36,434	0.05
46,725	CK Asset Holdings Ltd Com HKD 1.0000	170,735	0.26
62,848	CK Hutchison Holdings Ltd Com HKD 1.0000	313,357	0.47
59,600	ESR Group Ltd Com USD 0.0010 **	83,523	0.13
2,000	FIT Hon Teng Ltd Com USD 0.0195 **	533	0.00
14,000	HUTCHMED China Ltd Com USD 0.1000 **	44,995	0.07
20,341	MGM China Holdings Ltd Com HKD 1.0000	24,736	0.04
23,962	NagaCorp Ltd Com USD 0.0125	9,242	0.01
32,000	Nexteer Automotive Group Ltd Com HKD 0.1000	10,192	0.02
58,459	Sands China Ltd Com USD 0.0100	96,413	0.14
32,000	SITC International Holdings Co Ltd Com HKD 0.1000	67,971	0.10
5,000	Super Hi International Holding Ltd Com USD 0.0000 **	7,331	0.01
186,270	WH Group Ltd Com USD 0.0001	122,537	0.18
38,253	Wharf Real Estate Investment Co Ltd Com HKD 0.1000	100,791	0.15
40,643	Wynn Macau Ltd Com HKD 0.0010	25,136	0.04
46,157	Xinyi Glass Holdings Ltd Com HKD 0.1000 **	37,741	0.06
	Total Cayman Islands	1,338,294	2.01
Hong Kong			
270,403	AIA Group Ltd Com NPV	1,736,552	2.60
29,533	Bank of East Asia Ltd Com NPV	33,862	0.05
81,380	BOC Hong Kong Holdings Ltd Com NPV	231,861	0.35
390,769	Brightoil Petroleum Holdings Ltd Com NPV	-	0.00
20,688	Cathay Pacific Airways Ltd Com NPV **	19,048	0.03
57,000	Champion REIT Reits NPV	12,279	0.02
63,000	China Travel International Investment Hong Kong Ltd Com NPV **	7,296	0.01
38,897	CLP Holdings Ltd Com NPV	314,897	0.47

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Asia Pacific ex Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.17%) (<i>continued</i>)			
Hong Kong (<i>continued</i>)			
18,000	Dah Sing Banking Group Ltd Com NPV	14,134	0.02
52,816	Galaxy Entertainment Group Ltd Com NPV	184,734	0.28
21,000	Hang Lung Group Ltd Com NPV **	21,671	0.03
49,527	Hang Lung Properties Ltd Com NPV	34,187	0.05
17,949	Hang Seng Bank Ltd Com NPV **	196,032	0.29
28,261	Henderson Land Development Co Ltd Com NPV	79,537	0.12
268,370	Hong Kong & China Gas Co Ltd Com NPV **	197,371	0.30
30,164	Hong Kong Exchanges & Clearing Ltd Com NPV	839,843	1.26
16,695	Hysan Development Co Ltd Com NPV	24,286	0.04
187,000	Lenovo Group Ltd Com NPV	207,699	0.31
62,192	Link REIT Reits NPV	265,788	0.40
18,574	Melco International Development Ltd Com NPV **	8,906	0.01
69,800	MMG Ltd Com NPV	18,108	0.03
35,856	MTR Corp Ltd Com NPV **	114,408	0.17
34,484	New World Development Co Ltd Com NPV **	31,352	0.05
106,412	PCCW Ltd Com NPV	54,351	0.08
32,614	Power Assets Holdings Ltd Com NPV	205,673	0.31
83,906	Sino Land Co Ltd Com NPV	81,241	0.12
38,556	SJM Holdings Ltd Com NPV **	10,628	0.02
34,724	Sun Hung Kai Properties Ltd Com NPV	307,455	0.46
9,740	Swire Pacific Ltd 'A' Com NPV	74,678	0.11
12,500	Swire Pacific Ltd 'B' Com NPV	14,825	0.02
26,031	Swire Properties Ltd Com NPV	43,354	0.06
31,000	Techtronic Industries Co Ltd Com NPV	377,345	0.57
26,000	Vitasoy International Holdings Ltd Com NPV **	14,605	0.02
24,453	Wharf Holdings Ltd Com NPV **	58,058	0.09
	Total Hong Kong	5,836,064	8.75
Ireland			
10,688	James Hardie Industries Plc EUR 0.5900	360,854	0.54
	Total Ireland	360,854	0.54
Italy			
11,773	Prada SpA Com EUR 0.1000	76,016	0.11
	Total Italy	76,016	0.11
Jersey			
35,161	Amcor Plc GDR NPV	359,716	0.54
	Total Jersey	359,716	0.54
Korea			
1,038	Alteogen Inc Com KRW 500.0000	223,935	0.34
771	Amorepacific Corp Com KRW 500.0000	64,865	0.10
235	Amorepacific Corp Pref NPV	5,753	0.01
761	Amorepacific Group Com KRW 500.0000	12,815	0.02
124	BGF retail Co Ltd Com KRW 1,000.0000	9,896	0.01

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Asia Pacific ex Japan Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.17%) <i>(continued)</i>		
	Korea <i>(continued)</i>		
6,512	BNK Financial Group Inc Com KRW 5,000.0000	44,745	0.07
3,435	Celltrion Inc Com KRW 1,000.0000	471,581	0.71
415	Celltrion Pharm Inc Com KRW 500.0000	19,366	0.03
2,145	Cheil Worldwide Inc Com KRW 200.0000	26,344	0.04
194	CJ CheilJedang Corp Com KRW 5,000.0000	42,247	0.06
257	CJ Corp Com KRW 5,000.0000	19,449	0.03
225	CJ ENM Co Ltd Com KRW 5,000.0000	11,047	0.02
297	CJ Logistics Corp Com KRW 5,000.0000	18,941	0.03
595	Cosmo AM&T Co Ltd Com KRW 1,000.0000	43,137	0.06
1,181	Coway Co Ltd Com KRW 500.0000	53,673	0.08
5,311	Daewoo Engineering & Construction Co Ltd Com KRW 5,000.0000	14,475	0.02
958	DB Insurance Co Ltd Com KRW 500.0000	75,155	0.11
3,165	DGB Financial Group Inc Com KRW 5,000.0000	17,937	0.03
345	DL E&C Co Ltd Com NPV	7,700	0.01
119	DL Holdings Co Ltd Com KRW 5,000.0000	3,710	0.01
1,337	Dongsuh Cos Inc Com KRW 500.0000	16,845	0.03
1,184	Doosan Bobcat Inc Com KRW 500.0000	31,869	0.05
9,714	Doosan Enerbility Co Ltd Com KRW 5,000.0000	118,908	0.18
1,093	Ecopro BM Co Ltd Com KRW 500.0000	124,405	0.19
2,395	Ecopro Co Ltd Com KRW 500.0000	138,648	0.21
290	Ecopro Materials Co Ltd Com KRW 500.0000	17,808	0.03
339	E-MART Inc Com KRW 5,000.0000	14,604	0.02
423	F&F Co Ltd KRW 100.0000	16,764	0.03
1,477	Fila Holdings Corp Com KRW 1,000.0000	42,303	0.06
49	Green Cross Corp Com KRW 5,000.0000	5,663	0.01
1,343	GS Engineering & Construction Corp Com KRW 5,000.0000	18,619	0.03
952	GS Holdings Corp Com KRW 5,000.0000	29,069	0.04
880	GS Retail Co Ltd Com KRW 1,000.0000	13,123	0.02
6,278	Hana Financial Group Inc Com KRW 5,000.0000	262,812	0.39
635	Hanjin Kal Corp Com KRW 2,500.0000	29,503	0.04
1,819	Hankook Tire & Technology Co Ltd Com KRW 500.0000	53,390	0.08
150	Hanmi Pharm Co Ltd Com KRW 2,500.0000	32,006	0.05
722	Hanmi Science Co Ltd Com KRW 500.0000	16,089	0.02
1,082	Hanmi Semiconductor Co Ltd Com KRW 100.0000	83,785	0.13
4,510	Hanon Systems Com KRW 100.0000	12,338	0.02
803	Hanwha Aerospace Co Ltd Com KRW 5,000.0000	157,488	0.24
1,001	Hanwha Corp Com KRW 5,000.0000	19,666	0.03
243	Hanwha Corp Pref NPV	2,523	0.00
5,475	Hanwha Life Insurance Co Ltd Com KRW 5,000.0000	10,997	0.02
2,594	Hanwha Ocean Co Ltd Com KRW 5,000.0000	60,611	0.09
2,624	Hanwha Solutions Corp Com KRW 5,000.0000	45,784	0.07
978	HD Hyundai Co Ltd Com KRW 1,000.0000	53,508	0.08
566	HD Hyundai Heavy Industries Co Ltd Com KRW 5,000.0000	74,183	0.11
3,899	HD Hyundai Infracore Co Ltd Com KRW 1,000.0000	18,933	0.03
990	HD Korea Shipbuilding & Offshore Engineering Co Ltd Com KRW 5,000.0000	128,148	0.19
1,229	Hite Jinro Co Ltd Com KRW 5,000.0000	17,205	0.03
981	HL Mando Co Ltd Com KRW 1,000.0000	22,524	0.03
2,716	HLB Inc Com KRW 500.0000	164,945	0.25
6,768	HMM Co Ltd Com KRW 5,000.0000	77,674	0.12
842	Hotel Shilla Co Ltd Com KRW 5,000.0000	27,020	0.04

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Asia Pacific ex Japan Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.17%) <i>(continued)</i>		
	Korea <i>(continued)</i>		
447	HYBE Co Ltd Com KRW 500.0000	55,745	0.08
162	Hyundai Autoever Corp Com KRW 500.0000	17,672	0.03
426	Hyundai Department Store Co Ltd Com KRW 5,000.0000	13,771	0.02
1,976	Hyundai Engineering & Construction Co Ltd Com KRW 5,000.0000	42,763	0.06
788	Hyundai Glovis Co Ltd Com KRW 500.0000	59,687	0.09
1,799	Hyundai Marine & Fire Insurance Co Ltd Com KRW 500.0000	42,339	0.06
427	Hyundai Mipo Dockyard Co Ltd Com KRW 5,000.0000	29,773	0.04
1,613	Hyundai Mobis Co Ltd Com KRW 5,000.0000	237,262	0.36
792	Hyundai Motor Co 2ndPref NPV	99,090	0.15
3,155	Hyundai Motor Co Com KRW 5,000.0000	545,160	0.82
512	Hyundai Motor Co Pref NPV	62,846	0.09
2,190	Hyundai Steel Co Com KRW 5,000.0000	37,619	0.06
445	Hyundai Wia Corp Com KRW 5,000.0000	15,409	0.02
5,660	Industrial Bank of Korea Com KRW 5,000.0000	52,862	0.08
8,278	Kakao Corp Com KRW 100.0000	208,258	0.31
760	Kakao Games Corp Com KRW 100.0000	9,390	0.01
5,275	KakaoBank Corp Com KRW 5,000.0000	78,840	0.12
750	Kakaopay Corp Com KRW 500.0000	12,757	0.02
2,523	Kangwon Land Inc Com KRW 500.0000	27,283	0.04
7,977	KB Financial Group Inc Com KRW 5,000.0000	463,411	0.70
98	KCC Corp Com KRW 5,000.0000	18,988	0.03
842	KEPCO Plant Service & Engineering Co Ltd Com KRW 200.0000	23,717	0.04
5,893	Kia Corp Com KRW 5,000.0000	422,849	0.63
1,574	Korea Aerospace Industries Ltd Com KRW 5,000.0000	57,801	0.09
6,638	Korea Electric Power Corp Com KRW 5,000.0000	97,416	0.15
746	Korea Gas Corp Com KRW 5,000.0000	26,336	0.04
1,038	Korea Investment Holdings Co Ltd Com KRW 5,000.0000	51,105	0.08
261	Korea Zinc Co Ltd Com KRW 5,000.0000	94,434	0.14
4,492	Korean Air Lines Co Ltd Com KRW 5,000.0000	66,986	0.10
882	Krafton Inc Com KRW 100.0000	195,052	0.29
2,366	KT&G Corp Com KRW 5,000.0000	173,131	0.26
830	Kum Yang Co Ltd Com KRW 500.0000	25,989	0.04
330	Kumho Petrochemical Co Ltd Com KRW 5,000.0000	30,553	0.05
646	L&F Co Ltd Com NPV	40,980	0.06
1,123	LG Chem Ltd Com KRW 5,000.0000	244,171	0.37
205	LG Chem Ltd Pref NPV	30,016	0.04
2,013	LG Corp Com KRW 5,000.0000	107,821	0.16
8,516	LG Display Co Ltd Com KRW 5,000.0000	64,850	0.10
2,694	LG Electronics Inc Com KRW 5,000.0000	181,100	0.27
553	LG Electronics Inc Pref NPV	18,064	0.03
993	LG Energy Solution Ltd Com KRW 500.0000	260,564	0.39
226	LG H&H Co Ltd Com KRW 5,000.0000	54,182	0.08
16	LG Household & Health Care Ltd Pref NPV	1,729	0.00
322	LG Innotek Co Ltd Com KRW 5,000.0000	60,539	0.09
5,993	LG Uplus Corp Com KRW 5,000.0000	39,517	0.06
515	Lotte Chemical Corp Com KRW 5,000.0000	28,804	0.04
34	Lotte Chilsung Beverage Co Ltd Com KRW 500.0000	3,026	0.00
637	Lotte Corp Com KRW 200.0000	10,662	0.02
745	Lotte Energy Materials Corp Com KRW 500.0000	19,725	0.03
84	Lotte Fine Chemical Co Ltd Com KRW 5,000.0000	2,767	0.00
290	Lotte Shopping Co Ltd Com KRW 5,000.0000	12,238	0.02

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Asia Pacific ex Japan Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.17%) <i>(continued)</i>		
	Korea <i>(continued)</i>		
352	LS Corp Com KRW 5,000.0000	26,924	0.04
2,152	Meritz Financial Group Inc Com KRW 500.0000	132,876	0.20
5,904	Mirae Asset Securities Co Ltd Com KRW 5,000.0000	33,380	0.05
3,343	NAVER Corp Com KRW 100.0000	382,308	0.57
354	NCSOFT Corp Com KRW 500.0000	44,913	0.07
635	Netmarble Corp Com KRW 100.0000	26,153	0.04
2,694	NH Investment & Securities Co Ltd Com KRW 5,000.0000	24,888	0.04
62	NongShim Co Ltd Com KRW 5,000.0000	16,185	0.02
415	OCI Holdings Co Ltd Com KRW 5,000.0000	20,011	0.03
566	Orion Corp Com KRW 500.0000	35,216	0.05
63	Ottogi Corp Com KRW 5,000.0000	17,746	0.03
7,991	Pan Ocean Co Ltd Com KRW 1,000.0000	20,023	0.03
971	Paradise Co Ltd Com KRW 500.0000	7,348	0.01
606	Pearl Abyss Corp Com KRW 100.0000	13,934	0.02
1,286	Posco DX Co Ltd Com KRW 500.0000	23,134	0.03
666	Posco Future M Co Ltd Com KRW 500.0000	96,613	0.14
1,770	Posco Holdings Inc Com KRW 5,000.0000	406,992	0.61
1,091	Posco International Corp Com KRW 5,000.0000	41,614	0.06
558	S-1 Corp Com KRW 500.0000	22,378	0.03
430	Samsung Biologics Co Ltd Com KRW 2,500.0000	284,989	0.43
2,026	Samsung C&T Corp Com KRW 100.0000	202,374	0.30
656	Samsung Card Co Ltd Com KRW 5,000.0000	19,276	0.03
1,278	Samsung Electro-Mechanics Co Ltd Com KRW 5,000.0000	123,422	0.19
115,408	Samsung Electronics Co Ltd Com KRW 100.0000	5,799,074	8.70
20,122	Samsung Electronics Co Ltd Pref NPV	816,500	1.22
3,466	Samsung Engineering Co Ltd Com KRW 5,000.0000	59,421	0.09
821	Samsung Fire & Marine Insurance Co Ltd Com KRW 500.0000	192,389	0.29
27	Samsung Fire & Marine Insurance Co Ltd Pref NPV	4,948	0.01
16,054	Samsung Heavy Industries Co Ltd Com KRW 1,000.0000	113,892	0.17
1,859	Samsung Life Insurance Co Ltd Com KRW 500.0000	122,202	0.18
1,262	Samsung SDI Co Ltd Com KRW 5,000.0000	302,132	0.45
65	Samsung SDI Co Ltd Pref NPV	9,935	0.01
809	Samsung SDS Co Ltd Com KRW 500.0000	82,451	0.12
1,569	Samsung Securities Co Ltd Com KRW 5,000.0000	50,137	0.08
1,042	SD Biosensor Inc Com KRW 500.0000	7,547	0.01
1,179	Seegene Inc Com KRW 500.0000	20,651	0.03
12,230	Shinhan Financial Group Co Ltd Com KRW 5,000.0000	464,006	0.70
188	Shinsegae Inc Com KRW 5,000.0000	19,148	0.03
550	SK Biopharmaceuticals Co Ltd Com KRW 500.0000	42,775	0.06
576	SK Bioscience Co Ltd Com KRW 500.0000	21,620	0.03
44	SK Chemicals Co Ltd Com KRW 5,000.0000	1,476	0.00
13,034	SK Hynix Inc Com KRW 5,000.0000	1,531,128	2.30
598	SK IE Technology Co Ltd Com KRW 1,000.0000	13,306	0.02
933	SK Inc Com KRW 200.0000	90,356	0.14
1,510	SK Innovation Co Ltd Com KRW 5,000.0000	112,332	0.17
1,520	SK Networks Co Ltd Com KRW 2,500.0000	5,253	0.01
2,164	SK Square Co Ltd Com KRW 500.0000	114,884	0.17
461	SKC Co Ltd Com KRW 5,000.0000	40,156	0.06
1,066	S-Oil Corp Com KRW 2,500.0000	44,986	0.07
1,028	Solus Advanced Materials Co Ltd Com KRW 100.0000	9,059	0.01
351	Wemade Co Ltd Com KRW 500.0000	7,905	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Asia Pacific ex Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.17%) (<i>continued</i>)		
	Korea (<i>continued</i>)		
14,683	Woori Financial Group Inc Com KRW 5,000.0000	159,078	0.24
1,355	Yuhan Corp Com KRW 1,000.0000	129,209	0.19
	Total Korea	20,134,233	30.20
	Luxembourg		
36,026	Samsonite International SA Com USD 0.0100 **	82,781	0.13
	Total Luxembourg	82,781	0.13
	New Zealand		
16,148	a2 Milk Co Ltd Com NPV	55,494	0.08
43,590	Air New Zealand Ltd Com NPV	13,428	0.02
31,884	Auckland International Airport Ltd Com NPV	136,695	0.21
20,053	Contact Energy Ltd Com NPV	94,416	0.14
4,006	EBOS Group Ltd Com NPV **	79,251	0.12
14,255	Fisher & Paykel Healthcare Corp Ltd Com NPV	286,840	0.43
20,337	Fletcher Building Ltd Com NPV	35,290	0.05
21,491	Infratil Ltd Com NPV	134,106	0.20
33,326	Kiwi Property Group Ltd Com NPV	18,177	0.03
2,084	Mainfreight Ltd Com NPV	85,989	0.13
14,807	Mercury NZ Ltd Com NPV	52,308	0.08
29,333	Meridian Energy Ltd Com NPV	105,116	0.16
14,958	Ryman Healthcare Ltd Com NPV	41,005	0.06
27,016	SKYCITY Entertainment Group Ltd Com NPV	22,753	0.03
41,366	Spark New Zealand Ltd Com NPV	83,938	0.13
3,667	Xero Ltd Com NPV	321,072	0.48
	Total New Zealand	1,565,878	2.35
	Singapore		
5,000	BOC Aviation Ltd Com NPV	38,915	0.06
87,623	CapitaLand Ascendas REIT Reits NPV	174,907	0.26
64,191	CapitaLand Ascott Trust Unit NPV	40,487	0.06
124,221	CapitaLand Integrated Commercial Trust Reits NPV	182,527	0.27
57,428	Capitaland Investment Ltd Com NPV	107,867	0.16
9,135	City Developments Ltd Com NPV	33,114	0.05
58,400	ComfortDelGro Corp Ltd Com NPV	57,478	0.09
48,986	DBS Group Holdings Ltd Com NPV	1,234,506	1.85
64,000	Frasers Logistics & Commercial Trust Reits NPV	48,351	0.07
149,600	Genting Singapore Ltd Com USD 0.1000	83,469	0.13
89,900	Hutchison Port Holdings Trust Com NPV	10,477	0.02
2,800	Jardine Cycle & Carriage Ltd Com NPV **	53,699	0.08
32,800	Keppel DC REIT Reits NPV **	48,423	0.07
34,098	Keppel Ltd Com NPV	145,818	0.22
53,519	Keppel REIT Reits NPV	32,643	0.05
45,651	Mapletree Industrial Trust Reits NPV	77,203	0.12
86,251	Mapletree Logistics Trust Reits NPV **	81,302	0.12
53,435	Mapletree Pan Asia Commercial Trust Reits NPV **	50,739	0.08
68,800	NetLink NBN Trust Unit NPV	41,725	0.06

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Asia Pacific ex Japan Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.17%) (<i>continued</i>)			
Singapore (<i>continued</i>)			
34,094	Olam Group Ltd Com NPV	26,703	0.04
85,887	Oversea-Chinese Banking Corp Ltd Com NPV	866,139	1.30
19,041	SATS Ltd Com NPV	48,170	0.07
45,275	Seatrium Ltd Com NPV **	46,443	0.07
20,365	Sembcorp Industries Ltd Com NPV	69,587	0.10
6,400	SIA Engineering Co Ltd Com NPV **	10,380	0.02
32,129	Singapore Airlines Ltd Com NPV **	139,847	0.21
19,700	Singapore Exchange Ltd Com NPV	147,874	0.22
49,900	Singapore Post Ltd Com NPV **	14,872	0.02
39,378	Singapore Technologies Engineering Ltd Com NPV	121,454	0.18
178,021	Singapore Telecommunications Ltd Com NPV	386,200	0.58
13,250	StarHub Ltd Com NPV	11,296	0.02
55,800	Suntec Real Estate Investment Trust Reits NPV **	47,570	0.07
28,925	United Overseas Bank Ltd Com NPV	629,306	0.94
13,806	UOL Group Ltd Com NPV	51,481	0.08
5,543	Venture Corp Ltd Com NPV	53,863	0.08
45,430	Wilmar International Ltd Com NPV	98,871	0.15
	Total Singapore	5,313,706	7.97
Thailand			
199,800	Thai Beverage PCL Com THB 1.0000 **	73,395	0.11
	Total Thailand	73,395	0.11
	Total Equities	66,350,728	99.53
Financial Derivative Instruments			
Futures Contracts (31 August 2023: (0.01)%)			
No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Gains on Futures Contracts		
2	Mini-Hang Seng Index Future September 2024	778	0.00
1	MSCI Singapore Index ETS Future September 2024	105	0.00
	Unrealised Gains on Futures Contracts	883	0.00
	Unrealised Losses on Futures Contracts		
1	Korea Stock Exchange KOSPI 200 Index Future September 2024	(3,272)	(0.01)
1	SPI 200 Index Future September 2024	(92)	(0.00)
	Unrealised Losses on Futures Contracts	(3,364)	(0.01)
	Net Unrealised Losses on Futures Contracts	(2,481)	(0.01)
	Total Financial Derivative Instruments	(2,481)	(0.01)

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Asia Pacific ex Japan Equity Index Fund (*continued*)

	Fair Value EUR	% of Net Assets
Total Value of Investments	66,348,247	99.52
Cash*	156,558	0.24
Other Net Assets	161,486	0.24
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	66,666,291	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for futures margin of EUR 118,278 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Europe ex Euro ex UK Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.17%)		
	Bermuda		
27,783	AutoStore Holdings Ltd Com USD 0.0100	26,730	0.04
	Total Bermuda	26,730	0.04
	Denmark		
70	AP Moller - Maersk A/S Class 'A' Com DKK 1,000.0000	91,923	0.13
115	AP Moller - Maersk A/S Class 'B' Com DKK 1,000.0000	155,179	0.22
2,245	Carlsberg A/S Com DKK 20.0000	238,376	0.34
3,081	Coloplast A/S Com NPV	380,098	0.55
15,616	Danske Bank A/S Com DKK 10.0000	440,910	0.63
2,413	Demant A/S Com DKK 0.2000	92,393	0.13
4,088	DSV A/S Com DKK 1.0000	660,419	0.95
1,592	Genmab A/S Com DKK 1.0000	399,870	0.58
1,152	H Lundbeck A/S Class 'A' Com DKK 1.0000	6,363	0.01
4,958	H Lundbeck A/S Class 'B' Com DKK 1.0000	31,853	0.05
73,763	Novo Nordisk A/S Com DKK 0.1000	9,277,045	13.36
8,280	Novozymes A/S Com DKK 2.0000	519,515	0.75
4,418	Orsted A/S Com DKK 10.0000	231,356	0.33
1,935	Pandora A/S Com DKK 0.0100	306,375	0.44
211	Rockwool International A/S Com DKK 10.0000	82,715	0.12
340	Svitzer Group A/S Com DKK 10.0000	11,808	0.02
7,612	Tryg A/S Com DKK 5.0000	153,486	0.22
24,706	Vestas Wind Systems A/S Com DKK 0.2000	513,069	0.74
	Total Denmark	13,592,753	19.57
	Luxembourg		
12,493	Allegro.eu SA Com PLN 0.0100	111,254	0.16
	Total Luxembourg	111,254	0.16
	Netherlands		
4,000	Pepco Group NV Com NPV	16,880	0.02
	Total Netherlands	16,880	0.02
	Norway		
661	Aker ASA Com NOK 28.0000	33,827	0.05
7,454	Aker BP ASA Com NOK 1.0000	161,420	0.23
23,894	DNB Bank ASA Com NOK 12.5000	456,705	0.66
20,629	Equinor ASA Com NOK 2.5000	495,293	0.71
4,205	Gjensidige Forsikring ASA Com NOK 2.0000	67,390	0.10
1,804	Kongsberg Gruppen ASA Com NOK 1.2500	172,637	0.25
10,562	Mowi ASA Com NOK 7.5000	166,387	0.24
32,177	Norsk Hydro ASA Com NOK 1.0980	163,019	0.23
18,180	Orkla ASA Com NOK 1.2500	146,066	0.21
1,530	Salmar ASA Com NOK 0.2500	71,903	0.10
1,685	Schibsted ASA Class 'A' Com NOK 0.5000	46,737	0.07
2,535	Schibsted ASA Class 'B' Com NOK 0.5000	65,945	0.09
15,945	Telenor ASA Com NOK 6.0000	178,836	0.26

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Europe ex Euro ex UK Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.17%) (<i>continued</i>)			
Norway (<i>continued</i>)			
4,927	TOMRA Systems ASA Com NOK 1.0000	68,960	0.10
22,555	Var Energi ASA Com NOK 0.1600	68,486	0.10
3,639	Yara International ASA Com NOK 1.7000	95,844	0.14
	Total Norway	2,459,455	3.54
Poland			
3,584	Bank Polska Kasa Opieki SA Com PLN 1.0000	132,840	0.19
1,097	Dino Polska SA Com PLN 0.1000	82,757	0.12
3,208	KGHM Polska Miedz SA Com PLN 10.0000	104,158	0.15
27	LPP SA Com PLN 2.0000	93,095	0.13
13,622	ORLEN SA Com PLN 1.2500	205,017	0.30
20,824	Powszechna Kasa Oszczednosci Bank Polski SA Com PLN 1.0000	281,943	0.41
13,767	Powszechny Zaklad Ubezpieczen SA Com PLN 0.1000	150,198	0.22
882	Santander Bank Polska SA Com PLN 10.0000	107,203	0.15
	Total Poland	1,157,211	1.67
Sweden			
7,672	Alfa Laval AB Com SEK 2.8400	311,266	0.45
23,271	Assa Abloy AB Com SEK 1.0000	679,726	0.98
60,821	Atlas Copco AB Class 'A' Com SEK 0.6390	998,795	1.44
35,956	Atlas Copco AB Class 'B' Com SEK 0.6390	517,668	0.74
2,238	Axfood AB Com SEK 5.0000 **	54,018	0.08
8,881	Beijer Ref AB Com SEK 0.9700 **	138,439	0.20
6,751	Boliden AB Com SEK 2.1100	187,007	0.27
10,732	Castellum AB Com SEK 0.5000 **	132,973	0.19
15,198	Epiroc AB Class 'A' Com SEK 0.4124	265,199	0.38
9,191	Epiroc AB Class 'B' Com SEK 0.4124	147,812	0.21
14,975	EQT AB Com SEK 0.1000 **	452,864	0.65
14,518	Essity AB Com SEK 3.3500	399,084	0.57
4,344	Evolution AB Com SEK 0.0030	408,706	0.59
14,886	Fastighets AB Balder Com SEK 1.0000 **	105,714	0.15
5,349	Getinge AB Com SEK 0.5000	100,794	0.14
14,704	Hennes & Mauritz AB Com NPV **	210,789	0.30
50,275	Hexagon AB Com EUR 0.2200	465,695	0.67
1,609	Holmen AB Com SEK 25.0000 **	59,645	0.09
8,636	Husqvarna AB Com SEK 2.0000 **	52,659	0.08
2,910	Industrivarden AB Class 'A' Com SEK 2.5000	94,780	0.14
3,867	Industrivarden AB Class 'C' Com SEK 2.5000 **	125,676	0.18
6,306	Indutrade AB Com SEK 1.0000 **	179,576	0.26
3,274	Investment AB Latour Com NPV	89,132	0.13
11,588	Investor AB Class 'A' Com SEK 6.2500	310,874	0.45
41,024	Investor AB Class 'B' Com SEK 6.2500	1,105,085	1.59
1,768	L E Lundbergforetagen AB Com NPV **	87,811	0.13
5,510	Lifco AB Com SEK 0.2000	166,727	0.24
35,275	Nibe Industrier AB Com SEK 0.0391 **	157,587	0.23
8,056	Saab AB Com NPV **	172,235	0.25
5,203	Sagax AB Class 'B' Com SEK 1.7500	124,206	0.18
5,500	Sagax AB Com SEK 1.7500	15,211	0.02
26,485	Sandvik AB Com SEK 1.2000	510,051	0.73

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Europe ex Euro ex UK Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.17%) (<i>continued</i>)			
Sweden (<i>continued</i>)			
12,151	Securitas AB Com SEK 1.0000 **	128,633	0.18
36,902	Skandinaviska Enskilda Banken AB Class 'A' Com SEK 10.0000	514,360	0.74
7	Skandinaviska Enskilda Banken AB Class 'C' Com SEK 10.0000	102	0.00
8,294	Skanska AB Com NPV **	151,678	0.22
8,505	SKF AB Com SEK 2.5000	145,746	0.21
5,522	SSAB AB Class 'A' Com NPV	24,274	0.03
15,462	SSAB AB Class 'B' Com NPV **	66,688	0.10
13,973	Svenska Cellulosa AB SCA Class 'B' Com NPV	175,718	0.25
32,567	Svenska Handelsbanken AB Class 'A' Com SEK 1.5500	304,252	0.44
834	Svenska Handelsbanken AB Class 'B' Com SEK 1.5500	9,800	0.01
4,203	Sweco AB Com SEK 1.0000	62,625	0.09
21,044	Swedbank AB Com NPV	407,310	0.59
5,430	Swedish Orphan Biovitrum AB Com SEK 0.5500 **	153,289	0.22
13,549	Tele2 AB Com SEK 1.2500	139,249	0.20
66,284	Telefonaktiebolaget LM Ericsson Class 'B' Com SEK 5.0000	447,449	0.64
58,809	Telia Co AB Com SEK 3.2000	165,187	0.24
5,290	Trelleborg AB Com SEK 25.0000	186,764	0.27
4,785	Volvo AB Class 'A' Com SEK 1.2000	116,591	0.17
38,143	Volvo AB Class 'B' Com SEK 1.2000	917,277	1.32
15,338	Volvo Car AB Com SEK 0.0200 **	39,754	0.06
Total Sweden		12,984,550	18.69
Switzerland			
38,132	ABB Ltd Com CHF 0.1200	1,974,510	2.84
3,887	Adecco Group AG Com CHF 0.1000	119,365	0.17
12,002	Alcon Inc Com CHF 0.0400	1,051,765	1.51
2,772	Avolta AG Com CHF 5.0000 **	97,167	0.14
707	Bachem Holding AG Com CHF 0.0100 **	61,090	0.09
1,087	Baloise Holding AG Com CHF 0.1000	189,934	0.27
713	Banque Cantonale Vaudoise Com CHF 10.0000	69,011	0.10
85	Barry Callebaut AG Com CHF 0.0200	124,538	0.18
214	Belimo Holding AG Com CHF 0.0500	129,884	0.19
448	BKW AG Com CHF 2.5000	76,134	0.11
22	Chocoladefabriken Lindt & Spruengli AG Com CHF 10.0000	262,834	0.38
3	Chocoladefabriken Lindt & Spruengli AG Com CHF 100.0000	354,576	0.51
12,853	Cie Financiere Richemont SA Com CHF 1.0000 **	1,831,843	2.64
5,972	Clariant AG Com CHF 2.6000	84,828	0.12
879	DKSH Holding AG Com CHF 0.1000	63,645	0.09
45	Emmi AG Com CHF 10.0000	42,310	0.06
183	EMS-Chemie Holding AG Com CHF 0.0100 **	138,641	0.20
480	Flughafen Zurich AG Com CHF 10.0000	101,454	0.15
797	Geberit AG Com CHF 0.1000	459,114	0.66
2,083	Georg Fischer AG Com CHF 1.0000	148,936	0.21
191	Givaudan SA Com CHF 10.0000	885,904	1.28
751	Helvetia Holding AG Com CHF 0.0200	107,394	0.15
13,482	Holcim AG Com CHF 2.0000	1,173,135	1.69
4,939	Julius Baer Group Ltd Com CHF 0.0200	260,374	0.38
1,214	Kuehne & Nagel International AG Com CHF 1.0000	340,099	0.49
3,702	Logitech International SA Com CHF 0.2500	302,814	0.44
1,729	Lonza Group AG Com CHF 1.0000	1,022,875	1.47

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Europe ex Euro ex UK Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.17%) (<i>continued</i>)			
Switzerland (<i>continued</i>)			
63,243	Nestle SA Com CHF 0.1000	6,129,353	8.82
49,249	Novartis AG Com CHF 0.5000	5,355,174	7.71
540	Partners Group Holding AG Com CHF 0.0100	702,061	1.01
1,050	PSP Swiss Property AG Com CHF 0.1000	137,742	0.20
880	Roche Holding AG Com CHF 1.0000 **	288,976	0.42
16,666	Roche Holding AG Com NPV	5,096,607	7.34
10,130	Sandoz Group AG Com NPV	402,331	0.58
1,005	Schindler Holding AG (Non-Voting) Com CHF 0.1000	252,334	0.36
487	Schindler Holding AG Com CHF 0.1000	119,008	0.17
3,495	SGS SA Com CHF 0.0400	352,198	0.51
7,456	SIG Group AG Com CHF 0.0100	142,428	0.21
3,667	Sika AG Com CHF 0.0100	1,062,051	1.53
1,134	Sonova Holding AG Com CHF 0.0500	357,171	0.51
2,650	Straumann Holding AG Com CHF 0.0100	353,983	0.51
1,452	Swatch Group AG Com CHF 0.4500 **	54,731	0.08
669	Swatch Group AG Com CHF 2.2500	126,655	0.18
690	Swiss Life Holding AG Com CHF 0.1000	504,009	0.73
1,861	Swiss Prime Site AG Com CHF 2.0000	189,439	0.27
7,003	Swiss Re AG Com CHF 0.1000	862,746	1.24
599	Swisscom AG Com CHF 1.0000	342,186	0.49
277	Tecan Group AG Com CHF 0.1000	84,060	0.12
1,626	Temenos AG Com CHF 5.0000	102,323	0.15
77,692	UBS Group AG Com CHF 0.1000	2,148,393	3.09
626	VAT Group AG Com CHF 0.1000	291,420	0.42
3,488	Zurich Insurance Group AG Com CHF 0.1000	1,825,059	2.63
Total Switzerland		38,756,612	55.80
Total Equities		69,105,445	99.49

Financial Derivative Instruments Futures Contracts (31 August 2023: (0.00)%)

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Futures Contracts			
1	OMX Copenhagen 25 Index Future September 2024	461	0.00
Unrealised Gains on Futures Contracts		461	0.00
Net Unrealised Gains on Futures Contracts		461	0.00
Total Financial Derivative Instruments		461	0.00

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Europe ex Euro ex UK Equity Index Fund (*continued*)

	Fair Value EUR	% of Net Assets
Total Value of Investments	69,105,906	99.49
Cash*	75,020	0.11
Other Net Assets	278,271	0.40
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	69,459,197	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for the margin cash of EUR 6,529 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Inflation Linked Bond Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2023: 99.72%)		
	France		
4,454,433	French Republic Government Bonds OAT 0.10% 01/03/2026	4,376,570	4.22
9,516,468	French Republic Government Bonds OAT 1.85% 25/07/2027	9,809,385	9.45
7,598,397	French Republic Government Bonds OAT 0.10% 01/03/2029	7,346,663	7.08
6,325,813	French Republic Government Bonds OAT 0.70% 25/07/2030	6,303,040	6.07
4,168,324	French Republic Government Bonds OAT 0.10% 25/07/2031	3,975,872	3.83
5,319,527	French Republic Government Bonds OAT 3.15% 25/07/2032	6,240,018	6.01
1,602,929	French Republic Government Bonds OAT 0.60% 25/07/2034	1,548,461	1.49
4,672,611	French Republic Government Bonds OAT 0.10% 25/07/2036	4,175,866	4.02
2,597,579	French Republic Government Bonds OAT 0.10% 25/07/2038	2,263,582	2.18
5,514,854	French Republic Government Bonds OAT 1.80% 25/07/2040	6,036,173	5.81
1,247,149	French Republic Government Bonds OAT 0.95% 25/07/2043	1,198,897	1.16
4,703,740	French Republic Government Bonds OAT 0.10% 25/07/2047	3,696,575	3.56
2,611,729	French Republic Government Bonds OAT 0.10% 25/07/2053	1,961,382	1.89
	Total France	58,932,484	56.77
	Germany		
7,039,492	Deutsche Bundesrepublik Inflation Linked Bonds 0.10% 15/04/2026	6,894,478	6.64
8,199,756	Deutsche Bundesrepublik Inflation Linked Bonds 0.50% 15/04/2030	8,205,824	7.91
3,725,857	Deutsche Bundesrepublik Inflation Linked Bonds 0.10% 15/04/2033	3,625,185	3.49
5,294,989	Deutsche Bundesrepublik Inflation Linked Bonds 0.10% 15/04/2046	4,846,503	4.67
	Total Germany	23,571,990	22.71
	Spain		
6,056,578	Spain Government Inflation Linked Bonds 0.65% 30/11/2027	6,008,731	5.79
6,269,286	Spain Government Inflation Linked Bonds 1.00% 30/11/2030	6,286,339	6.05
7,303,218	Spain Government Inflation Linked Bonds 0.70% 30/11/2033	7,030,954	6.77
1,591,820	Spain Government Inflation Linked Bonds 2.05% 30/11/2039	1,712,257	1.65
	Total Spain	21,038,281	20.26
	Total Government Bonds	103,542,755	99.74
	Total Value of Investments	103,542,755	99.74
	Cash*	64,476	0.06
	Other Net Assets	206,502	0.20
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	103,813,733	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Strategic Diversified Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2023: 100.93%)			
Ireland			
65,716	SPDR Dow Jones Global Real Estate UCITS ETF	2,110,469	2.01
23,551	SPDR Refinitiv Global Convertible Bond UCITS ETF	1,014,436	0.97
1	State Street EUR Liquidity LVNAV Fund	408	0.00
827,445	State Street IUT Asia Pacific ex Japan Equity Index Fund	2,578,234	2.45
5,015,293	State Street IUT Emerging Market Equity Index Fund	9,318,550	8.86
1,294,900	State Street IUT Euro Equity Index Fund	6,187,147	5.89
34	State Street IUT Euro Government Bond Index Fund	72	0.00
864,685	State Street IUT Europe ex Euro ex UK Equity Index Fund	3,362,160	3.20
4,214,091	State Street IUT Japan Equity Index Fund	8,950,442	8.51
3,230,127	State Street IUT North America Equity Index Fund	27,199,571	25.87
1,250,427	State Street IUT UK Equity Index Fund	4,724,848	4.49
49,362	Xtrackers MSCI USA Consumer Staples UCITS ETF	2,069,502	1.97
73,571	Xtrackers MSCI USA Financials UCITS ETF	2,174,391	2.07
36,624	Xtrackers MSCI USA Health Care UCITS ETF	2,080,243	1.98
23,056	Xtrackers MSCI USA Information Technology UCITS ETF	2,180,175	2.07
Total Ireland		73,950,648	70.34
Luxembourg			
521,768	State Street Emerging Markets Hard Currency Government Bond Index Fund	6,168,917	5.87
363,046	State Street Emerging Markets Local Currency Government Bond Index Fund	3,202,998	3.05
273,419	State Street Euro Corporate Bond ESG Screened Index Fund	3,599,947	3.42
878,063	State Street Flexible Asset Allocation Plus Fund	12,393,160	11.79
320,829	State Street Global High Yield Bond Screened Index Fund	3,061,396	2.91
240,409	State Street Global Treasury Bond Index Fund	2,067,033	1.96
Total Luxembourg		30,493,451	29.00
Total Collective Investment Schemes		104,444,099	99.34

Financial Derivative Instruments

Forward Foreign Currency Exchange Contracts (31 August 2023: (0.96)%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
Bank of Montreal	EUR	8,279,674	USD	8,985,750	4 Sep 2024	161,731	0.15
Bank of Montreal	USD	9,135,750	EUR	8,198,462	4 Sep 2024	54,994	0.05
BNP Paribas	CAD	1,147,000	EUR	764,588	4 Sep 2024	4,269	0.01
BNP Paribas	EUR	8,279,412	USD	8,985,750	4 Sep 2024	161,470	0.15
BNP Paribas	USD	9,135,750	EUR	8,199,707	4 Sep 2024	53,749	0.05
HSBC Bank	EUR	218,767	JPY	35,037,500	2 Oct 2024	744	0.00
HSBC Bank	EUR	8,278,051	USD	8,985,750	4 Sep 2024	160,109	0.15
Merrill Lynch	EUR	23,489	CHF	22,000	2 Oct 2024	14	0.00
Merrill Lynch	EUR	218,779	JPY	35,037,500	2 Oct 2024	756	0.00
Merrill Lynch	EUR	8,279,265	USD	8,985,750	4 Sep 2024	161,323	0.15
Societe Generale	ILS	157,000	EUR	38,530	4 Sep 2024	570	0.00
Standard Chartered Bank	EUR	2,387	NOK	28,000	2 Oct 2024	1	0.00
Standard Chartered Bank	EUR	17,208	SEK	195,000	2 Oct 2024	2	0.00
Standard Chartered Bank	HKD	345,000	EUR	39,695	4 Sep 2024	262	0.00

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Strategic Diversified Fund *(continued)*

Financial Derivative Instruments

Forward Foreign Currency Exchange Contracts (31 August 2023: (0.96)%) *(continued)*

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts <i>(continued)</i>							
Standard Chartered Bank	SGD	71,000	EUR	48,910	4 Sep 2024	301	0.00
Standard Chartered Bank	USD	9,135,750	EUR	8,196,828	4 Sep 2024	56,627	0.06
UBS	EUR	547,513	USD	600,000	4 Sep 2024	5,459	0.01
UBS	USD	9,135,750	EUR	8,200,772	4 Sep 2024	52,684	0.05
Westpac	AUD	106,000	EUR	64,639	4 Sep 2024	335	0.00
Westpac	EUR	223,029	GBP	188,000	2 Oct 2024	47	0.00
Westpac	EUR	40,749	HKD	345,000	4 Sep 2024	792	0.00
Unrealised Gains on Forward Foreign Currency Exchange Contracts						876,239	0.83
Unrealised Losses on Forward Foreign Currency Exchange Contracts							
Bank of Montreal	EUR	8,187,931	USD	9,135,750	2 Oct 2024	(54,966)	(0.05)
BNP Paribas	EUR	764,408	CAD	1,147,000	4 Sep 2024	(4,450)	(0.01)
BNP Paribas	EUR	764,280	CAD	1,147,000	2 Oct 2024	(4,277)	(0.00)
BNP Paribas	EUR	8,189,156	USD	9,135,750	2 Oct 2024	(53,742)	(0.05)
Deutsche Bank	EUR	211,166	JPY	35,037,500	4 Sep 2024	(6,251)	(0.01)
HSBC Bank	EUR	222,086	GBP	188,000	4 Sep 2024	(1,124)	(0.00)
HSBC Bank	JPY	35,037,500	EUR	218,159	4 Sep 2024	(743)	(0.00)
JP Morgan	EUR	39,043	ILS	157,000	4 Sep 2024	(57)	(0.00)
JP Morgan	EUR	2,344	NOK	28,000	4 Sep 2024	(44)	(0.00)
JP Morgan	EUR	16,611	SEK	195,000	4 Sep 2024	(592)	(0.00)
JP Morgan	EUR	48,773	SGD	71,000	4 Sep 2024	(438)	(0.00)
Merrill Lynch	CHF	22,000	EUR	23,442	4 Sep 2024	(15)	(0.00)
Merrill Lynch	JPY	35,037,500	EUR	218,170	4 Sep 2024	(754)	(0.00)
Societe Generale	EUR	23,005	CHF	22,000	4 Sep 2024	(422)	(0.00)
Societe Generale	EUR	38,524	ILS	157,000	2 Oct 2024	(571)	(0.00)
Societe Generale	EUR	211,257	JPY	35,037,500	4 Sep 2024	(6,159)	(0.01)
Standard Chartered Bank	EUR	39,687	HKD	345,000	2 Oct 2024	(268)	(0.00)
Standard Chartered Bank	EUR	48,920	SGD	71,000	2 Oct 2024	(311)	(0.00)
Standard Chartered Bank	EUR	8,186,271	USD	9,135,750	2 Oct 2024	(56,627)	(0.05)
Standard Chartered Bank	NOK	28,000	EUR	2,389	4 Sep 2024	(1)	(0.00)
Standard Chartered Bank	SEK	195,000	EUR	17,204	4 Sep 2024	(1)	(0.00)
UBS	EUR	63,955	AUD	106,000	4 Sep 2024	(1,019)	(0.00)
UBS	EUR	8,190,214	USD	9,135,750	2 Oct 2024	(52,683)	(0.05)
Westpac	EUR	64,601	AUD	106,000	2 Oct 2024	(335)	(0.00)
Westpac	GBP	188,000	EUR	223,260	4 Sep 2024	(50)	(0.00)
Unrealised Losses on Forward Foreign Currency Exchange Contracts						(245,900)	(0.23)
Net Unrealised Gains on Forward Foreign Currency Exchange Contracts						630,339	0.60
Total Financial Derivative Instruments						630,339	0.60

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Strategic Diversified Fund (*continued*)

	Fair Value EUR	% of Net Assets
Total Value of Investments	105,074,438	99.94
Cash*	74,406	0.07
Other Net Liabilities	(13,840)	(0.01)
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	105,135,004	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Hedged World Developed Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2023: 101.21%)			
Ireland			
7,761,769	State Street IUT Asia Pacific ex Japan Equity Index Fund	24,184,879	4.29
9,685,729	State Street IUT Euro Equity Index Fund	46,279,258	8.22
6,482,154	State Street IUT Europe ex Euro ex UK Equity Index Fund	25,204,597	4.48
17,562,044	State Street IUT Japan Equity Index Fund	37,300,588	6.62
47,894,274	State Street IUT North America Equity Index Fund	403,297,999	71.61
6,032,414	State Street IUT UK Equity Index Fund	22,794,007	4.05
Total Ireland		559,061,328	99.27
Total Collective Investment Schemes		559,061,328	99.27

Financial Derivative Instruments

Forward Foreign Currency Exchange Contracts (31 August 2023: (1.22)%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
Bank of Montreal	USD	104,766,668	EUR	94,018,062	4 Sep 2024	630,660	0.11
BNP Paribas	EUR	343,018	JPY	53,258,000	4 Sep 2024	12,539	0.00
BNP Paribas	EUR	94,833,507	USD	102,924,000	4 Sep 2024	1,849,495	0.33
BNP Paribas	USD	245,000	EUR	221,269	4 Sep 2024	70	0.00
BNP Paribas	USD	318,000	EUR	283,994	2 Oct 2024	2,927	0.00
BNP Paribas	USD	104,766,666	EUR	94,032,339	4 Sep 2024	616,382	0.11
Goldman Sachs	PLN	2,024,000	EUR	470,975	4 Sep 2024	2,454	0.00
HSBC Bank	EUR	94,817,921	USD	102,924,000	4 Sep 2024	1,833,909	0.33
Merrill Lynch	EUR	94,831,829	USD	102,924,000	4 Sep 2024	1,847,818	0.33
Merrill Lynch	KRW	9,074,369,000	EUR	6,090,181	4 Sep 2024	46,877	0.01
Societe Generale	ILS	2,379,000	EUR	583,839	4 Sep 2024	8,638	0.00
Standard Chartered Bank	AUD	13,896,000	EUR	8,474,905	4 Sep 2024	42,826	0.01
Standard Chartered Bank	CAD	16,120,000	EUR	10,746,110	4 Sep 2024	59,451	0.01
Standard Chartered Bank	DKK	27,060,000	EUR	3,627,644	4 Sep 2024	248	0.00
Standard Chartered Bank	EUR	10,516,761	CHF	9,848,000	2 Oct 2024	8,778	0.00
Standard Chartered Bank	EUR	16,887,482	GBP	14,238,000	2 Oct 2024	128	0.00
Standard Chartered Bank	EUR	28,942,193	JPY	4,632,774,000	2 Oct 2024	114,457	0.02
Standard Chartered Bank	EUR	857,384	NOK	10,057,000	2 Oct 2024	203	0.00
Standard Chartered Bank	EUR	3,608,244	SEK	40,889,000	2 Oct 2024	368	0.00
Standard Chartered Bank	HKD	19,760,000	EUR	2,273,546	4 Sep 2024	15,016	0.00
Standard Chartered Bank	NZD	729,000	EUR	408,572	4 Sep 2024	3,462	0.00
Standard Chartered Bank	SGD	1,979,000	EUR	1,363,289	4 Sep 2024	8,383	0.00
State Street Bank and Trust	DKK	2,860,000	EUR	383,418	4 Sep 2024	17	0.00
State Street Bank and Trust	EUR	1,498,453	USD	1,624,000	4 Sep 2024	31,293	0.00
State Street Bank and Trust	JPY	52,156,000	EUR	321,428	4 Sep 2024	2,213	0.00
UBS	EUR	3,786,054	USD	4,149,000	4 Sep 2024	37,748	0.01
UBS	USD	104,766,666	EUR	94,044,553	4 Sep 2024	604,168	0.11

Schedule of Investments

as at 31 August 2024 (continued)

State Street IUT Hedged World Developed Equity Index Fund (continued)

Financial Derivative Instruments

Forward Foreign Currency Exchange Contracts (31 August 2023: (1.22)%) (continued)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts (continued)							
Westpac	EUR	2,333,920	HKD	19,760,000	4 Sep 2024	45,358	0.01
Unrealised Gains on Forward Foreign Currency Exchange Contracts						7,825,886	1.39
Unrealised Losses on Forward Foreign Currency Exchange Contracts							
Bank of Montreal	EUR	93,897,304	USD	104,766,668	2 Oct 2024	(630,342)	(0.11)
BNP Paribas	EUR	93,911,341	USD	104,766,666	2 Oct 2024	(616,303)	(0.11)
Citibank	EUR	6,055,797	KRW	9,074,369,000	4 Sep 2024	(81,261)	(0.02)
Goldman Sachs	EUR	470,184	PLN	2,024,000	2 Oct 2024	(2,444)	(0.00)
JP Morgan	EUR	8,155,613	AUD	13,511,000	4 Sep 2024	(126,127)	(0.02)
JP Morgan	EUR	9,887,317	CHF	9,455,000	4 Sep 2024	(181,036)	(0.03)
JP Morgan	EUR	4,011,028	DKK	29,920,000	4 Sep 2024	(300)	(0.00)
JP Morgan	EUR	16,402,788	GBP	13,886,000	4 Sep 2024	(83,866)	(0.02)
JP Morgan	EUR	591,615	ILS	2,379,000	4 Sep 2024	(861)	(0.00)
JP Morgan	EUR	842,051	NOK	10,057,000	4 Sep 2024	(15,708)	(0.00)
JP Morgan	EUR	394,922	NZD	729,000	4 Sep 2024	(17,112)	(0.01)
JP Morgan	EUR	471,568	PLN	2,024,000	4 Sep 2024	(1,861)	(0.00)
JP Morgan	EUR	3,483,076	SEK	40,889,000	4 Sep 2024	(124,128)	(0.02)
JP Morgan	EUR	1,359,465	SGD	1,979,000	4 Sep 2024	(12,207)	(0.00)
Merrill Lynch	EUR	6,092,757	KRW	9,074,369,000	2 Oct 2024	(47,911)	(0.01)
Societe Generale	EUR	583,754	ILS	2,379,000	2 Oct 2024	(8,655)	(0.00)
Standard Chartered Bank	CHF	9,848,000	EUR	10,495,846	4 Sep 2024	(8,998)	(0.00)
Standard Chartered Bank	EUR	8,469,900	AUD	13,896,000	2 Oct 2024	(42,859)	(0.01)
Standard Chartered Bank	EUR	10,741,881	CAD	16,120,000	2 Oct 2024	(59,467)	(0.01)
Standard Chartered Bank	EUR	3,628,803	DKK	27,060,000	2 Oct 2024	(270)	(0.00)
Standard Chartered Bank	EUR	2,273,072	HKD	19,760,000	2 Oct 2024	(15,341)	(0.00)
Standard Chartered Bank	EUR	408,070	NZD	729,000	2 Oct 2024	(3,467)	(0.00)
Standard Chartered Bank	EUR	1,363,551	SGD	1,979,000	2 Oct 2024	(8,669)	(0.00)
Standard Chartered Bank	GBP	14,238,000	EUR	16,904,970	4 Sep 2024	(391)	(0.00)
Standard Chartered Bank	JPY	4,632,774,000	EUR	28,861,884	4 Sep 2024	(114,400)	(0.02)
Standard Chartered Bank	NOK	10,057,000	EUR	857,968	4 Sep 2024	(209)	(0.00)
Standard Chartered Bank	SEK	40,889,000	EUR	3,607,528	4 Sep 2024	(324)	(0.00)
State Street Bank and Trust	EUR	232,175	AUD	385,000	4 Sep 2024	(3,816)	(0.00)
State Street Bank and Trust	EUR	474,644	CAD	710,000	4 Sep 2024	(1,283)	(0.00)
State Street Bank and Trust	EUR	413,466	CHF	393,000	4 Sep 2024	(5,028)	(0.00)
State Street Bank and Trust	EUR	417,331	GBP	352,000	4 Sep 2024	(594)	(0.00)
UBS	EUR	93,923,482	USD	104,766,666	2 Oct 2024	(604,162)	(0.11)
Westpac	EUR	10,269,137	CAD	15,410,000	4 Sep 2024	(60,497)	(0.01)
Westpac	EUR	27,929,737	JPY	4,631,672,000	4 Sep 2024	(810,910)	(0.15)
Unrealised Losses on Forward Foreign Currency Exchange Contracts						(3,690,807)	(0.66)
Net Unrealised Gains on Forward Foreign Currency Exchange Contracts						4,135,079	0.73
Total Financial Derivative Instruments						4,135,079	0.73

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Hedged World Developed Equity Index Fund (*continued*)

	Fair Value EUR	% of Net Assets
Total Value of Investments	563,196,407	100.00
Cash*	86,329	0.02
Other Net Liabilities	(87,173)	(0.02)
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	563,195,563	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%)		
	Australia		
1,028	Ampol Ltd Com NPV	18,230	0.01
6,467	ANZ Group Holdings Ltd Com NPV	120,509	0.09
752	APA Group Com NPV **	3,499	0.00
1,247	Aristocrat Leisure Ltd Com NPV	41,819	0.03
417	ASX Ltd Com NPV	15,648	0.01
10,912	BHP Group Ltd Com NPV	272,701	0.20
255	BlueScope Steel Ltd Com NPV	3,229	0.00
2,983	Brambles Ltd Com NPV	33,334	0.03
162	Cochlear Ltd Com NPV	29,827	0.02
2,879	Coles Group Ltd Com NPV	33,160	0.03
3,265	Commonwealth Bank of Australia Com NPV	279,189	0.21
1,159	Computershare Ltd Com NPV	20,198	0.02
1,039	CSL Ltd Com NPV	195,624	0.15
7,396	Endeavour Group Ltd Com NPV **	24,209	0.02
5,029	Fortescue Ltd Com NPV	56,320	0.04
4,256	Goodman Group Reits NPV	87,134	0.07
8,860	GPT Group Reits NPV	26,720	0.02
2,532	Insurance Australia Group Ltd Com NPV	11,718	0.01
10,362	Lottery Corp Ltd Com NPV	31,695	0.02
787	Macquarie Group Ltd Com NPV	104,032	0.08
13,594	Medibank Pvt Ltd Com NPV	32,164	0.02
142	Mineral Resources Ltd Com NPV **	3,495	0.00
920	Mirvac Group Reits NPV	1,150	0.00
6,711	National Australia Bank Ltd Com NPV	157,019	0.12
3,369	Northern Star Resources Ltd Com NPV	31,514	0.02
1,037	Orica Ltd Com NPV	11,289	0.01
3,708	Origin Energy Ltd Com NPV	22,638	0.02
9,092	Pilbara Minerals Ltd Com NPV **	16,552	0.01
3,202	QBE Insurance Group Ltd Com NPV	30,992	0.02
72	Ramsay Health Care Ltd Com NPV	1,834	0.00
796	Rio Tinto Ltd Com NPV **	54,428	0.04
6,962	Santos Ltd Com NPV	30,811	0.02
17,387	Scentre Group Reits NPV	36,663	0.03
826	Seven Group Holdings Ltd Com NPV	20,799	0.02
975	Sonic Healthcare Ltd Com NPV	16,543	0.01
9,742	South32 Ltd Com NPV	18,751	0.01
1,449	Stockland Reits NPV	4,459	0.00
2,326	Suncorp Group Ltd Com NPV	25,193	0.02
3,074	Telstra Group Ltd Com NPV	7,405	0.01
7,935	Transurban Group Com NPV	65,906	0.05
377	Treasury Wine Estates Ltd Com NPV	2,641	0.00
17,897	Vicinity Ltd Reits NPV	24,354	0.02
2,441	Wesfarmers Ltd Com NPV	108,629	0.08
7,533	Westpac Banking Corp Com NPV	144,252	0.11
580	WiseTech Global Ltd Com NPV	42,261	0.03
4,070	Woodside Energy Group Ltd Com NPV	67,834	0.05
3,295	Woolworths Group Ltd Com NPV	72,065	0.05
	Total Australia	2,460,436	1.83

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
Austria			
873	Erste Group Bank AG Com NPV **	43,222	0.03
545	OMV AG Com NPV **	21,462	0.01
130	Verbund AG Com NPV **	10,030	0.01
431	Voestalpine AG Com NPV **	9,516	0.01
	Total Austria	84,230	0.06
Belgium			
344	Ageas Com NPV	16,003	0.01
1,875	Anheuser-Busch InBev SA Com NPV	103,687	0.08
166	Elia Group SA/NV Com NPV **	16,451	0.01
189	Groupe Bruxelles Lambert NV Com NPV	13,183	0.01
539	KBC Group NV Com NPV	37,913	0.03
1	Lotus Bakeries NV Com NPV	11,380	0.01
69	Sofina SA Com NPV	15,180	0.01
45	Syensqo SA Com NPV	3,348	0.00
272	UCB SA Com NPV	44,526	0.03
	Total Belgium	261,671	0.19
Bermuda			
3,121	Aegon Ltd Com EUR 0.1200 **	17,240	0.01
800	Arch Capital Group Ltd Com USD 0.0100	81,735	0.06
100	Everest Group Ltd Com USD 0.0100	35,436	0.03
10,000	Hongkong Land Holdings Ltd Com USD 0.1000	33,878	0.02
	Total Bermuda	168,289	0.12
Canada			
1,069	Agnico Eagle Mines Ltd Com NPV	78,680	0.06
1,653	Alimentation Couche-Tard Inc Com NPV	85,241	0.06
633	AltaGas Ltd Com NPV **	14,647	0.01
1,203	ARC Resources Ltd Com NPV	20,111	0.02
1,529	Bank of Montreal Com NPV	115,519	0.09
2,636	Bank of Nova Scotia Com NPV **	118,864	0.09
3,796	Barrick Gold Corp Com NPV **	69,237	0.05
510	BCE Inc Com NPV **	16,139	0.01
725	Brookfield Asset Management Ltd Com NPV **	26,700	0.02
2,983	Brookfield Corp Com NPV	135,571	0.10
1,100	CAE Inc Com NPV	17,778	0.01
900	Cameco Corp Com NPV **	33,175	0.02
800	Canadian Apartment Properties REIT Reits NPV	28,089	0.02
2,006	Canadian Imperial Bank of Commerce Com NPV	105,906	0.08
1,175	Canadian National Railway Co Com NPV	125,067	0.09
4,600	Canadian Natural Resources Ltd Com NPV **	150,412	0.11
1,993	Canadian Pacific Kansas City Ltd Com NPV **	149,453	0.11
300	Canadian Tire Corp Ltd Com NPV **	30,896	0.02
1,100	Canadian Utilities Ltd Com NPV **	25,070	0.02
3,069	Cenovus Energy Inc Com NPV **	51,410	0.04
400	CGI Inc Com NPV **	40,710	0.03

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%) (<i>continued</i>)		
	Canada (<i>continued</i>)		
43	Constellation Software Inc Com NPV	126,844	0.09
60	Descartes Systems Group Inc Com NPV	5,465	0.00
605	Dollarama Inc Com NPV	55,357	0.04
2,180	Element Fleet Management Corp Com NPV	40,843	0.03
600	Emera Inc Com NPV	20,411	0.02
4,556	Enbridge Inc Com NPV	165,587	0.12
50	Fairfax Financial Holdings Ltd Com NPV	54,529	0.04
2,716	First Quantum Minerals Ltd Com NPV **	30,895	0.02
200	FirstService Corp Com NPV **	32,568	0.02
1,051	Fortis Inc Com NPV	41,777	0.03
400	Franco-Nevada Corp Com NPV	44,123	0.03
130	George Weston Ltd Com NPV **	19,101	0.01
200	GFL Environmental Inc Com NPV **	7,829	0.01
600	Gildan Activewear Inc Com NPV **	24,703	0.02
231	Great-West Lifeco Inc Com NPV **	6,860	0.01
709	Hydro One Ltd Com NPV **	21,772	0.02
400	iA Financial Corp Inc Com NPV	27,773	0.02
400	Imperial Oil Ltd Com NPV **	27,215	0.02
316	Intact Financial Corp Com NPV	53,724	0.04
1,700	Ivanhoe Mines Ltd Com NPV **	20,478	0.02
1,000	Kinross Gold Corp Com NPV	8,165	0.01
337	Loblaw Cos Ltd Com NPV **	39,731	0.03
3,100	Lundin Mining Corp Com NPV **	29,050	0.02
609	Magna International Inc Com NPV	23,122	0.02
3,892	Manulife Financial Corp Com NPV	97,077	0.07
489	Metro Inc Com NPV **	27,750	0.02
700	National Bank of Canada Com NPV	57,944	0.04
1,393	Nutrien Ltd Com NPV	60,946	0.05
300	Onex Corp Com NPV **	19,148	0.01
274	Open Text Corp Com NPV **	7,876	0.01
974	Pembina Pipeline Corp Com NPV	35,445	0.03
1,196	Power Corp of Canada Com NPV	33,166	0.02
800	Quebecor Inc Com NPV **	17,948	0.01
600	RB Global Inc Com NPV **	46,694	0.03
630	Restaurant Brands International Inc Com NPV **	39,540	0.03
757	Rogers Communications Inc Com NPV **	27,721	0.02
3,037	Royal Bank of Canada Com NPV **	331,789	0.25
1,000	Saputo Inc Com NPV **	20,090	0.02
2,632	Shopify Inc Com NPV	176,093	0.13
100	Stantec Inc Com NPV **	7,398	0.01
1,300	Sun Life Financial Inc Com NPV	64,014	0.05
2,488	Suncor Energy Inc Com NPV **	91,160	0.07
1,933	TC Energy Corp Com NPV **	80,879	0.06
1,000	Teck Resources Ltd Com NPV	43,256	0.03
1,780	TELUS Corp (Non-Voting) Com NPV	25,975	0.02
200	TFI International Inc Com NPV	26,739	0.02
271	Thomson Reuters Corp Com NPV **	41,930	0.03
64	Toromont Industries Ltd Com NPV	5,177	0.00
3,850	Toronto-Dominion Bank Com NPV	208,394	0.16
700	Tourmaline Oil Corp Com NPV **	28,820	0.02
527	Waste Connections Inc (USA listing) Com NPV	88,793	0.07

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%) (<i>continued</i>)		
	Canada (<i>continued</i>)		
1,227	Wheaton Precious Metals Corp Com NPV **	68,505	0.05
353	WSP Global Inc Com NPV	53,160	0.04
	Total Canada	4,200,024	3.12
	Cayman Islands		
9,262	CK Asset Holdings Ltd Com HKD 1.0000	33,844	0.03
3,484	CK Hutchison Holdings Ltd Com HKD 1.0000	17,371	0.01
100	Futu Holdings Ltd ADR USD 0.0000	5,742	0.01
11,000	Grab Holdings Ltd Com USD 0.0000	31,999	0.02
7,000	HKT Trust & HKT Ltd Com HKD 0.0005	8,034	0.01
1,192	Sands China Ltd Com USD 0.0100	1,966	0.00
800	Sea Ltd ADR NPV	56,598	0.04
10,000	Wharf Real Estate Investment Co Ltd Com HKD 0.1000 **	26,349	0.02
	Total Cayman Islands	181,903	0.14
	Curacao		
3,057	Schlumberger NV Com USD 0.0100	121,490	0.09
	Total Curacao	121,490	0.09
	Denmark		
8	AP Moller - Maersk A/S Class 'A' Com DKK 1,000.0000	10,505	0.01
23	AP Moller - Maersk A/S Class 'B' Com DKK 1,000.0000	31,036	0.02
116	Carlsberg A/S Com DKK 20.0000	12,317	0.01
270	Coloplast A/S Com NPV	33,309	0.02
1,484	Danske Bank A/S Com DKK 10.0000	41,900	0.03
189	Demant A/S Com DKK 0.2000	7,237	0.01
377	DSV A/S Com DKK 1.0000	60,905	0.04
142	Genmab A/S Com DKK 1.0000	35,667	0.03
7,026	Novo Nordisk A/S Com DKK 0.1000	883,648	0.66
802	Novozymes A/S Com DKK 2.0000	50,320	0.04
408	Orsted A/S Com DKK 10.0000	21,365	0.02
105	Pandora A/S Com DKK 0.0100	16,625	0.01
1,338	Tryg A/S Com DKK 5.0000	26,979	0.02
2,172	Vestas Wind Systems A/S Com DKK 0.2000	45,106	0.03
	Total Denmark	1,276,919	0.95
	Finland		
306	Elisa OYJ Com NPV	13,837	0.01
967	Fortum OYJ Com EUR 3.4000	13,983	0.01
1,316	Kesko OYJ Com NPV	24,168	0.02
731	Kone OYJ Com NPV	35,673	0.03
1,429	Metso OYJ Com NPV	13,118	0.01
911	Neste OYJ Com NPV	19,268	0.02
11,467	Nokia OYJ Com NPV	45,616	0.03
6,807	Nordea Bank Abp (Finland listing) Com EUR 1.0000	72,699	0.05
298	Orion OYJ Com EUR 0.6500	14,295	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
Finland (<i>continued</i>)			
918	Sampo OYJ Com NPV	37,096	0.03
1,254	Stora Enso OYJ Com EUR 1.7000	14,666	0.01
898	UPM-Kymmene OYJ Com NPV	27,461	0.02
	Total Finland	331,880	0.25
France			
407	Accor SA Com EUR 3.0000	15,494	0.01
36	Aéroports de Paris SA Com EUR 3.0000	4,266	0.00
1,240	Air Liquide SA Com EUR 5.5000	209,213	0.16
1,867	Alstom SA Com EUR 7.0000 **	34,493	0.03
161	Amundi SA Com EUR 2.5000	10,948	0.01
74	Arkema SA Com EUR 10.0000	6,227	0.00
3,907	AXA SA Com EUR 2.2900	134,401	0.10
63	BioMerieux Com NPV	6,596	0.00
2,222	BNP Paribas SA Com EUR 2.0000	139,053	0.10
2,838	Bollore SA (France Listing) Com EUR 0.1600	16,900	0.01
411	Bouygues SA Com EUR 1.0000	13,321	0.01
1,270	Bureau Veritas SA Com EUR 0.1200	37,897	0.03
334	Capgemini SE Com EUR 8.0000	62,625	0.05
255	Carrefour SA Com EUR 2.5000 **	3,718	0.00
980	Cie de Saint-Gobain SA Com EUR 4.0000	77,498	0.06
1,456	Cie Generale des Etablissements Michelin SCA Com EUR 0.5000	51,703	0.04
513	Covivio SA Reits EUR 3.0000	25,855	0.02
1,566	Credit Agricole SA Com EUR 3.0000	22,167	0.02
1,385	Danone SA Com EUR 0.2500	86,978	0.06
43	Dassault Aviation SA Com EUR 0.8000	8,376	0.01
1,432	Dassault Systemes SE Com EUR 0.1000	50,521	0.04
311	Edenred SE Com EUR 2.0000 **	11,883	0.01
244	Eiffage SA Com EUR 4.0000	23,131	0.02
3,928	Engie SA Com EUR 1.0000	62,573	0.05
648	EssilorLuxottica SA Com EUR 0.1800	138,802	0.10
213	Gecina SA Reits EUR 7.5000	21,193	0.02
769	Getlink SE Com EUR 0.4000	12,546	0.01
68	Hermes International SCA Com NPV	147,492	0.11
149	Ipsen SA Com EUR 1.0000	16,345	0.01
160	Kering SA Com EUR 4.0000	41,440	0.03
359	Klepierre SA Reits EUR 1.4000	9,715	0.01
649	Legrand SA Com EUR 4.0000	65,679	0.05
478	L'Oreal SA Com EUR 0.2000	189,575	0.14
594	LVMH Moet Hennessy Louis Vuitton SE Com EUR 0.3000	400,534	0.30
4,005	Orange SA Com EUR 4.0000	41,251	0.03
440	Pernod Ricard SA Com EUR 1.5500	56,672	0.04
390	Publicis Groupe SA Com EUR 0.4000	38,774	0.03
619	Renault SA Com EUR 3.8100	26,586	0.02
735	Safran SA Com EUR 0.2000	145,493	0.11
2,449	Sanofi SA Com EUR 2.0000	247,839	0.18
23	Sartorius Stedim Biotech Com EUR 0.2000	4,232	0.00
1,172	Schneider Electric SE Com EUR 4.0000	269,208	0.20
1,554	Societe Generale SA Com EUR 1.2500	33,924	0.02
336	Sodexo SA Com EUR 4.0000	27,048	0.02

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
France (<i>continued</i>)			
304	Teleperformance SE Com EUR 2.5000 **	30,053	0.02
203	Thales SA Com EUR 3.0000	30,856	0.02
4,374	TotalEnergies SE Com EUR 2.5000	272,019	0.20
117	Unibail-Rodamco-Westfield Reits EUR 5.0000	8,478	0.01
1,482	Veolia Environnement SA Com EUR 5.0000	44,371	0.03
1,077	Vinci SA Com EUR 2.5000	116,478	0.09
418	Vivendi SE Com EUR 5.5000	4,241	0.00
	Total France	3,556,681	2.64
Germany			
349	Adidas AG Com NPV	80,968	0.06
843	Allianz SE Com NPV	236,799	0.18
1,927	BASF SE Com NPV	88,353	0.07
2,113	Bayer AG Com NPV	58,879	0.04
686	Bayerische Motoren Werke AG Com EUR 1.0000	57,501	0.04
31	Bayerische Motoren Werke AG Pref NPV	2,424	0.00
217	Beiersdorf AG Com NPV	28,373	0.02
285	Brenntag SE Com NPV	19,158	0.01
136	Carl Zeiss Meditec AG Com NPV	9,024	0.01
2,267	Commerzbank AG Com NPV	30,332	0.02
237	Continental AG Com NPV	14,476	0.01
407	Covestro AG Com NPV	22,548	0.02
264	CTS Eventim AG & Co KGaA Com NPV	22,414	0.02
1,153	Daimler Truck Holding AG Com NPV	39,963	0.03
897	Delivery Hero SE Com NPV	25,556	0.02
4,169	Deutsche Bank AG Com NPV	61,484	0.05
409	Deutsche Boerse AG Com NPV	82,986	0.06
416	Deutsche Lufthansa AG Com NPV	2,449	0.00
2,132	Deutsche Post AG Com NPV	83,574	0.06
6,973	Deutsche Telekom AG Com NPV	179,276	0.13
245	Dr Ing hc F Porsche AG Pref NPV	17,356	0.01
4,829	E.ON SE Com NPV	61,859	0.05
578	Evonik Industries AG Com NPV	11,589	0.01
443	Fresenius Medical Care AG Com NPV	15,443	0.01
909	Fresenius SE & Co KGaA Com NPV	30,333	0.02
488	GEA Group AG Com NPV	20,691	0.02
130	Hannover Rueck SE Com NPV	33,319	0.02
281	Heidelberg Materials AG Com NPV	26,880	0.02
224	Henkel AG & Co KGaA Com NPV	16,834	0.01
364	Henkel AG & Co KGaA Pref NPV	30,125	0.02
2,809	Infineon Technologies AG Com NPV	92,697	0.07
84	LEG Immobilien SE Com NPV	7,313	0.01
1,726	Mercedes-Benz Group AG Com NPV	107,599	0.08
278	Merck KGaA Com NPV	48,886	0.04
116	MTU Aero Engines AG Com NPV	31,320	0.02
294	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Com NPV	143,854	0.11
30	Nemetschek SE Com NPV	2,827	0.00
330	Porsche Automobil Holding SE Pref NPV	13,421	0.01
168	Puma SE Com NPV	6,567	0.00
13	Rational AG Com NPV	11,849	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
Germany (<i>continued</i>)			
93	Rheinmetall AG Com NPV	50,406	0.04
1,355	RWE AG Com NPV	44,214	0.03
2,248	SAP SE Com NPV	444,475	0.33
56	Sartorius AG Pref NPV	13,966	0.01
66	Scout24 SE Com NPV	4,561	0.00
1,636	Siemens AG Com NPV	277,989	0.21
1,117	Siemens Energy AG Com NPV	29,098	0.02
607	Siemens Healthineers AG Com NPV	31,916	0.02
286	Symrise AG Com NPV	34,048	0.03
100	Volkswagen AG Com NPV	10,100	0.01
521	Volkswagen AG Pref NPV	50,110	0.04
1,580	Vonovia SE Com NPV	49,264	0.04
843	Zalando SE Com NPV	19,760	0.01
	Total Germany	2,937,206	2.18
Hong Kong			
24,400	AIA Group Ltd Com NPV	156,699	0.12
11,500	BOC Hong Kong Holdings Ltd Com NPV	32,765	0.02
3,500	CLP Holdings Ltd Com NPV	28,335	0.02
2,524	Galaxy Entertainment Group Ltd Com NPV	8,828	0.01
2,400	Hang Seng Bank Ltd Com NPV **	26,212	0.02
518	Henderson Land Development Co Ltd Com NPV	1,458	0.00
9,605	Hong Kong & China Gas Co Ltd Com NPV	7,064	0.01
2,534	Hong Kong Exchanges & Clearing Ltd Com NPV	70,553	0.05
8,131	Link REIT Reits NPV	34,749	0.03
1,063	Power Assets Holdings Ltd Com NPV	6,704	0.01
15,796	Sino Land Co Ltd Com NPV	15,294	0.01
1,935	Sun Hung Kai Properties Ltd Com NPV	17,133	0.01
2,500	Swire Pacific Ltd 'A' Com NPV	19,168	0.01
3,500	Techtronic Industries Co Ltd Com NPV	42,603	0.03
	Total Hong Kong	467,565	0.35
Ireland			
1,350	Accenture Plc Com USD 0.0000	417,050	0.31
300	Allegion Plc Com USD 0.0100	37,629	0.03
401	Aon Plc Com NPV	124,520	0.09
2,274	Bank of Ireland Group Plc Reits EUR 5.0000	23,581	0.02
1,380	CRH Plc Com EUR 0.3200	113,165	0.08
70	DCC Plc Com EUR 0.2500	4,451	0.00
818	Eaton Corp Plc Com USD 0.0100	226,822	0.17
379	Flutter Entertainment Plc Com EUR 0.0900	72,899	0.05
1,415	James Hardie Industries Plc EUR 0.5900	47,774	0.04
1,447	Johnson Controls International Plc Com USD 0.0100	95,234	0.07
340	Kerry Group Plc Com EUR 0.1250	30,872	0.02
495	Kingspan Group Plc Com EUR 0.1300 **	38,957	0.03
980	Linde Plc Com NPV	423,421	0.32
2,838	Medtronic Plc Com USD 0.1000	227,112	0.17
106	Pentair Plc Com USD 0.0100	8,493	0.01
568	Seagate Technology Holdings Plc Com USD 0.0000	51,084	0.04

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
Ireland (<i>continued</i>)			
864	Smurfit WestRock Plc Com NPV	36,900	0.03
271	Steris Plc Com USD 75.0000	59,028	0.04
512	Trane Technologies Plc Com USD 1.0000	167,287	0.12
259	Willis Towers Watson Plc Com USD 0.0003	68,350	0.05
	Total Ireland	2,274,629	1.69
Isle of Man			
311	Entain Plc Com EUR 0.0100	2,385	0.00
	Total Isle of Man	2,385	0.00
Israel			
216	Azrieli Group Ltd Com ILS 0.1000	13,287	0.01
1,488	Bank Hapoalim BM Com ILS 1.0000	13,371	0.01
3,275	Bank Leumi Le-Israel BM Com ILS 0.1000	28,482	0.02
193	Check Point Software Technologies Ltd Com USD 0.0100	33,565	0.02
100	CyberArk Software Ltd Com ILS 0.0100	25,905	0.02
145	Elbit Systems Ltd Com ILS 1.0000	26,972	0.02
4,851	ICL Group Ltd Com ILS 1.0000	19,946	0.01
1	Isracard Ltd Com NPV	2	0.00
2,663	Israel Discount Bank Ltd Com ILS 0.1000	13,311	0.01
680	Mizrahi Tefahot Bank Ltd Com ILS 0.1000	23,455	0.02
136	Nice Ltd Com ILS 1.0000	21,941	0.02
3,206	Teva Pharmaceutical Industries Ltd ADR NPV	54,655	0.04
	Total Israel	274,892	0.20
Italy			
917	Amplifon SpA Com EUR 0.0200 **	26,712	0.02
2,179	Assicurazioni Generali SpA Com EUR 1.0000	54,213	0.04
17,560	Enel SpA Com EUR 1.0000	120,532	0.09
4,704	Eni SpA Com NPV	69,026	0.05
1,314	FinecoBank Banca Fineco SpA Com EUR 0.3300	20,295	0.01
1,812	Infrastrutture Wireless Italiane SpA Com NPV	19,606	0.01
31,450	Intesa Sanpaolo SpA Com NPV	118,393	0.09
1,097	Mediobanca Banca di Credito Finanziario SpA Com NPV	16,768	0.01
635	Moncler SpA Com NPV	35,192	0.03
2,073	Nexi SpA Com NPV **	13,089	0.01
1,725	Poste Italiane SpA Com EUR 1.0000	21,649	0.02
255	Prysmian SpA Com EUR 0.1000	16,167	0.01
290	Recordati Industria Chimica e Farmaceutica SpA Com EUR 0.1250	15,370	0.01
2,625	Snam SpA Com NPV	11,768	0.01
3,028	Terna - Rete Elettrica Nazionale Com EUR 0.2200	23,806	0.02
3,315	UniCredit SpA Com NPV	123,915	0.09
	Total Italy	706,501	0.52
Japan			
1,600	Advantest Corp Com NPV **	65,928	0.05

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
Japan (<i>continued</i>)			
1,400	Aeon Co Ltd Com NPV **	31,697	0.02
900	AGC Inc Com NPV	25,654	0.02
1,000	Ajinomoto Co Inc Com NPV **	34,727	0.03
800	Asahi Group Holdings Ltd Com NPV	26,938	0.02
700	Asahi Kasei Corp Com NPV **	4,482	0.00
1,700	Asics Corp Com NPV	30,330	0.02
3,900	Astellas Pharma Inc Com NPV **	43,968	0.03
200	Bandai Namco Holdings Inc Com NPV **	3,880	0.00
1,200	Bridgestone Corp Com NPV	42,306	0.03
500	Brother Industries Ltd Com NPV **	8,378	0.01
2,200	Canon Inc Com NPV **	68,483	0.05
1,800	Capcom Co Ltd Com NPV **	35,437	0.03
1,700	Central Japan Railway Co Com NPV **	35,652	0.03
1,600	Chiba Bank Ltd Com NPV **	12,161	0.01
1,387	Chubu Electric Power Co Inc Com NPV **	15,654	0.01
1,400	Chugai Pharmaceutical Co Ltd Com NPV	64,141	0.05
5,600	Concordia Financial Group Ltd Com NPV **	28,526	0.02
600	Dai Nippon Printing Co Ltd Com NPV **	19,541	0.01
900	Daifuku Co Ltd Com NPV	15,680	0.01
2,000	Dai-ichi Life Holdings Inc Com NPV **	51,833	0.04
3,600	Daiichi Sankyo Co Ltd Com NPV **	136,432	0.10
600	Daikin Industries Ltd Com NPV **	68,909	0.05
200	Daito Trust Construction Co Ltd Com NPV **	22,337	0.02
897	Daiwa House Industry Co Ltd Com NPV **	24,984	0.02
100	Daiwa Securities Group Inc Com NPV	666	0.00
4,100	Denso Corp Com NPV **	56,996	0.04
200	Disco Corp Com NPV **	52,938	0.04
2,000	East Japan Railway Co Com NPV **	34,764	0.03
300	Eisai Co Ltd Com NPV **	11,390	0.01
5,650	ENEOS Holdings Inc Reits NPV **	27,677	0.02
2,400	FANUC Corp Com NPV **	63,838	0.05
400	Fast Retailing Co Ltd Com NPV **	115,778	0.09
500	Fuji Electric Co Ltd Com NPV **	27,040	0.02
2,400	FUJIFILM Holdings Corp Com NPV **	58,150	0.04
3,800	Fujitsu Ltd Com NPV	63,129	0.05
904	Hankyu Hanshin Holdings Inc Com NPV **	25,078	0.02
10,000	Hitachi Ltd Com NPV	221,629	0.16
9,000	Honda Motor Co Ltd Com NPV **	88,676	0.07
600	Hoya Corp Com NPV	76,671	0.06
600	Ibiden Co Ltd Com NPV **	18,804	0.01
1,700	Idemitsu Kosan Co Ltd Com NPV **	11,170	0.01
2,100	Inpex Corp Com NPV	28,268	0.02
1,300	Isuzu Motors Ltd Com NPV	17,709	0.01
2,600	ITOCHU Corp Com NPV **	124,313	0.09
1,600	Japan Exchange Group Inc Com NPV **	33,435	0.02
3,100	Japan Post Bank Co Ltd Com NPV	26,236	0.02
4,500	Japan Post Holdings Co Ltd Com NPV **	39,634	0.03
2,600	Japan Tobacco Inc Com NPV	67,803	0.05
2,400	JFE Holdings Inc Com NPV **	30,006	0.02
1,500	Kajima Corp Com NPV	24,742	0.02
1,500	Kansai Electric Power Co Inc Com NPV **	24,058	0.02

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
Japan (<i>continued</i>)			
1,300	Kao Corp Com NPV	52,792	0.04
1,600	Kawasaki Kisen Kaisha Ltd Com NPV	21,230	0.02
3,200	KDDI Corp Com NPV	97,507	0.07
500	Keisei Electric Railway Co Ltd Com NPV **	14,274	0.01
400	Keyence Corp Com NPV	172,761	0.13
2,500	Kikkoman Corp Com NPV **	25,485	0.02
900	Kirin Holdings Co Ltd Com NPV	12,299	0.01
300	Kobe Bussan Co Ltd Com NPV **	7,902	0.01
2,000	Komatsu Ltd Com NPV	50,332	0.04
300	Konami Group Corp Com NPV **	24,468	0.02
2,200	Kubota Corp Com NPV	27,778	0.02
2,800	Kyocera Corp Com NPV	31,141	0.02
1,400	Kyowa Kirin Co Ltd Com NPV	28,883	0.02
200	Lasertec Corp Com NPV	34,845	0.03
11,000	LY Corp Com NPV	27,280	0.02
2,100	M3 Inc Com NPV	18,346	0.01
300	Makita Corp Com NPV	9,063	0.01
2,500	Marubeni Corp Com NPV	38,577	0.03
1,200	MatsukiyoCocokara & Co Com NPV **	17,482	0.01
300	Mazda Motor Corp Com NPV **	2,275	0.00
200	McDonald's Holdings Co Japan Ltd Com NPV	7,954	0.01
200	MEIJI Holdings Co Ltd Com NPV **	4,500	0.00
600	Minebea Mitsumi Inc Com NPV **	11,388	0.01
4,500	Mitsubishi Chemical Group Corp Com NPV **	23,699	0.02
7,400	Mitsubishi Corp Com NPV **	138,339	0.10
5,100	Mitsubishi Electric Corp Com NPV **	77,242	0.06
1,871	Mitsubishi Estate Co Ltd Com NPV **	29,028	0.02
200	Mitsubishi HC Capital Inc Com NPV **	1,301	0.00
8,000	Mitsubishi Heavy Industries Ltd Com NPV **	96,420	0.07
23,900	Mitsubishi UFJ Financial Group Inc Com NPV	226,588	0.17
5,600	Mitsui & Co Ltd Com NPV	108,511	0.08
7,159	Mitsui Fudosan Co Ltd Com NPV **	69,649	0.05
700	Mitsui OSK Lines Ltd Com NPV **	22,746	0.02
5,210	Mizuho Financial Group Inc Com NPV **	97,269	0.07
300	MonotaRO Co Ltd Com NPV **	4,284	0.00
2,800	MS&AD Insurance Group Holdings Inc Com NPV **	58,112	0.04
3,700	Murata Manufacturing Co Ltd Com NPV **	69,629	0.05
400	NEC Corp Com NPV **	31,929	0.02
1,400	Nexon Co Ltd Com NPV	24,843	0.02
900	Nidec Corp Com NPV **	33,203	0.02
2,000	Nintendo Co Ltd Com NPV **	98,058	0.07
3	Nippon Building Fund Inc Reits NPV	12,211	0.01
4,100	Nippon Paint Holdings Co Ltd Com NPV	23,460	0.02
1,800	Nippon Steel Corp Com NPV **	36,967	0.03
64,300	Nippon Telegraph & Telephone Corp Com NPV	62,118	0.05
1,500	Nippon Yusen KK Com NPV **	49,075	0.04
5,200	Nissan Motor Co Ltd Com NPV **	13,728	0.01
200	Nitori Holdings Co Ltd Com NPV **	26,953	0.02
300	Nitto Denko Corp Com NPV	22,551	0.02
6,500	Nomura Holdings Inc Com NPV **	34,212	0.03
1,400	Nomura Research Institute Ltd Com NPV **	42,651	0.03

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as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%) (<i>continued</i>)		
	Japan (<i>continued</i>)		
1,359	NTT Data Group Corp Com NPV **	18,660	0.01
2,700	Obayashi Corp Com NPV **	31,227	0.02
71	Obic Co Ltd Com NPV	11,145	0.01
2,600	Olympus Corp Com NPV	42,903	0.03
100	Omron Corp Com NPV	3,739	0.00
1,900	Ono Pharmaceutical Co Ltd Com NPV **	25,417	0.02
2,300	Oriental Land Co Ltd Com NPV **	56,911	0.04
2,500	ORIX Corp Com NPV **	56,524	0.04
800	Osaka Gas Co Ltd Com NPV **	17,840	0.01
600	Otsuka Holdings Co Ltd Com NPV	31,845	0.02
800	Pan Pacific International Holdings Corp Com NPV	18,405	0.01
4,800	Panasonic Holdings Corp Com NPV **	36,111	0.03
3,100	Recruit Holdings Co Ltd Com NPV	174,013	0.13
3,400	Renesas Electronics Corp Com NPV	53,035	0.04
4,700	Resona Holdings Inc Com NPV	30,051	0.02
3,000	Ricoh Co Ltd Com NPV	28,293	0.02
2,000	Rohm Co Ltd Com NPV **	22,647	0.02
1,200	SBI Holdings Inc Com NPV **	26,566	0.02
85	SCREEN Holdings Co Ltd Com NPV	5,746	0.00
299	Secom Co Ltd Com NPV	19,702	0.01
300	Seiko Epson Corp Com NPV	5,045	0.00
1,500	Sekisui Chemical Co Ltd Com NPV **	20,619	0.02
1,400	Sekisui House Ltd Com NPV	32,609	0.02
4,900	Seven & i Holdings Co Ltd Com NPV **	63,800	0.05
1,600	SG Holdings Co Ltd Com NPV **	15,690	0.01
900	Shimadzu Corp Com NPV	27,055	0.02
200	Shimano Inc Com NPV	34,001	0.03
3,900	Shin-Etsu Chemical Co Ltd Com NPV **	155,400	0.12
500	Shionogi & Co Ltd Com NPV **	21,117	0.02
900	Shiseido Co Ltd Com NPV	18,210	0.01
100	SMC Corp Com NPV	41,571	0.03
6,200	SoftBank Corp Com NPV **	78,399	0.06
2,200	SoftBank Group Corp Com NPV **	114,730	0.09
1,950	Sompo Holdings Inc Com NPV **	41,500	0.03
2,700	Sony Group Corp Com NPV **	237,885	0.18
800	Subaru Corp Com NPV **	13,702	0.01
2,900	Sumitomo Corp Com NPV **	62,005	0.05
1,000	Sumitomo Electric Industries Ltd Com NPV **	14,944	0.01
500	Sumitomo Metal Mining Co Ltd Com NPV **	12,670	0.01
2,700	Sumitomo Mitsui Financial Group Inc Com NPV **	159,986	0.12
1,400	Sumitomo Mitsui Trust Holdings Inc Com NPV **	31,297	0.02
700	Sumitomo Realty & Development Co Ltd Com NPV **	21,564	0.02
700	Suntory Beverage & Food Ltd Com NPV	23,236	0.02
3,400	Suzuki Motor Corp Com NPV **	35,726	0.03
1,100	Sysmex Corp Com NPV **	19,247	0.01
100	Taisei Corp Com NPV	4,097	0.00
3,375	Takeda Pharmaceutical Co Ltd Com NPV	90,736	0.07
800	TDK Corp Com NPV **	48,878	0.04
2,900	Terumo Corp Com NPV **	48,393	0.04
600	Toho Co Ltd Com NPV **	20,851	0.02
3,900	Tokio Marine Holdings Inc Com NPV	133,234	0.10

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
Japan (<i>continued</i>)			
3,286	Tokyo Electric Power Co Holdings Inc Com NPV **	14,166	0.01
1,118	Tokyo Electron Ltd Com NPV **	179,003	0.13
800	Tokyo Gas Co Ltd Com NPV **	18,088	0.01
199	Tokyu Corp Com NPV **	2,201	0.00
800	Toppan Holdings Inc Com NPV	21,756	0.02
300	Toyota Industries Corp Com NPV	21,294	0.02
22,800	Toyota Motor Corp Com NPV	390,374	0.29
879	Toyota Tsusho Corp Com NPV **	15,230	0.01
100	Trend Micro Inc Com NPV	5,417	0.00
900	Unicharm Corp Com NPV	28,362	0.02
900	West Japan Railway Co Com NPV **	15,518	0.01
1,000	Yakult Honsha Co Ltd Com NPV **	19,092	0.01
700	Yamaha Motor Co Ltd Com NPV **	5,503	0.00
500	Yaskawa Electric Corp Com NPV **	14,953	0.01
	Total Japan	7,671,928	5.70
Jersey			
3,062	Amcor Plc Com USD 0.0100	31,646	0.02
645	Aptiv Plc Com USD 0.0100	41,681	0.03
1,976	Experian Plc Com USD 0.1000	86,433	0.07
22,390	Glencore Plc Com USD 0.0100	106,550	0.08
622	WPP Plc Com GBP 0.1000	5,348	0.00
	Total Jersey	271,658	0.20
Liberia			
520	Royal Caribbean Cruises Ltd Com USD 0.0100	77,335	0.06
	Total Liberia	77,335	0.06
Luxembourg			
696	ArcelorMittal SA Com NPV	14,734	0.01
290	Eurofins Scientific SE Com EUR 0.1000	14,976	0.01
1,016	Tenaris SA Com USD 1.0000 **	13,386	0.01
	Total Luxembourg	43,096	0.03
Netherlands			
1,025	ABN AMRO Bank NV EUR 1.0000	15,877	0.01
57	Adyen NV Com EUR 0.0100 **	75,753	0.06
300	AerCap Holdings NV Com EUR 0.0100	26,403	0.02
1,275	Airbus SE Com EUR 1.0000	176,996	0.13
175	Akzo Nobel NV Com EUR 0.5000 **	10,098	0.01
84	Argenx SE Com NPV	39,320	0.03
101	ASM International NV Com EUR 0.0400	61,711	0.05
868	ASML Holding NV Com EUR 0.0900	704,816	0.52
2	ASR Nederland NV Com EUR 0.1600 **	89	0.00
165	BE Semiconductor Industries NV Com EUR 0.0100	19,437	0.01
1,305	CNH Industrial NV (USA listing) Com EUR 0.0100	12,191	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
Netherlands (<i>continued</i>)			
2,995	Davide Campari-Milano NV Com EUR 0.0500 **	24,990	0.02
214	Euronext NV Com EUR 1.6000	20,672	0.01
201	EXOR NV Com EUR 0.0100	20,221	0.01
271	Ferrari NV Com EUR 0.0100	121,191	0.09
1,331	Ferrovial SE Com EUR 0.0100	50,232	0.04
368	Heineken Holding NV Com EUR 1.6000 **	25,042	0.02
728	Heineken NV Com EUR 1.6000 **	59,303	0.04
57	IMCD NV Com EUR 0.1600 **	8,425	0.01
7,149	ING Groep NV Com EUR 0.0100	117,201	0.09
178	JDE Peet's NV Com NPV	3,688	0.00
1,660	Koninklijke Ahold Delhaize NV Com EUR 0.0100 **	51,560	0.04
11,394	Koninklijke KPN NV Com EUR 0.0400	42,078	0.03
1,273	Koninklijke Philips NV Com EUR 0.2000	34,638	0.03
577	LyondellBasell Industries NV Com EUR 0.0400	51,450	0.04
611	NN Group NV Com EUR 0.1200	27,061	0.02
570	NXP Semiconductors NV Com NPV	132,013	0.10
3,146	Prosus NV Com EUR 0.0500	105,485	0.08
476	QIAGEN NV Com EUR 0.0100	19,740	0.01
24	Randstad NV Com EUR 0.1000 **	1,045	0.00
4,766	Stellantis NV Com EUR 0.0100	72,148	0.05
1,200	STMicroelectronics NV Com EUR 1.0400	34,524	0.03
1,757	Universal Music Group NV Com EUR 10.0000 **	41,518	0.03
535	Wolters Kluwer NV Com EUR 0.1200	82,470	0.06
Total Netherlands		2,289,386	1.70
New Zealand			
3,767	Auckland International Airport Ltd Com NPV	16,150	0.01
1,268	Fisher & Paykel Healthcare Corp Ltd Com NPV	25,515	0.02
7,191	Spark New Zealand Ltd Com NPV	14,592	0.01
282	Xero Ltd Com NPV	24,691	0.02
Total New Zealand		80,948	0.06
Norway			
1,292	Aker BP ASA Com NOK 1.0000	27,979	0.02
1,990	DNB Bank ASA Com NOK 12.5000	38,036	0.03
2,038	Equinor ASA Com NOK 2.5000	48,931	0.04
786	Gjensidige Forsikring ASA Com NOK 2.0000	12,597	0.01
1,642	Mowi ASA Com NOK 7.5000	25,867	0.02
1,217	Norsk Hydro ASA Com NOK 1.0980	6,166	0.00
973	Orkla ASA Com NOK 1.2500	7,818	0.01
386	Telenor ASA Com NOK 6.0000	4,329	0.00
Total Norway		171,723	0.13
Panama			
2,200	Carnival Corp Com USD 0.0100	32,794	0.02
Total Panama		32,794	0.02

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
Portugal			
6,749	EDP - Energias de Portugal SA Com EUR 1.0000	25,619	0.02
637	Jeronimo Martins SGPS SA Com EUR 1.0000 **	10,664	0.01
	Total Portugal	36,283	0.03
Singapore			
1,150	CapitaLand Ascendas REIT Reits NPV	2,296	0.00
19,813	CapitaLand Integrated Commercial Trust Reits NPV	29,113	0.02
4	Capitaland Investment Ltd Com NPV	8	0.00
4,298	DBS Group Holdings Ltd Com NPV	108,315	0.08
1,000	Keppel Ltd Com NPV	4,276	0.00
7,289	Oversea-Chinese Banking Corp Ltd Com NPV	73,507	0.06
1,900	Sembcorp Industries Ltd Com NPV	6,492	0.01
6,800	Singapore Airlines Ltd Com NPV **	29,598	0.02
400	Singapore Exchange Ltd Com NPV	3,003	0.00
17,800	Singapore Telecommunications Ltd Com NPV	38,615	0.03
3,242	United Overseas Bank Ltd Com NPV	70,534	0.05
10,400	Wilmar International Ltd Com NPV	22,634	0.02
	Total Singapore	388,391	0.29
Spain			
134	Acciona SA Com EUR 1.0000 **	16,388	0.01
472	ACS Actividades de Construccion y Servicios SA Com EUR 0.5000 **	19,409	0.01
161	Aena SME SA Com NPV	29,398	0.02
783	Amadeus IT Group SA Com EUR 0.0100	47,716	0.04
12,559	Banco Bilbao Vizcaya Argentaria SA Com EUR 0.4900	120,441	0.09
11,000	Banco de Sabadell SA Com EUR 0.1250	21,373	0.02
34,816	Banco Santander SA Com EUR 0.5000	156,533	0.12
8,066	CaixaBank SA Com EUR 1.0000	44,040	0.03
988	Cellnex Telecom SA Com EUR 0.2500 **	34,511	0.03
1,910	EDP Renovaveis SA Com EUR 5.0000	27,638	0.02
761	Endesa SA Com EUR 1.2000 **	14,535	0.01
639	Grifols SA Com EUR 0.2500 **	6,403	0.00
13,590	Iberdrola SA Com EUR 0.7500	174,224	0.13
2,355	Industria de Diseno Textil SA Com EUR 0.0300	115,348	0.09
1,867	Redeia Corp SA Com EUR 0.5000	32,075	0.02
1,948	Repsol SA Com EUR 1.0000	24,262	0.02
7,290	Telefonica SA Com EUR 1.0000 **	29,845	0.02
	Total Spain	914,139	0.68
Sweden			
622	Alfa Laval AB Com SEK 2.8400	25,236	0.02
1,575	Assa Abloy AB Com SEK 1.0000	46,004	0.03
5,777	Atlas Copco AB Class 'A' Com SEK 0.6390	94,869	0.07
3,364	Atlas Copco AB Class 'B' Com SEK 0.6390	48,432	0.04
2,060	Beijer Ref AB Com SEK 0.9700 **	32,112	0.02
586	Boliden AB Com SEK 2.1100	16,233	0.01
1,417	Epiroc AB Class 'A' Com SEK 0.4124	24,726	0.02

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State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
Sweden (<i>continued</i>)			
1,001	EQT AB Com SEK 0.1000 **	30,272	0.02
1,311	Essity AB Com SEK 3.3500	36,038	0.03
394	Evolution AB Com SEK 0.0030	37,070	0.03
493	Gefinge AB Com SEK 0.5000	9,290	0.01
1,390	Hennes & Mauritz AB Com NPV **	19,926	0.01
4,464	Hexagon AB Com EUR 0.2200	41,350	0.03
645	Industrivarden AB Class 'C' Com SEK 2.5000 **	20,962	0.02
588	Indutrade AB Com SEK 1.0000 **	16,744	0.01
370	Investment AB Latour Com NPV	10,073	0.01
3,723	Investor AB Class 'B' Com SEK 6.2500	100,288	0.07
154	L E Lundbergforetagen AB Com NPV	7,649	0.01
241	Lifco AB Com SEK 0.2000	7,292	0.01
5,821	Nibe Industrier AB Com SEK 0.0391 **	26,005	0.02
192	Saab AB Com NPV **	4,105	0.00
1,027	Sagax AB Class 'B' Com SEK 1.7500	24,516	0.02
2,293	Sandvik AB Com SEK 1.2000	44,159	0.03
1,058	Securitas AB Com SEK 1.0000 **	11,200	0.01
3,420	Skandinaviska Enskilda Banken AB Class 'A' Com SEK 10.0000	47,670	0.03
911	Skanska AB Com NPV **	16,660	0.01
1,286	SKF AB Com SEK 2.5000	22,037	0.02
1,306	Svenska Cellulosa AB SCA Class 'B' Com NPV	16,424	0.01
3,139	Svenska Handelsbanken AB Class 'A' Com SEK 1.5500	29,326	0.02
1,578	Swedbank AB Com NPV	30,542	0.02
1,330	Swedish Orphan Biovitrum AB Com SEK 0.5500 **	37,546	0.03
2,741	Tele2 AB Com SEK 1.2500	28,171	0.02
6,310	Telefonaktiebolaget LM Ericsson Class 'B' Com SEK 5.0000 **	42,596	0.03
3,823	Telia Co AB Com SEK 3.2000	10,738	0.01
460	Trelleborg AB Com SEK 25.0000	16,240	0.01
3,245	Volvo AB Class 'B' Com SEK 1.2000	78,037	0.06
Total Sweden		1,110,538	0.82
Switzerland			
2,941	ABB Ltd Com CHF 0.1200	152,288	0.11
817	Adecco Group AG Com CHF 0.1000	25,089	0.02
1,075	Alcon Inc Com CHF 0.0400	94,205	0.07
73	Bachem Holding AG Com CHF 0.0100 **	6,308	0.00
99	Baloise Holding AG Com CHF 0.1000	17,298	0.01
300	Bunge Global SA Com USD 0.0100	27,477	0.02
3	Chocoladefabriken Lindt & Spruengli AG Com CHF 10.0000	35,841	0.03
903	Chubb Ltd Com NPV	231,832	0.17
1,156	Cie Financiere Richemont SA Com CHF 1.0000 **	164,756	0.12
2,194	Clariant AG Com CHF 2.6000	31,164	0.02
474	Coca-Cola HBC AG Com CHF 6.7000	15,871	0.01
400	DSM-Firmenich AG Com EUR 0.0100	49,200	0.04
46	EMS-Chemie Holding AG Com CHF 0.0100 **	34,850	0.03
300	Garmin Ltd Com CHF 0.1000	49,676	0.04
72	Geberit AG Com CHF 0.1000	41,476	0.03
20	Givaudan SA Com CHF 10.0000	92,765	0.07
1,121	Holcim AG Com CHF 2.0000	97,544	0.07
135	Julius Baer Group Ltd Com CHF 0.0200	7,117	0.01

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) <i>(continued)</i>			
Switzerland <i>(continued)</i>			
135	Kuehne & Nagel International AG Com CHF 1.0000	37,820	0.03
390	Logitech International SA Com CHF 0.2500	31,901	0.02
160	Lonza Group AG Com CHF 1.0000	94,656	0.07
5,748	Nestle SA Com CHF 0.1000	557,082	0.41
4,413	Novartis AG Com CHF 0.5000	479,855	0.36
49	Partners Group Holding AG Com CHF 0.0100	63,705	0.05
69	Roche Holding AG Com CHF 1.0000 **	22,658	0.02
1,513	Roche Holding AG Com NPV	462,688	0.34
430	Sandoz Group AG Com NPV	17,078	0.01
88	Schindler Holding AG (Non-Voting) Com CHF 0.1000	22,095	0.02
37	Schindler Holding AG Com CHF 0.1000	9,042	0.01
352	SGS SA Com CHF 0.0400	35,472	0.03
658	SIG Group AG Com CHF 0.0100	12,569	0.01
328	Sika AG Com CHF 0.0100	94,997	0.07
121	Sonova Holding AG Com CHF 0.0500	38,111	0.03
239	Straumann Holding AG Com CHF 0.0100	31,925	0.02
364	Swatch Group AG Com CHF 0.4500	13,720	0.01
56	Swatch Group AG Com CHF 2.2500	10,602	0.01
63	Swiss Life Holding AG Com CHF 0.1000	46,018	0.03
165	Swiss Prime Site AG Com CHF 2.0000	16,796	0.01
647	Swiss Re AG Com CHF 0.1000	79,708	0.06
37	Swisscom AG Com CHF 1.0000	21,137	0.02
700	TE Connectivity Ltd Com CHF 0.5700	97,136	0.07
83	Temenos AG Com CHF 5.0000	5,223	0.00
7,075	UBS Group AG Com CHF 0.1000	195,643	0.15
58	VAT Group AG Com CHF 0.1000	27,001	0.02
315	Zurich Insurance Group AG Com CHF 0.1000	164,820	0.12
Total Switzerland		3,864,215	2.87
United Kingdom			
2,086	3i Group Plc Com GBP 0.7386	78,736	0.06
3,458	Anglo American Plc Com USD 0.5495	90,696	0.07
468	Antofagasta Plc Com GBP 0.0500	10,297	0.01
938	Ashtead Group Plc Com GBP 0.1000	60,118	0.04
733	Associated British Foods Plc Com GBP 0.0568	21,671	0.02
3,337	AstraZeneca Plc Com USD 0.2500	525,930	0.39
695	Auto Trader Group Plc Com GBP 0.0100	7,022	0.01
6,906	Aviva Plc Com GBP 0.3289	41,376	0.03
6,521	BAE Systems Plc Reits GBP 0.2500	105,531	0.08
32,485	Barclays Plc Com GBP 0.2500	88,094	0.07
1,051	Barratt Developments Plc Com GBP 0.1000	6,329	0.01
38	Berkeley Group Holdings Plc Com GBP 0.0541 **	2,249	0.00
36,823	BP Plc Com USD 0.2500	187,737	0.14
4,330	British American Tobacco Plc Com GBP 0.2500	145,802	0.11
5,046	BT Group Plc Com GBP 0.0500 **	8,328	0.01
708	Bunzl Plc Com GBP 0.3214	29,758	0.02
27	Burberry Group Plc Com GBP 0.0005	214	0.00
11,570	Centrica Plc Com GBP 0.0617	17,687	0.01
724	Coca-Cola Europacific Partners Plc Com EUR 0.0100	52,647	0.04
3,663	Compass Group Plc Com GBP 0.1105	104,337	0.08

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
United Kingdom (<i>continued</i>)			
104	Croda International Plc Com GBP 0.1061	5,071	0.00
4,809	Diageo Plc Com GBP 0.2894	141,176	0.11
1,149	Endeavour Mining Plc Com USD 0.0100	22,019	0.02
8,853	GSK Plc Com GBP 0.3125	174,174	0.13
15,763	Haleon Plc Com GBP 0.0100	71,494	0.05
817	Halma Plc Com GBP 0.1000	25,279	0.02
1,077	Hargreaves Lansdown Plc Com GBP 0.0040	14,207	0.01
626	Hikma Pharmaceuticals Plc Com GBP 0.1000	14,739	0.01
41,243	HSBC Holdings Plc Com USD 0.5000	326,475	0.24
1,800	Imperial Brands Plc Com GBP 0.1000	46,591	0.03
1,885	Informa Plc Com GBP 0.0010	18,666	0.01
356	InterContinental Hotels Group Plc Com GBP 0.2085	32,057	0.02
346	Intertek Group Plc Reits GBP 0.2500	20,335	0.02
4,194	J Sainsbury Plc Com GBP 0.2857	14,560	0.01
11,725	JD Sports Fashion Plc Com GBP 0.0025	19,205	0.01
7,279	Kingfisher Plc Com GBP 0.1571 **	24,562	0.02
3,556	Land Securities Group Plc Reits GBP 0.1067	26,578	0.02
12,858	Legal & General Group Plc Com GBP 0.0250	34,167	0.03
136,690	Lloyds Banking Group Plc Com GBP 0.1000	94,943	0.07
896	London Stock Exchange Group Plc Com GBP 0.0692	109,044	0.08
6,960	M&G Plc Com GBP 0.0500	17,718	0.01
2,853	Melrose Industries Plc Com GBP 0.0762	16,324	0.01
329	Mondi Plc Com EUR 0.2000	5,750	0.00
10,695	National Grid Plc Com GBP 0.1243	126,807	0.09
12,229	NatWest Group Plc Com GBP 1.0769	50,122	0.04
261	Next Plc Com GBP 0.1000	31,500	0.02
2,010	NMC Health Plc Com GBP 0.1000	-	0.00
1,425	Pearson Plc Com GBP 0.2500	17,867	0.01
1,859	Persimmon Plc Com GBP 0.1000	36,287	0.03
2,985	Phoenix Group Holdings Plc Com GBP 0.1000	20,042	0.02
5,913	Prudential Plc Com GBP 0.0500	45,775	0.03
1,536	Reckitt Benckiser Group Plc Com GBP 0.1000	79,624	0.06
4,056	RELX Plc Com GBP 0.0014	170,431	0.13
7,391	Rentokil Initial Plc Com GBP 0.0100	42,386	0.03
2,423	Rio Tinto Plc Com GBP 0.1000	137,228	0.10
18,102	Rolls-Royce Holdings Plc Com GBP 0.2000	106,691	0.08
1,400	Royalty Pharma Plc Com NPV	36,717	0.03
3,440	Sage Group Plc Com GBP 0.0105	41,293	0.03
2,747	Schroders Plc Com GBP 0.2000	11,168	0.01
2,561	Segro Plc Reits GBP 0.1000	26,491	0.02
213	Severn Trent Plc Com GBP 0.9789	6,502	0.01
13,999	Shell Plc Com EUR 0.0700	445,619	0.33
968	Smith & Nephew Plc Com USD 0.2000	13,453	0.01
748	Smiths Group Plc Com GBP 0.3750	16,004	0.01
159	Spirax-Sarco Engineering Plc Com GBP 0.2692	14,527	0.01
2,351	SSE Plc Com GBP 0.5000	52,674	0.04
4,871	Standard Chartered Plc Com USD 0.5000	45,076	0.03
1,135	Taylor Wimpey Plc Com GBP 0.0100	2,170	0.00
15,176	Tesco Plc Com GBP 0.0633	63,733	0.05
5,396	Unilever Plc Com GBP 0.0003	314,318	0.23
1,090	United Utilities Group Plc Com GBP 0.0500	13,194	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
United Kingdom (<i>continued</i>)			
49,507	Vodafone Group Plc Com USD 0.2095	43,745	0.03
831	Whitbread Plc Com GBP 0.7680	28,465	0.02
	Total United Kingdom	4,899,602	3.64
United States			
1,173	3M Co Com USD 0.0100	142,733	0.11
3,762	Abbott Laboratories Com NPV	384,969	0.29
3,753	AbbVie Inc Com USD 0.0100	665,599	0.49
956	Adobe Inc Com USD 0.0001	496,103	0.37
3,313	Advanced Micro Devices Inc Com USD 0.0100	444,647	0.33
178	AECOM Com USD 0.0100	16,103	0.01
2,400	AES Corp Com USD 0.0100	37,142	0.03
1,148	Aflac Inc Com USD 0.1000	114,458	0.08
637	Agilent Technologies Inc Com USD 0.0100	82,248	0.06
528	Air Products and Chemicals Inc Com USD 1.0000	133,014	0.10
918	Airbnb Inc Com USD 0.0001	97,290	0.07
340	Akamai Technologies Inc Com USD 0.0100	31,282	0.02
248	Albemarle Corp Com USD 0.0100 **	20,220	0.02
200	Albertsons Cos Inc Com USD 0.0100	3,545	0.00
265	Alexandria Real Estate Equities Inc Reits USD 0.0100	28,626	0.02
198	Align Technology Inc Com USD 0.0001	42,433	0.03
515	Alliant Energy Corp Com USD 0.0100	27,111	0.02
600	Allstate Corp Com USD 0.0100	102,416	0.08
268	Ally Financial Inc Com USD 0.0100	10,457	0.01
300	Alnylam Pharmaceuticals Inc Com USD 0.0100	71,196	0.05
12,762	Alphabet Inc Class 'A' Com USD 0.0010	1,883,689	1.40
10,932	Alphabet Inc Class 'C' Com USD 0.0010	1,630,665	1.21
3,833	Altria Group Inc Com USD 0.3330	186,196	0.14
20,103	Amazon.com Inc Com USD 0.0100	3,241,834	2.41
600	Ameren Corp Com USD 0.0100	44,725	0.03
1,123	American Electric Power Co Inc Com USD 6.5000	101,739	0.08
1,259	American Express Co Com USD 0.2000	294,191	0.22
73	American Financial Group Inc Com NPV	8,812	0.01
200	American Homes 4 Rent Class 'A' Reits USD 0.0100	7,186	0.01
1,514	American International Group Inc Com USD 2.5000	105,388	0.08
944	American Tower Corp Reits USD 0.0100	191,086	0.14
400	American Water Works Co Inc Com USD 0.0100	51,719	0.04
244	Ameriprise Financial Inc Com USD 0.0100	99,072	0.07
450	AMETEK Inc Com USD 0.0100	69,539	0.05
1,144	Amgen Inc Com USD 0.0001	345,019	0.26
2,512	Amphenol Corp Com USD 0.0010	153,071	0.11
1,103	Analog Devices Inc Com USD 0.1670	234,013	0.17
512	Annaly Capital Management Inc Reits USD 0.0100	9,325	0.01
184	ANSYS Inc Com USD 0.0100	53,430	0.04
800	APA Corp Com USD 0.6250 **	20,591	0.02
883	Apollo Global Management Inc Com USD 0.0001	92,321	0.07
31,489	Apple Inc Com USD 0.0000	6,514,573	4.84
1,824	Applied Materials Inc Com USD 0.0100	325,054	0.24
630	AppLovin Corp Com USD 0.0000	52,858	0.04
956	Archer-Daniels-Midland Co Com NPV	52,675	0.04

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%) (<i>continued</i>)		
	United States (<i>continued</i>)		
400	Ares Management Corp Com NPV	52,905	0.04
599	Arista Networks Inc Com USD 0.0001	191,232	0.14
479	Arthur J Gallagher & Co Com USD 1.0000	126,607	0.09
95	Assurant Inc Com USD 0.0100	16,852	0.01
14,649	AT&T Inc Com USD 1.0000	263,362	0.20
287	Atlassian Corp Com USD 0.0000	42,937	0.03
325	Atmos Energy Corp Com NPV	38,387	0.03
483	Autodesk Inc Com USD 0.0100	112,754	0.08
895	Automatic Data Processing Inc Com USD 0.1000	223,091	0.17
37	AutoZone Inc Com USD 0.0100	106,346	0.08
393	AvalonBay Communities Inc Reits USD 0.0100	80,144	0.06
1,500	Avantor Inc Com USD 0.0100 **	35,017	0.03
200	Avery Dennison Corp Com USD 1.0000	40,085	0.03
150	Axon Enterprise Inc Com USD 0.0000	49,458	0.04
2,200	Baker Hughes Co Com USD 0.0001	69,902	0.05
654	Ball Corp Com NPV	37,701	0.03
15,321	Bank of America Corp Com USD 0.0100	564,035	0.42
1,659	Bank of New York Mellon Corp Com USD 0.0100	102,247	0.08
200	Bath & Body Works Inc Com USD 0.5000	5,558	0.00
1,073	Baxter International Inc Com USD 1.0000	36,778	0.03
591	Becton Dickinson and Co Com USD 1.0000	129,428	0.10
600	Bentley Systems Inc Com USD 0.0100	27,900	0.02
2,776	Berkshire Hathaway Inc Com USD 0.0033	1,193,562	0.89
429	Best Buy Co Inc Com USD 0.1000	38,912	0.03
300	Biogen Inc Com USD 0.0005	55,496	0.04
400	BioMarin Pharmaceutical Inc Com USD 0.0010	32,961	0.02
100	Bio-Rad Laboratories Inc Com USD 0.0001	30,474	0.02
380	Bio-Techne Corp Com USD 0.0100	25,401	0.02
321	BlackRock Inc Com USD 0.0100	261,524	0.19
1,553	Blackstone Inc Com USD 0.00001	199,734	0.15
1,219	Block Inc Com USD 0.0000	72,772	0.05
1,204	Boeing Co Com USD 5.0000	188,981	0.14
75	Booking Holdings Inc Com USD 0.0080	264,877	0.20
300	Booz Allen Hamilton Holding Corp Com USD 0.0100	43,034	0.03
300	Boston Properties Inc Reits USD 0.0100	20,387	0.02
3,165	Boston Scientific Corp Com USD 0.0100	233,865	0.17
4,397	Bristol-Myers Squibb Co Com USD 0.1000	198,419	0.15
9,410	Broadcom Inc Com NPV	1,384,169	1.03
290	Broadridge Financial Solutions Inc Com USD 0.0100	55,768	0.04
500	Brown & Brown Inc Com USD 0.1000	47,488	0.04
625	Brown-Forman Corp Com USD 0.1500	25,742	0.02
300	Builders FirstSource Inc Com USD 0.0100	47,159	0.04
133	Burlington Stores Inc Com USD 0.0001	32,230	0.02
628	Cadence Design Systems Inc Com USD 0.0100	152,577	0.11
200	Caesars Entertainment Inc Com NPV **	6,801	0.01
409	Camden Property Trust Reits USD 0.0100	46,261	0.03
200	Campbell Soup Co Com USD 0.0375	8,984	0.01
809	Capital One Financial Corp Com USD 0.0100	107,387	0.08
496	Cardinal Health Inc Com NPV	50,510	0.04
100	Carlisle Cos Inc Com USD 1.0000	38,287	0.03
600	Carlyle Group Inc Com USD 1.0000 **	21,753	0.02

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%) (<i>continued</i>)		
	United States (<i>continued</i>)		
300	CarMax Inc Com USD 0.5000	22,915	0.02
1,698	Carrier Global Corp Com USD 0.0100	111,646	0.08
600	Catalent Inc Com USD 0.0100	33,044	0.02
1,044	Caterpillar Inc Com USD 1.0000	335,864	0.25
200	Cboe Global Markets Inc Com NPV	37,113	0.03
661	CBRE Group Inc Com USD 0.0100	68,757	0.05
300	CDW Corp Com USD 0.0100	61,155	0.05
154	Celanese Corp Com USD 0.0001	18,170	0.01
457	Celsius Holdings Inc Com USD 0.0010 **	15,701	0.01
369	Cencora Inc Com USD 0.0100	79,864	0.06
1,170	Centene Corp Com USD 0.0010	83,324	0.06
1,400	CenterPoint Energy Inc Com USD 0.0100	34,529	0.03
400	CF Industries Holdings Inc Com USD 0.0100	30,026	0.02
100	CH Robinson Worldwide Inc Com USD 0.1000	9,351	0.01
49	Charles River Laboratories International Inc Com USD 0.0100	8,754	0.01
3,246	Charles Schwab Corp Com USD 0.0100	190,907	0.14
251	Charter Communications Inc Com USD 0.0010	78,808	0.06
500	Cheniere Energy Inc Com USD 0.0030	83,684	0.06
250	Chesapeake Energy Corp Com USD 0.0100 **	16,824	0.01
3,841	Chevron Corp Com USD 0.7500	513,394	0.38
2,950	Chipotle Mexican Grill Inc Com USD 0.0100	149,459	0.11
458	Church & Dwight Co Inc Com USD 1.0000	42,155	0.03
636	Cigna Group Com USD 0.0100	207,888	0.15
317	Cincinnati Financial Corp Com USD 2.0000	39,243	0.03
178	Cintas Corp Com NPV	129,471	0.10
8,155	Cisco Systems Inc Com USD 0.0010	372,350	0.28
4,106	Citigroup Inc Com USD 0.0100	232,360	0.17
1,025	Citizens Financial Group Inc Com USD 0.0100	39,865	0.03
196	Clorox Co Com USD 1.0000	28,032	0.02
600	Cloudflare Inc Com USD 0.0010	44,524	0.03
789	CME Group Inc Com USD 0.0100	153,780	0.11
654	CMS Energy Corp Com USD 0.0100	40,094	0.03
8,828	Coca-Cola Co Com USD 0.2500	577,979	0.43
1,120	Cognizant Technology Solutions Corp Com USD 0.0100	78,690	0.06
400	Coinbase Global Inc Com USD 0.0000	66,261	0.05
1,656	Colgate-Palmolive Co Com USD 1.0000	159,331	0.12
8,640	Comcast Corp Com USD 0.0100	308,867	0.23
1,000	Conagra Brands Inc Com USD 5.0000	28,187	0.02
400	Confluent Inc Com USD 0.0000	7,668	0.01
2,590	ConocoPhillips Com USD 0.0100	266,254	0.20
762	Consolidated Edison Inc Com USD 0.1000	69,915	0.05
380	Constellation Brands Inc Com USD 0.0100	82,636	0.06
648	Constellation Energy Corp Com NPV	115,152	0.09
400	Cooper Cos Inc Com USD 0.1000	38,208	0.03
1,900	Copart Inc Com NPV	90,906	0.07
1,100	Corebridge Financial Inc Com NPV	29,376	0.02
1,696	Corning Inc Com USD 0.5000	64,123	0.05
140	Corpay Inc Com USD 0.0010	39,911	0.03
1,518	Corteva Inc Com USD 0.0100	78,581	0.06
845	CoStar Group Inc Com USD 0.0100	59,010	0.04
950	Costco Wholesale Corp Com USD 0.0050	765,888	0.57

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%) (<i>continued</i>)		
	United States (<i>continued</i>)		
1,600	Coterra Energy Inc Com USD 0.1000	35,168	0.03
500	Crowdstrike Holdings Inc Com NPV	125,251	0.09
821	Crown Castle Inc Reits USD 0.0100	83,086	0.06
402	Crown Holdings Inc Com USD 5.0000	32,835	0.02
4,232	CSX Corp Com USD 1.0000	131,024	0.10
259	Cummins Inc Com USD 2.5000	73,203	0.05
2,775	CVS Health Corp Com USD 0.0100	143,501	0.11
1,499	Danaher Corp Com USD 0.0100	364,708	0.27
246	Darden Restaurants Inc Com NPV	35,148	0.03
600	Datadog Inc Com USD 0.0000	63,019	0.05
100	DaVita Inc Com USD 0.0010 **	13,634	0.01
247	Dayforce Inc Com USD 0.0100 **	12,757	0.01
56	Deckers Outdoor Corp Com USD 0.0100	48,532	0.04
524	Deere & Co Com USD 1.0000	182,607	0.14
491	Dell Technologies Inc Com NPV	51,251	0.04
100	Delta Air Lines Inc Com USD 0.0001	3,839	0.00
1,069	Devon Energy Corp Com USD 0.1000	43,247	0.03
720	Dexcom Inc Com USD 0.0010	45,103	0.03
362	Diamondback Energy Inc Com USD 0.0100	63,809	0.05
100	Dick's Sporting Goods Inc Com USD 0.0100	21,408	0.02
692	Digital Realty Trust Inc Reits USD 0.0100	94,782	0.07
511	Discover Financial Services Com USD 0.0100	64,035	0.05
54	DocuSign Inc Com USD 0.0001	2,889	0.00
500	Dollar General Corp Com USD 0.8750	37,479	0.03
397	Dollar Tree Inc Com USD 0.0100	30,303	0.02
1,831	Dominion Energy Inc Com NPV	92,468	0.07
91	Domino's Pizza Inc Com USD 0.0100	34,053	0.03
605	DoorDash Inc Com USD 0.0000	70,349	0.05
300	Dover Corp Com USD 1.0000	50,419	0.04
1,462	Dow Inc Com USD 0.0100	70,769	0.05
615	DR Horton Inc Com USD 0.0100	104,876	0.08
900	DraftKings Inc Com USD 0.0001	28,051	0.02
400	DTE Energy Co Com NPV	45,178	0.03
1,663	Duke Energy Corp Com USD 0.0010	171,198	0.13
891	DuPont de Nemours Inc Com USD 0.0100	67,817	0.05
700	Dynatrace Inc Com USD 0.0010	32,012	0.02
237	Eastman Chemical Co Com USD 0.0100	21,919	0.02
1,151	eBay Inc Com USD 0.0010	61,455	0.05
532	Ecolab Inc Com USD 1.0000	121,684	0.09
931	Edison International Com NPV	73,200	0.05
1,153	Edwards Lifesciences Corp Com USD 1.0000	72,874	0.05
523	Electronic Arts Inc Com USD 0.0100	71,734	0.05
510	Elevance Health Inc Com USD 0.0100	256,585	0.19
1,708	Eli Lilly & Co Com NPV	1,481,357	1.10
100	EMCOR Group Inc Com USD 0.0100	35,510	0.03
1,181	Emerson Electric Co Com USD 0.5000	112,445	0.08
300	Enphase Energy Inc Com USD 0.0000	32,805	0.02
300	Entegris Inc Com USD 0.0100	31,404	0.02
432	Entergy Corp Com USD 0.0100	47,103	0.04
1,213	EOG Resources Inc Com USD 0.0100	141,168	0.10
100	EPAM Systems Inc Com USD 0.0010	18,137	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%) (<i>continued</i>)		
	United States (<i>continued</i>)		
800	EQT Corp Com NPV	24,219	0.02
227	Equifax Inc Com USD 1.2500	62,985	0.05
203	Equinix Inc Reits USD 0.0010	153,017	0.11
157	Equitable Holdings Inc Com USD 0.0100	6,031	0.00
290	Equity LifeStyle Properties Inc Reits USD 0.0100	19,050	0.01
755	Equity Residential Reits USD 0.0100	51,075	0.04
100	Erie Indemnity Co Com NPV	45,915	0.03
559	Essential Utilities Inc Com USD 0.5000	19,690	0.01
101	Essex Property Trust Inc Reits USD 0.0001	27,537	0.02
456	Estee Lauder Cos Inc Com USD 0.0100	37,760	0.03
495	Evergy Inc Com NPV	26,447	0.02
752	Eversource Energy Com USD 5.0000	45,878	0.03
400	Exact Sciences Corp Com USD 0.0100 **	22,293	0.02
2,157	Exelon Corp Com NPV	74,225	0.06
361	Expedia Group Inc Com USD 0.0010	45,362	0.03
353	Expeditors International of Washington Inc Com USD 0.0100	39,357	0.03
416	Extra Space Storage Inc Reits USD 0.0100	66,521	0.05
9,730	Exxon Mobil Corp Com NPV	1,036,730	0.77
100	F5 Inc Com NPV	18,353	0.01
57	FactSet Research Systems Inc Com USD 0.0100	21,774	0.02
54	Fair Isaac Corp Com USD 0.0100	84,411	0.06
1,235	Fastenal Co Com USD 0.0100	76,182	0.06
486	FedEx Corp Com USD 0.1000	131,179	0.10
397	Ferguson Enterprises Inc Com USD 0.0001	73,780	0.05
600	Fidelity National Financial Inc Com USD 0.0001	31,960	0.02
1,280	Fidelity National Information Services Inc Com USD 0.0100	95,344	0.07
1,500	Fifth Third Bancorp Com NPV	57,851	0.04
29	First Citizens BancShares Inc Com USD 1.0000	53,203	0.04
250	First Solar Inc Com USD 0.0010	51,353	0.04
1,218	FirstEnergy Corp Com USD 0.1000	48,328	0.04
1,307	Fiserv Inc Com USD 0.0100	206,163	0.15
8,489	Ford Motor Co Com USD 0.0100	85,818	0.06
1,443	Fortinet Inc Com USD 0.0010	100,002	0.07
707	Fortive Corp Com USD 0.0100	47,521	0.04
251	Fortune Brands Innovations Inc Com USD 0.0100	18,007	0.01
832	Fox Corp Class 'A' Com USD 0.0100	31,096	0.02
900	Fox Corp Class 'B' Com USD 0.0100	31,247	0.02
600	Franklin Resources Inc Com USD 0.1000	10,971	0.01
3,073	Freeport-McMoRan Inc Com USD 0.1000	122,931	0.09
323	Gaming & Leisure Properties Inc Reits NPV	15,180	0.01
164	Gartner Inc Com USD 0.0005	72,890	0.05
889	GE HealthCare Technologies Inc Com NPV	68,123	0.05
549	GE Vernova Inc Com USD 0.0100	99,692	0.07
1,200	Gen Digital Inc Com USD 0.0100	28,686	0.02
471	General Dynamics Corp Com USD 1.0000	127,381	0.09
2,299	General Electric Co Com USD 0.0100	362,681	0.27
1,175	General Mills Inc Com USD 0.1000	76,737	0.06
2,981	General Motors Co Com USD 0.0100	134,063	0.10
317	Genuine Parts Co Com USD 1.0000	41,028	0.03
2,679	Gilead Sciences Inc Com USD 0.0010	191,202	0.14
571	Global Payments Inc Com NPV	57,265	0.04

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%) (<i>continued</i>)		
	United States (<i>continued</i>)		
382	GoDaddy Inc Com USD 0.0010	57,775	0.04
704	Goldman Sachs Group Inc Com USD 0.0100	324,524	0.24
397	Graco Inc Com USD 1.0000	29,894	0.02
1,900	Halliburton Co Com USD 2.5000	53,366	0.04
506	Hartford Financial Services Group Inc Com USD 0.0100	53,073	0.04
438	HCA Healthcare Inc Com USD 0.0100	156,535	0.12
2,700	Healthpeak Properties Inc Reits USD 1.0000	54,346	0.04
265	HEICO Corp Class 'A' Com USD 0.0100	47,903	0.04
129	HEICO Corp Com USD 0.0100 **	29,900	0.02
500	Henry Schein Inc Com USD 0.0100 **	31,868	0.02
295	Hershey Co Com USD 1.0000	51,452	0.04
642	Hess Corp Com USD 1.0000	80,075	0.06
2,800	Hewlett Packard Enterprise Co Com USD 0.0100	48,998	0.04
374	HF Sinclair Corp Com NPV	16,603	0.01
599	Hilton Worldwide Holdings Inc Com USD 0.0100	118,858	0.09
500	Hologic Inc Com USD 0.0100	36,697	0.03
2,141	Home Depot Inc Com USD 0.0500	712,764	0.53
1,401	Honeywell International Inc Com USD 1.0000	263,151	0.20
600	Hormel Foods Corp Com USD 0.0147	17,644	0.01
1,725	Host Hotels & Resorts Inc Reits USD 0.0100	27,584	0.02
883	Howmet Aerospace Inc Com NPV	77,108	0.06
1,999	HP Inc Com USD 0.0100	65,339	0.05
100	Hubbell Inc Com USD 0.0100	36,130	0.03
122	HubSpot Inc Com USD 0.0010	55,006	0.04
300	Humana Inc Com USD 0.1667	96,071	0.07
3,100	Huntington Bancshares Inc Com USD 0.0100	41,925	0.03
100	Huntington Ingalls Industries Inc Com USD 0.0100	25,546	0.02
116	IDEX Corp Com USD 0.0100	21,639	0.02
145	IDEXX Laboratories Inc Com USD 0.1000	63,053	0.05
605	Illinois Tool Works Inc Com USD 0.0100	138,381	0.10
308	Illumina Inc Com USD 0.0100	36,563	0.03
448	Incyte Corp Com USD 0.0010	26,575	0.02
864	Ingersoll Rand Inc Com USD 0.0100	71,382	0.05
100	Insulet Corp Com USD 0.0010	18,319	0.01
9,094	Intel Corp Com USD 0.0010	181,075	0.13
1,241	Intercontinental Exchange Inc Com USD 0.0100	181,122	0.13
1,973	International Business Machines Corp Com USD 0.2000	360,288	0.27
571	International Flavors & Fragrances Inc Com USD 0.1250	53,644	0.04
700	International Paper Co Com USD 1.0000	30,621	0.02
845	Interpublic Group of Cos Inc Com USD 0.1000	24,894	0.02
604	Intuit Inc Com USD 0.0100	343,913	0.26
763	Intuitive Surgical Inc Com USD 0.0010	339,576	0.25
997	Invitation Homes Inc Reits USD 0.0100	33,182	0.02
428	IQVIA Holdings Inc Com USD 0.0100	97,266	0.07
833	Iron Mountain Inc Reits USD 0.0100	85,234	0.06
300	Jabil Inc Com USD 0.0010	29,618	0.02
91	Jack Henry & Associates Inc Com USD 0.0100	14,225	0.01
330	Jacobs Solutions Inc Com NPV	44,982	0.03
244	JB Hunt Transport Services Inc Com USD 0.0100	38,179	0.03
200	JM Smucker Co Com NPV	20,721	0.02
5,217	Johnson & Johnson Com USD 1.0000	781,725	0.58

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%) (<i>continued</i>)		
	United States (<i>continued</i>)		
6,194	JPMorgan Chase & Co Com USD 1.0000	1,257,938	0.93
1,033	Juniper Networks Inc Com USD 0.0000	36,284	0.03
600	Kellogg Co Com USD 0.2500	43,695	0.03
3,739	Kenvue Inc Com NPV	74,145	0.06
2,300	Keurig Dr Pepper Inc Com USD 0.0100	76,071	0.06
2,695	KeyCorp Com USD 1.0000	41,536	0.03
288	Keysight Technologies Inc Com NPV	40,100	0.03
753	Kimberly-Clark Corp Com USD 1.2500	98,409	0.07
853	Kimco Realty Corp Reits USD 0.0100	17,925	0.01
4,352	Kinder Morgan Inc Com USD 0.0100	84,807	0.06
1,282	KKR & Co Inc Com USD 0.0100	143,349	0.11
268	KLA Corp Com USD 0.0010	198,398	0.15
700	Knight-Swift Transportation Holdings Inc Com USD 0.0100	33,125	0.02
1,833	Kraft Heinz Co Com USD 0.0100	58,671	0.04
1,500	Kroger Co Com USD 1.0000	72,107	0.05
385	L3Harris Technologies Inc Com USD 1.0000	82,318	0.06
200	Labcorp Holdings Inc Com USD 0.1000	41,538	0.03
285	Lam Research Corp Com USD 0.0010	211,390	0.16
300	Lamb Weston Holdings Inc Com USD 1.0000 **	16,782	0.01
761	Las Vegas Sands Corp Com USD 0.0010	26,806	0.02
400	Lattice Semiconductor Corp Com USD 0.0100	17,114	0.01
300	Leidos Holdings Inc Com USD 0.0001	42,961	0.03
548	Lennar Corp Com USD 0.1000	90,134	0.07
82	Lennox International Inc Com USD 0.0100	43,722	0.03
462	Liberty Media Corp-Liberty Formula One Com NPV	32,577	0.02
229	Live Nation Entertainment Inc Com USD 0.0100	20,206	0.02
600	LKQ Corp Com USD 0.0100	22,544	0.02
456	Lockheed Martin Corp Com USD 1.0000	234,035	0.17
251	Loews Corp Com USD 0.0100	18,581	0.01
1,242	Lowe's Cos Inc Com USD 0.5000	278,830	0.21
194	LPL Financial Holdings Inc Com NPV	39,319	0.03
200	Lululemon Athletica Inc Com USD 0.0050	46,882	0.03
308	M&T Bank Corp Com USD 0.5000	47,890	0.04
100	Manhattan Associates Inc Com USD 0.0100	23,889	0.02
1,300	Marathon Oil Corp Com USD 1.0000	33,648	0.03
836	Marathon Petroleum Corp Com USD 0.0100	133,772	0.10
33	Markel Group Inc Com NPV	47,721	0.04
582	Marriott International Inc Com USD 0.0100	123,398	0.09
1,043	Marsh & McLennan Cos Inc Com USD 1.0000	214,376	0.16
134	Martin Marietta Materials Inc Com USD 0.0100	64,665	0.05
1,880	Marvell Technology Inc Com USD 0.0020	129,489	0.10
467	Masco Corp Com USD 1.0000	33,566	0.02
1,763	Mastercard Inc Com USD 0.0001	769,833	0.57
879	Match Group Inc Com USD 0.0010	29,549	0.02
500	McCormick & Co Inc Com NPV	36,151	0.03
1,602	McDonald's Corp Com USD 0.0100	417,773	0.31
316	McKesson Corp Com USD 0.0100	160,178	0.12
98	MercadoLibre Inc Com USD 0.0010	182,530	0.14
5,467	Merck & Co Inc Com USD 0.5000	585,027	0.43
4,687	Meta Platforms Inc Com USD 0.0000	2,207,408	1.64
1,328	MetLife Inc Com USD 0.0100	92,956	0.07

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%) (<i>continued</i>)		
	United States (<i>continued</i>)		
47	Mettler-Toledo International Inc Com USD 0.0100	61,105	0.05
626	MGM Resorts International Com USD 0.0100	21,259	0.02
1,200	Microchip Technology Inc Com USD 0.0010	89,070	0.07
2,224	Micron Technology Inc Com USD 0.1000	193,367	0.14
15,157	Microsoft Corp Com USD 0.0000	5,711,980	4.24
400	MicroStrategy Inc Com USD 0.0010 **	47,853	0.04
300	Mid-America Apartment Communities Inc Reits USD 0.0100	44,007	0.03
706	Moderna Inc Com USD 0.0001	49,367	0.04
100	Molina Healthcare Inc Com USD 0.0010	31,601	0.02
400	Molson Coors Beverage Co Com USD 0.0100	19,503	0.01
2,945	Mondelez International Inc Com NPV	191,056	0.14
124	MongoDB Inc Com USD 0.0010	32,576	0.02
103	Monolithic Power Systems Inc Com USD 0.0010	86,974	0.06
1,661	Monster Beverage Corp Com NPV	70,723	0.05
356	Moody's Corp Com USD 0.0100	156,866	0.12
2,679	Morgan Stanley Com USD 0.0100	250,764	0.19
422	Mosaic Co Com NPV	10,892	0.01
358	Motorola Solutions Inc Com USD 0.0100	142,967	0.11
184	MSCI Inc Com USD 0.0100	96,511	0.07
544	Nasdaq Inc Com USD 0.0100	35,425	0.03
545	NetApp Inc Com USD 0.0010	59,438	0.04
909	Netflix Inc Com USD 0.0010	575,957	0.43
100	Neurocrine Biosciences Inc Com USD 0.0010	11,479	0.01
2,500	Newmont Corp Com USD 1.6000	120,585	0.09
900	News Corp Com USD 0.0100	23,035	0.02
4,427	NextEra Energy Inc Com USD 0.0100	321,996	0.24
2,597	NIKE Inc Com NPV	195,485	0.15
624	NiSource Inc Com USD 0.0100	18,637	0.01
76	Nordson Corp Com NPV	17,615	0.01
536	Norfolk Southern Corp Com USD 1.0000	124,042	0.09
400	Northern Trust Corp Com USD 1.6667	32,961	0.02
271	Northrop Grumman Corp Com USD 1.0000	128,096	0.10
600	NRG Energy Inc Com USD 0.0100	46,080	0.03
499	Nucor Corp Com USD 0.4000	68,482	0.05
53,650	NVIDIA Corp Com USD 0.0010	5,785,708	4.29
5	NVR Inc Com USD 0.0100	41,433	0.03
1,367	Occidental Petroleum Corp Com USD 0.2000	70,369	0.05
300	Okta Inc Com NPV	21,338	0.02
400	Old Dominion Freight Line Inc Com USD 0.1000	69,672	0.05
488	Omnicom Group Inc Com USD 0.1500	44,277	0.03
927	ON Semiconductor Corp Com USD 0.0100	65,214	0.05
1,255	ONEOK Inc Com USD 0.0100	104,717	0.08
3,593	Oracle Corp Com USD 0.0100	458,628	0.34
134	O'Reilly Automotive Inc Com USD 0.0100	136,793	0.10
889	Otis Worldwide Corp Com USD 0.0100	76,050	0.06
1,050	Ovintiv Inc Com NPV	40,628	0.03
300	Owens Corning Com USD 0.0010	45,730	0.03
1,136	PACCAR Inc Com USD 1.0000	98,709	0.07
203	Packaging Corp of America Com USD 0.0100	38,429	0.03
4,009	Palantir Technologies Inc Com USD 0.0010	114,015	0.08
686	Palo Alto Networks Inc Com USD 0.0001	224,795	0.17

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
United States (<i>continued</i>)			
285	Parker-Hannifin Corp Com USD 0.5000	154,537	0.11
731	Paychex Inc Com USD 0.0100	86,645	0.06
200	Paycom Software Inc Com USD 0.0100	29,412	0.02
200	Paylocity Holding Corp Com USD 0.0010	29,163	0.02
2,253	PayPal Holdings Inc Com NPV	147,425	0.11
2,928	PepsiCo Inc Com USD 0.0170	457,307	0.34
12,156	Pfizer Inc Com USD 0.0500	318,588	0.24
4,300	PG&E Corp Com NPV	76,529	0.06
3,068	Philip Morris International Inc Com NPV	341,723	0.25
931	Phillips 66 Com NPV	118,013	0.09
1,300	Pinterest Inc Com USD 0.0000	37,629	0.03
871	PNC Financial Services Group Inc Com USD 5.0000	145,644	0.11
58	Pool Corp Com USD 0.0010	18,424	0.01
543	PPG Industries Inc Com USD 1.6667	63,640	0.05
1,600	PPL Corp Com USD 0.0100	46,125	0.03
547	Principal Financial Group Inc Com USD 0.0100	40,236	0.03
5,098	Procter & Gamble Co Com NPV	790,054	0.59
1,262	Progressive Corp Com USD 1.0000	287,539	0.21
1,994	Prologis Inc Reits USD 0.0100	230,258	0.17
801	Prudential Financial Inc Com USD 0.0100	87,677	0.07
300	PTC Inc Com USD 0.0100	48,538	0.04
821	Public Service Enterprise Group Inc Com NPV	59,893	0.04
297	Public Storage Reits USD 0.1000	92,226	0.07
500	PulteGroup Inc Com USD 0.0100	59,468	0.04
700	Pure Storage Inc Com USD 0.0001	32,436	0.02
200	Qorvo Inc Com USD 0.0001	20,940	0.02
2,388	Qualcomm Inc Com USD 0.0001	378,188	0.28
318	Quanta Services Inc Com USD 0.0000	79,042	0.06
388	Quest Diagnostics Inc Com USD 0.0100	55,022	0.04
385	Raymond James Financial Inc Com USD 0.0100	41,589	0.03
1,754	Realty Income Corp Reits USD 1.0000	98,420	0.07
200	Regency Centers Corp Reits USD 0.0100	13,134	0.01
210	Regeneron Pharmaceuticals Inc Com USD 0.0010	224,758	0.17
2,006	Regions Financial Corp Com USD 0.0100	42,443	0.03
112	Reliance Inc Com NPV	29,004	0.02
505	Republic Services Inc Com USD 0.0100	94,991	0.07
357	ResMed Inc Com USD 0.0040	79,024	0.06
200	Revvity Inc Com USD 1.0000	22,141	0.02
3,173	Rivian Automotive Inc Com USD 0.0010 **	40,505	0.03
2,290	Robinhood Markets Inc Com USD 0.0001	41,625	0.03
900	ROBLOX Corp Com USD 0.0001	35,767	0.03
209	Rockwell Automation Inc Com USD 1.0000	51,364	0.04
300	Roku Inc Com USD 0.0001	18,368	0.01
825	Rollins Inc Com USD 1.0000	37,400	0.03
215	Roper Technologies Inc Com USD 0.0100	107,686	0.08
697	Ross Stores Inc Com USD 0.0100	94,837	0.07
261	RPM International Inc Com USD 0.0100	27,411	0.02
3,095	RTX Corp Com USD 1.0000	344,871	0.26
700	S&P Global Inc Com USD 1.0000	324,571	0.24
2,053	Salesforce Inc Com USD 0.0010	469,061	0.35
400	Samsara Inc Com USD 0.0001	14,841	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%) (<i>continued</i>)		
	United States (<i>continued</i>)		
200	SBA Communications Corp Reits USD 0.0100	40,954	0.03
22	SEI Investments Co Com USD 0.0100	1,344	0.00
1,342	Sempra Com NPV	99,635	0.07
443	ServiceNow Inc Com USD 0.0010	342,185	0.25
541	Sherwin-Williams Co Com USD 1.0000	180,530	0.13
705	Simon Property Group Inc Reits USD 0.0001	106,588	0.08
237	Skyworks Solutions Inc Com USD 0.2500	23,464	0.02
26	Smith (A.O.) Corp Com USD 1.000	1,966	0.00
1,200	Snap Inc Com USD 0.0000	10,126	0.01
76	Snap-on Inc Com USD 1.0000	19,482	0.01
560	Snowflake Inc Com NPV	57,791	0.04
493	Solventum Corp Com NPV	28,554	0.02
2,306	Southern Co Com USD 5.0000	179,997	0.13
600	Southwest Airlines Co Com USD 1.0000 **	15,676	0.01
662	SS&C Technologies Holdings Inc Com USD 0.0100	44,909	0.03
211	Stanley Black & Decker Inc Com USD 2.5000	19,512	0.01
2,466	Starbucks Corp Com USD 0.0010	210,687	0.16
854	State Street Corp Com USD 1.0000	67,200	0.05
300	Steel Dynamics Inc Com USD 0.0050	32,390	0.02
712	Stryker Corp Com USD 0.1000	231,836	0.17
388	Sun Communities Inc Reits USD 0.0100	47,405	0.04
108	Super Micro Computer Inc Com USD 0.0010 **	42,706	0.03
999	Synchrony Financial Com USD 0.0010	45,361	0.03
371	Synopsys Inc Com USD 0.0100	174,148	0.13
1,088	Sysco Corp Com USD 1.0000	76,639	0.06
337	T Rowe Price Group Inc Com USD 0.2000	32,284	0.02
400	Take-Two Interactive Software Inc Com USD 0.0100	58,437	0.04
500	Targa Resources Corp Com USD 0.0010	66,356	0.05
1,043	Target Corp Com USD 0.0833	144,752	0.11
100	Teledyne Technologies Inc Com USD 0.0100	39,100	0.03
58	Teleflex Inc Com USD 1.0000	12,847	0.01
226	Teradyne Inc Com USD 0.1250	27,917	0.02
6,152	Tesla Inc Com USD 0.0010	1,189,994	0.88
1,961	Texas Instruments Inc Com USD 1.0000	379,728	0.28
75	Texas Pacific Land Corp Com USD 0.0100	58,873	0.04
410	Textron Inc Com USD 0.1250	33,781	0.03
830	Thermo Fisher Scientific Inc Com USD 1.0000	461,205	0.34
2,408	TJX Cos Inc Com USD 1.0000	255,114	0.19
1,138	T-Mobile US Inc Com USD 0.0001	204,303	0.15
400	Toro Co Com USD 1.0000	33,463	0.02
268	Tractor Supply Co Com USD 0.0080	64,779	0.05
953	Trade Desk Inc Com USD 0.000001	89,996	0.07
200	Tradeweb Markets Inc Com USD 0.0100	21,364	0.02
105	TransDigm Group Inc Com USD 0.0100	130,262	0.10
400	TransUnion Com USD 0.0100	34,984	0.03
512	Travelers Cos Inc Com NPV	105,494	0.08
500	Trimble Inc Com NPV	25,608	0.02
2,883	Truist Financial Corp Com USD 5.0000	115,799	0.09
200	Twilio Inc Com USD 0.0010	11,340	0.01
100	Tyler Technologies Inc Com USD 0.0100	53,110	0.04
585	Tyson Foods Inc Com USD 0.1000	33,988	0.03

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 99.22%) (<i>continued</i>)		
	United States (<i>continued</i>)		
3,994	Uber Technologies Inc Com USD 0.0000	263,873	0.20
505	UDR Inc Reits USD 0.0100	20,307	0.02
100	U-Haul Holding Co Com NPV	6,175	0.00
78	Ulta Beauty Inc Com NPV	24,864	0.02
1,334	Union Pacific Corp Com USD 2.5000	308,631	0.23
1,591	United Parcel Service Inc Com USD 0.0100	184,771	0.14
155	United Rentals Inc Com USD 0.0100	103,799	0.08
55	United Therapeutics Corp Com USD 0.0100	18,064	0.01
1,964	UnitedHealth Group Inc Com USD 0.0100	1,047,206	0.78
152	Universal Health Services Inc Com USD 0.0100	32,678	0.02
3,396	US Bancorp Com USD 0.0100	144,903	0.11
732	Valero Energy Corp Com USD 0.0100	97,033	0.07
327	Veeva Systems Inc Com USD 0.0000	63,941	0.05
611	Ventas Inc Reits USD 0.2500	34,284	0.03
460	Veralto Corp Com USD 0.0100	46,723	0.03
222	VeriSign Inc Com USD 0.0010	36,883	0.03
264	Verisk Analytics Inc Com USD 0.0010	65,069	0.05
9,094	Verizon Communications Inc Com USD 0.1000	343,254	0.25
496	Vertex Pharmaceuticals Inc Com USD 0.0100	222,207	0.16
800	Vertiv Holdings Co Com USD 0.0001	60,009	0.04
2,600	Viatis Inc Com NPV	28,375	0.02
1,837	Vici Properties Inc Reits USD 0.0100	55,563	0.04
3,430	Visa Inc Com USD 0.0001	856,400	0.64
735	Vistra Corp Com USD 0.0100	56,727	0.04
300	Vulcan Materials Co Com USD 1.0000	66,459	0.05
1,576	Walgreens Boots Alliance Inc Com USD 0.0100 **	13,170	0.01
9,592	Walmart Inc Com USD 0.1000	669,248	0.50
3,936	Walt Disney Co Com USD 0.0100	321,380	0.24
5,089	Warner Bros Discovery Inc Com NPV	36,045	0.03
877	Waste Management Inc Com USD 0.0100	168,000	0.12
117	Waters Corp Com USD 0.0100	36,609	0.03
34	Watsco Inc Com USD 0.5000 **	14,603	0.01
704	WEC Energy Group Inc Com USD 0.0100	59,168	0.04
7,864	Wells Fargo & Co Com USD 1.6660	415,402	0.31
1,166	Welltower Inc Reits USD 1.0000	127,123	0.09
131	West Pharmaceutical Services Inc Com USD 0.2500	37,118	0.03
656	Western Digital Corp Com USD 0.0100	38,872	0.03
379	Westinghouse Air Brake Technologies Corp Com USD 0.0100	58,060	0.04
16	Westlake Corp Com USD 0.0100	2,102	0.00
1,242	Weyerhaeuser Co Reits USD 1.2500	34,211	0.03
2,649	Williams Cos Inc Com USD 1.0000	109,535	0.08
200	Williams-Sonoma Inc Com USD 0.0100 **	24,271	0.02
451	Workday Inc Com USD 0.0010	107,235	0.08
271	WP Carey Inc Reits USD 0.0010	14,695	0.01
738	WR Berkley Corp Com USD 0.2000	39,804	0.03
100	WW Grainger Inc Com USD 0.5000	88,980	0.07
149	Wynn Resorts Ltd Com USD 0.0100	10,349	0.01
1,200	Xcel Energy Inc Com USD 2.5000	66,380	0.05
500	Xylem Inc Com NPV	62,124	0.05
600	Yum! Brands Inc Com NPV	73,134	0.05
92	Zebra Technologies Corp Com USD 0.0100	28,706	0.02

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Global Developed Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 99.22%) (<i>continued</i>)			
United States (<i>continued</i>)			
100	Zillow Group Inc Com USD 0.0001 **	4,996	0.00
354	Zimmer Biomet Holdings Inc Com USD 0.0100	36,925	0.03
970	Zoetis Inc Com USD 0.0100	160,796	0.12
530	Zoom Video Communications Inc Com USD 0.0010	33,077	0.02
200	Zscaler Inc Com USD 0.0010	36,133	0.03
	Total United States	92,359,513	68.56
	Total Equities	133,518,250	99.12
Warrants (31 August 2023: 0.00%)			
100	Constellation Software Inc Com NPV	-	0.00
	Total Warrants	-	0.00
Financial Derivative Instruments			
Futures Contracts (31 August 2023: 0.01%)			
No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Gains on Futures Contracts		
3	MSCI EAFE Index Future September 2024	14,769	0.01
2	S&P 500 Emini Future September 2024	14,418	0.01
	Unrealised Gains on Futures Contracts	29,187	0.02
	Net Unrealised Gains on Futures Contracts	29,187	0.02
	Total Financial Derivative Instruments	29,187	0.02
	Total Value of Investments	133,547,437	99.14
	Cash*	806,449	0.60
	Other Net Assets	356,661	0.26
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	134,710,547	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for the futures margin of EUR 11,640 which is held with Goldman Sachs for the futures contracts.

The counterparty for the open futures contracts is Goldman Sachs.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Core Treasury Long Bond Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.89%)			
France			
14,445,000	French Republic Government Bonds OAT 3.25% 25/05/2045**	14,177,767	5.51
14,850,000	French Republic Government Bonds OAT 2.00% 25/05/2048**	11,463,754	4.45
3,335,000	French Republic Government Bonds OAT 3.00% 25/06/2049	3,109,287	1.21
16,120,000	French Republic Government Bonds OAT 1.50% 25/05/2050**	10,851,823	4.22
15,065,000	French Republic Government Bonds OAT 0.75% 25/05/2052**	7,928,107	3.08
14,950,000	French Republic Government Bonds OAT 0.75% 25/05/2053**	7,668,303	2.98
12,135,000	French Republic Government Bonds OAT 3.00% 25/05/2054	10,985,209	4.27
9,777,000	French Republic Government Bonds OAT 4.00% 25/04/2055	10,641,189	4.13
6,875,000	French Republic Government Bonds OAT 3.25% 25/05/2055	6,497,975	2.52
10,235,000	French Republic Government Bonds OAT 4.00% 25/04/2060**	11,247,037	4.37
8,042,000	French Republic Government Bonds OAT 1.75% 25/05/2066	5,126,775	1.99
6,455,000	French Republic Government Bonds OAT 0.50% 25/05/2072**	2,382,670	0.93
Total France		102,079,896	39.66
Germany			
21,310,000	Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2046**	21,143,782	8.21
24,740,000	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/08/2048**	19,106,207	7.42
26,130,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050**	13,783,052	5.36
7,770,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050	4,107,533	1.60
22,170,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2052	11,160,600	4.34
18,780,000	Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053**	16,040,186	6.23
6,580,000	Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053	5,630,506	2.19
10,525,000	Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2054	10,487,952	4.07
Total Germany		101,459,818	39.42
Netherlands			
25,442,000	Netherlands Government Bonds 2.75% 15/01/2047**	25,563,104	9.93
21,675,000	Netherlands Government Bonds 0.00% 15/01/2052**	10,636,573	4.14
17,200,000	Netherlands Government Bonds 2.00% 15/01/2054	14,723,372	5.72
Total Netherlands		50,923,049	19.79
Total Government Bonds		254,462,763	98.87

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Core Treasury Long Bond Index Fund (*continued*)

	Fair Value EUR	% of Net Assets
Total Value of Investments	254,462,763	98.87
Cash*	1,255,002	0.48
Other Net Assets	1,661,126	0.65
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	257,378,891	100.00

Country classifications are based on country of incorporation.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2023: 100.07%)		
	Belgium		
459	Titan Cement International SA Com NPV	14,550	0.01
	Total Belgium	14,550	0.01
	Bermuda		
112,900	Alibaba Health Information Technology Ltd Com HKD 0.0100 **	39,358	0.04
117,500	Alibaba Pictures Group Ltd Com HKD 0.2500	5,035	0.01
54,000	Beijing Enterprises Water Group Ltd Com HKD 0.1000	14,260	0.01
41,000	China Gas Holdings Ltd Com HKD 0.0100	31,340	0.03
12,700	China Resources Gas Group Ltd Com HKD 0.1000	38,684	0.04
92,800	China Ruyi Holdings Ltd Com HKD 0.0200 **	24,290	0.03
36,610	COSCO Shipping Ports Ltd Com HKD 0.1000	19,674	0.02
29,386	Hopson Development Holdings Ltd Com HKD 0.1000 **	9,121	0.01
48,000	Kunlun Energy Co Ltd Com HKD 0.0100	43,418	0.04
5,750	Shenzhen International Holdings Ltd Com HKD 1.0000	4,149	0.00
	Total Bermuda	229,329	0.23
	Brazil		
6,100	Allos SA Com NPV	22,196	0.02
7,018	Alpargatas SA Pref NPV	8,620	0.01
66,302	Ambev SA Com NPV	136,016	0.14
6,700	Atacadao SA Com NPV	9,587	0.01
8,029	Auren Energia SA Com NPV	14,588	0.01
90,685	B3 SA - Brasil Bolsa Balcao Com NPV	183,433	0.18
22,583	Banco Bradesco SA Com NPV	50,939	0.05
71,004	Banco Bradesco SA Pref NPV	177,150	0.18
16,352	Banco BTG Pactual SA Com NPV	92,759	0.09
25,300	Banco do Brasil SA Com NPV	113,490	0.11
3,600	Banco Santander Brasil SA Com NPV	18,033	0.02
9,600	BB Seguridade Participacoes SA Com NPV	56,249	0.06
6,450	Bradespar SA Pref NPV	20,033	0.02
12,294	BRF SA Com NPV	51,442	0.05
13,337	CCR SA Com NPV	28,190	0.03
21,359	Centrais Eletricas Brasileiras SA Com NPV	142,252	0.14
3,300	Centrais Eletricas Brasileiras SA Pref NPV	24,289	0.02
6,600	Cia de Saneamento Basico do Estado de Sao Paulo Com NPV	99,736	0.10
6,700	Cia de Transmissao de Energia Eletrica Paulista Pref NPV	26,410	0.03
28,471	Cia Energetica de Minas Gerais Pref NPV	52,821	0.05
10,000	Cia Siderurgica Nacional SA Com NPV	18,919	0.02
22,400	Companhia Paranaense de Energia Com NPV	33,518	0.03
22,300	Companhia Paranaense de Energia Pref NPV	37,103	0.04
21,360	Cosan SA Com NPV	45,523	0.05
4,200	CPFL Energia SA Com NPV	22,840	0.02
11,600	Embraer SA Com NPV	86,657	0.09
5,900	Energisa SA Com NPV	44,527	0.04
5,254	Eneva SA Com NPV	11,005	0.01
1,100	Engie Brasil Energia SA Com NPV	7,925	0.01
15,809	Equatorial Energia SA Com NPV	86,249	0.09
1,041	Equatorial Energia SA Com NPV	316	0.00

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
Brazil (<i>continued</i>)			
18,954	Gerdau SA Pref NPV	55,332	0.06
4,200	GPS Participacoes e Empreendimentos SA Com NPV	12,093	0.01
9,900	Grupo Mateus SA Com NPV	12,445	0.01
78,799	Hapvida Participacoes e Investimentos SA Com NPV	53,298	0.05
6,800	Hypera SA Com NPV	30,959	0.03
4,100	Itau Unibanco Holding SA Com NPV	20,805	0.02
72,523	Itau Unibanco Holding SA Pref NPV	424,584	0.42
84,203	Itausa SA Pref NPV	147,218	0.15
21,400	JBS SA Com NPV	119,482	0.12
16,218	Klabin SA Com NPV	55,856	0.06
1	Klabin SA Perf NPV	1	0.00
13,911	Localiza Rent a Car SA Com NPV	91,805	0.09
140	Localiza Rent a Car SA Com NPV	907	0.00
18,647	Lojas Renner SA Com NPV	50,598	0.05
7,297	Magazine Luiza SA Com NPV	14,155	0.01
11,500	Metalurgica Gerdau SA Pref NPV	19,244	0.02
6,057	Multiplan Empreendimentos Imobiliarios SA Com NPV	24,774	0.02
16,635	Natura & Co Holding SA Com NPV	35,957	0.04
8,900	Petro Rio SA Com NPV	66,501	0.07
54,050	Petroleo Brasileiro SA Com NPV	370,237	0.37
85,500	Petroleo Brasileiro SA Pref NPV	536,975	0.54
1,300	Porto Seguro SA Com NPV	7,063	0.01
17,968	Raia Drogasil SA Com NPV	78,995	0.08
11,664	Rede D'Or Sao Luiz SA Com NPV	59,411	0.06
18,724	Rumo SA Com NPV	65,264	0.06
1,200	Sao Martinho SA Com NPV	5,306	0.00
23,300	Sendas Distribuidora SA Com NPV	35,571	0.04
11,131	Suzano SA Com NPV	97,661	0.10
7,839	Telefonica Brasil SA Com NPV	64,813	0.06
12,400	TIM SA Com NPV	35,329	0.04
8,300	TOTVS SA Com NPV	39,681	0.04
3,800	Transmissora Alianca de Energia Eletrica SA Com NPV	21,489	0.02
8,400	Ultrapar Participacoes SA Com NPV	31,302	0.03
1,760	Unipar Carbocloro SA Pref NPV	13,274	0.01
6,600	Usinas Siderurgicas de Minas Gerais SA Usiminas Pref NPV	6,559	0.01
56,700	Vale SA Com NPV	538,897	0.54
19,400	Vibra Energia SA Com NPV	79,597	0.08
23,024	WEG SA Com NPV	198,885	0.20
Total Brazil		5,245,138	5.24
Cayman Islands			
41,500	3SBio Inc Com USD 0.0000	29,127	0.03
2,371	Airtac International Group Com TWD 10.0000	57,920	0.06
7,000	Akeso Inc Com USD 0.0000 **	39,807	0.04
1,000	Alchip Technologies Ltd Com TWD 10.0000	74,838	0.07
253,068	Alibaba Group Holding Ltd Com USD 0.0000	2,387,278	2.39
1,800	Angelalign Technology Inc Com USD 0.0001 **	11,435	0.01
19,800	ANTA Sports Products Ltd Com HKD 0.1000	176,117	0.18
1,302	Autohome Inc ADR USD 0.0100	29,595	0.03
32,340	Baidu Inc Com USD 0.0000	310,693	0.31

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
Cayman Islands (<i>continued</i>)			
9,700	BeiGene Ltd Com USD 0.0001	131,329	0.13
3,829	Bilibili Inc Com USD 0.0001	50,821	0.05
40,000	Blue Moon Group Holdings Ltd Com HKD 0.0100 **	8,663	0.01
50,000	Bosideng International Holdings Ltd Com USD 0.0000	22,179	0.02
19,940	C&D International Investment Group Ltd Com HKD 0.1000 **	29,145	0.03
21,574	Chailease Holding Co Ltd Com TWD 10.0000	88,648	0.09
35,000	China Conch Venture Holdings Ltd Com HKD 0.0100 **	24,687	0.02
48,000	China Feihe Ltd Com USD 0.0000	23,293	0.02
21,500	China Hongqiao Group Ltd Com USD 0.0100	26,644	0.03
9,000	China Literature Ltd Com USD 0.0001 **	25,746	0.03
26,100	China Medical System Holdings Ltd Com USD 0.0050	21,523	0.02
14,000	China Meidong Auto Holdings Ltd Com HKD 0.1000	2,821	0.00
38,000	China Mengniu Dairy Co Ltd Com HKD 0.1000	58,446	0.06
42,388	China Resources Land Ltd Com HKD 0.1000	108,741	0.11
4,011	China Resources Microelectronics Ltd Com CNY 1.0000	17,748	0.02
10,600	China Resources Mixc Lifestyle Services Ltd Com USD 0.0000	31,797	0.03
30,000	China State Construction International Holdings Ltd Com HKD 0.0250	38,637	0.04
39,662	Country Garden Services Holdings Co Ltd Com USD 0.0001 **	20,533	0.02
1,000	Daqo New Energy Corp ADR NPV **	13,307	0.01
6,500	East Buy Holding Ltd Com USD 0.0000 **	9,787	0.01
12,000	ENN Energy Holdings Ltd Com HKD 0.1000	70,741	0.07
11,800	Full Truck Alliance Co Ltd ADR USD 0.0000	77,288	0.08
322,000	GCL Technology Holdings Ltd Com HKD 0.1000 **	43,260	0.04
5,732	GDS Holdings Ltd Com USD 0.0001	11,034	0.01
82,000	Geely Automobile Holdings Ltd Com HKD 0.0200	83,764	0.08
11,000	Genscript Biotech Corp Com USD 0.0010 **	15,059	0.02
8,200	Giant Biogene Holding Co Ltd Com USD 0.0000	39,175	0.04
12,500	Greentown China Holdings Ltd Com HKD 0.1000	8,947	0.01
32,580	H World Group Ltd Com USD 0.0000	92,824	0.09
27,000	Haidilao International Holding Ltd Com USD 0.0000	41,027	0.04
11,000	Haitian International Holdings Ltd Com HKD 0.1000	27,773	0.03
20,000	Hansoh Pharmaceutical Group Co Ltd Com HKD 0.0000	46,234	0.05
5,000	Hengan International Group Co Ltd Com HKD 0.1000	14,506	0.01
8,400	Hygeia Healthcare Holdings Co Ltd Com USD 0.0000	19,049	0.02
22,500	Innovent Biologics Inc Com USD 0.0000	110,620	0.11
5,411	iQIYI Inc ADR USD 0.0001	10,510	0.01
75,600	J&T Global Express Ltd Com USD 0.0000 **	52,885	0.05
15,900	JD Health International Inc Com USD 0.0000 **	43,367	0.04
39,800	JD Logistics Inc Com USD 0.0000	44,021	0.04
39,450	JD.com Inc Com USD 0.0000	489,798	0.49
802	JOYY Inc ADR USD 0.0000	24,917	0.03
5,400	Kanzhun Ltd ADR USD 0.0000	60,786	0.06
9,808	KE Holdings Inc ADR USD 0.0000	131,494	0.13
10,500	Kingboard Holdings Ltd Com HKD 0.1000	19,336	0.02
17,700	Kingboard Laminates Holdings Ltd Com HKD 0.1000 **	12,751	0.01
56,000	Kingdee International Software Group Co Ltd Com HKD 0.0250	40,017	0.04
15,000	Kingsoft Corp Ltd Com USD 0.0005	37,264	0.04
41,300	Kuaishou Technology Com USD 0.0000	192,766	0.19
17,028	Li Auto Inc Com USD 0.0001	155,504	0.16
39,208	Li Ning Co Ltd Com HKD 0.1000	66,571	0.07
36,251	Longfor Group Holdings Ltd Com HKD 0.1000 **	36,989	0.04

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) <i>(continued)</i>			
Cayman Islands <i>(continued)</i>			
4,429	Lufax Holding Ltd ADR USD 0.0000	9,083	0.01
79,160	Meituan Com USD 0.0000	1,083,672	1.08
1,148	MINISO Group Holding Ltd ADR USD 0.0000 **	17,040	0.02
12,000	Minth Group Ltd Com HKD 0.1000	17,317	0.02
26,450	NetEase Inc Com USD 0.0001	391,193	0.39
22,200	New Oriental Education & Technology Group Inc Com USD 0.0010	120,844	0.12
18,555	NIO Inc Com USD 0.0003 **	72,206	0.07
1,000	Parade Technologies Ltd Com TWD 10.0000	22,677	0.02
10,613	PDD Holdings Inc ADR USD 0.0000	921,506	0.92
9,400	Pop Mart International Group Ltd Com USD 0.0001	49,916	0.05
1,404	Qifu Technology Inc ADR USD 0.0000	33,600	0.03
10,724	RLX Technology Inc ADR USD 0.0000 **	16,373	0.02
23,000	Sany Heavy Equipment International Holdings Co Ltd Com HKD 0.1000 **	12,014	0.01
77,523	Seazen Group Ltd Com HKD 0.0010	14,096	0.01
391,000	SenseTime Group Inc Com USD 0.0000 **	53,436	0.05
12,000	Shenzhou International Group Holdings Ltd Com HKD 0.1000	89,504	0.09
5,000	Silergy Corp Com TWD 2.5000	66,578	0.07
103,250	Sino Biopharmaceutical Ltd Com HKD 0.0250	38,625	0.04
40,000	Smoores International Holdings Ltd Com USD 0.0100 **	41,880	0.04
8,100	Sunny Optical Technology Group Co Ltd Com HKD 0.1000	45,311	0.05
7,216	TAL Education Group ADR NPV	52,414	0.05
93,700	Tencent Holdings Ltd Com HKD 0.0000	4,145,508	4.14
10,119	Tencent Music Entertainment Group ADR USD 0.0001	95,440	0.10
34,000	Tingyi Cayman Islands Holding Corp Com USD 0.0050	41,268	0.04
21,600	Tongcheng Travel Holdings Ltd Com USD 0.0005	36,424	0.04
49,000	Topsports International Holdings Ltd Com HKD 0.0000	16,514	0.02
7,818	Trip.com Group Ltd Com USD 0.0013	335,202	0.34
6,100	Tuya Inc ADR USD 0.0000	8,542	0.01
36,000	Uni-President China Holdings Ltd Com HKD 0.0100 **	28,727	0.03
5,215	Vipshop Holdings Ltd ADR USD 0.0001	59,080	0.06
80,000	Want Want China Holdings Ltd Com NPV	41,787	0.04
2,202	Weibo Corp ADR USD 0.0003	14,880	0.01
52,500	WuXi Biologics Cayman Inc Com USD 0.0000	68,222	0.07
218,600	Xiaomi Corp Com USD 0.0000	493,696	0.49
58,774	Xinyi Solar Holdings Ltd Com HKD 0.1000 **	20,762	0.02
20,200	XPeng Inc Com USD 0.0000 **	74,514	0.07
32,500	Xtep International Holdings Ltd Com HKD 0.0100 **	19,536	0.02
20,941	Yadea Group Holdings Ltd Com USD 0.0000 **	26,679	0.03
13,000	Yihai International Holding Ltd Com USD 0.0000	17,616	0.02
18,190	Zai Lab Ltd Com USD 0.0000 **	32,106	0.03
6,000	Zhen Ding Technology Holding Ltd Com TWD 10.0000	22,960	0.02
15,500	Zhongsheng Group Holdings Ltd Com HKD 0.0001	16,067	0.02
Total Cayman Islands		14,776,397	14.77
Chile			
662,055	Banco de Chile Com NPV	75,409	0.08
1,326	Banco de Credito e Inversiones SA Com NPV	36,569	0.04
1,534	Banco Itau Chile SA Com NPV	16,173	0.02
1,161,579	Banco Santander Chile Com NPV	53,792	0.05
25,383	Cencosud SA Com NPV	46,268	0.05

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
Chile (<i>continued</i>)			
397,921	Cia Sud Americana de Vapores SA Com NPV	21,768	0.02
101,774	Colbun SA Com NPV	12,234	0.01
8,217	Embotelladora Andina SA Pref NPV	23,487	0.02
22,825	Empresas CMPC SA Com NPV	35,488	0.04
8,986	Empresas Copec SA Com NPV	53,011	0.05
203,491	Enel Americas SA Com NPV	19,629	0.02
494,710	Enel Chile SA Com NPV	24,133	0.02
14,239	Falabella SA Com NPV	45,316	0.05
1,958,232	Latam Airlines Group SA Com NPV	22,787	0.02
2,123	Sociedad Quimica y Minera de Chile SA Pref NPV	74,468	0.07
	Total Chile	560,532	0.56
China			
5,500	360 Security Technology Inc Com CNY 1.0000	4,908	0.00
1,334	Advanced Micro-Fabrication Equipment Inc China Com CNY 1.0000	22,966	0.02
6,000	AECC Aviation Power Co Ltd Com CNY 1.0000	27,152	0.03
95,100	Agricultural Bank of China Ltd Class 'A' Com CNY 1.0000	54,796	0.05
450,500	Agricultural Bank of China Ltd Class 'H' Com CNY 1.0000	180,007	0.18
13,647	Aier Eye Hospital Group Co Ltd Com CNY 1.0000	16,875	0.02
17,400	Air China Ltd Class 'A' Com CNY 1.0000	15,482	0.02
18,000	Air China Ltd Class 'H' Com CNY 1.0000	6,963	0.01
14,800	Aluminum Corp of China Ltd Class 'A' Com CNY 1.0000	12,886	0.01
50,000	Aluminum Corp of China Ltd Class 'H' Com CNY 1.0000	28,317	0.03
2,900	Angel Yeast Co Ltd Com CNY 1.0000	11,556	0.01
8,400	Anhui Conch Cement Co Ltd Class 'A' Com CNY 1.0000	22,401	0.02
11,500	Anhui Conch Cement Co Ltd Class 'H' Com CNY 1.0000 **	22,482	0.02
600	Anhui Gujing Distillery Co Ltd Class 'A' Com CNY 1.0000	13,157	0.01
1,350	Anhui Gujing Distillery Co Ltd Class 'B' Com CNY 1.0000	16,417	0.02
700	Anjoy Foods Group Co Ltd Com CNY 1.0000	6,808	0.01
840	Asymchem Laboratories Tianjin Co Ltd Com CNY 1.0000	6,818	0.01
33,000	AviChina Industry & Technology Co Ltd Com CNY 1.0000	12,765	0.01
16,100	Bank of Beijing Co Ltd Com CNY 1.0000	10,775	0.01
47,800	Bank of China Ltd Class 'A' Com CNY 1.0000	29,187	0.03
1,288,000	Bank of China Ltd Class 'H' Com CNY 1.0000	528,073	0.53
52,400	Bank of Communications Co Ltd Class 'A' Com CNY 1.0000	47,493	0.05
92,000	Bank of Communications Co Ltd Class 'H' Com CNY 1.0000	60,202	0.06
6,700	Bank of Hangzhou Co Ltd Com CNY 1.0000	10,881	0.01
29,500	Bank of Jiangsu Co Ltd Com CNY 1.0000	29,219	0.03
9,800	Bank of Nanjing Co Ltd Com CNY 1.0000	12,393	0.01
10,330	Bank of Ningbo Co Ltd Com CNY 1.0000	26,666	0.03
16,900	Bank of Shanghai Co Ltd Com CNY 1.0000	15,253	0.02
23,600	Baoshan Iron & Steel Co Ltd Com CNY 1.0000	17,930	0.02
10,500	Beijing Enlight Media Co Ltd Com CNY 1.0000	9,530	0.01
560	Beijing Kingsoft Office Software Inc Com CNY 1.0000	13,007	0.01
2,800	Beijing Shunxin Agriculture Co Ltd Com CNY 1.0000	5,447	0.01
1,500	Beijing Tongrentang Co Ltd Com CNY 1.0000	6,725	0.01
2,755	Beijing United Information Technology Co Ltd Com CNY 1.0000	6,926	0.01
1,421	Beijing Wantai Biological Pharmacy Enterprise Co Ltd Com CNY 1.0000	12,859	0.01
71,900	BOE Technology Group Co Ltd Class 'A' Com CNY 1.0000	35,379	0.04
1,900	BYD Co Ltd Class 'A' Com CNY 1.0000	60,411	0.06

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) <i>(continued)</i>			
China <i>(continued)</i>			
15,000	BYD Co Ltd Class 'H' Com CNY 1.0000	419,028	0.42
5,800	C&S Paper Co Ltd Com CNY 1.0000	4,872	0.00
757	Cambricon Technologies Corp Ltd Com CNY 1.0000	24,770	0.02
3,000	CanSino Biologics Inc Com CNY 1.0000 **	6,344	0.01
159,000	CGN Power Co Ltd Com CNY 1.0000	58,560	0.06
700	Changchun High & New Technology Industry Group Inc Com CNY 1.0000	7,346	0.01
900	Changzhou Xingyu Automotive Lighting Systems Co Ltd Com CNY 1.0000	13,389	0.01
3,500	Chaozhou Three-Circle Group Co Ltd Com CNY 1.0000	14,010	0.01
9,700	China Baoan Group Co Ltd Com CNY 1.0000	9,398	0.01
38,200	China CITIC Bank Corp Ltd Class 'A' Com CNY 1.0000	29,948	0.03
118,000	China CITIC Bank Corp Ltd Class 'H' Com CNY 1.0000	61,636	0.06
44,000	China Coal Energy Co Ltd 'H' Com CNY 1.0000	47,494	0.05
8,000	China Communications Services Corp Ltd Com CNY 1.0000	3,697	0.00
12,000	China Construction Bank Corp Class 'A' Com CNY 1.0000	11,519	0.01
1,396,000	China Construction Bank Corp Class 'H' Com CNY 1.0000	892,482	0.89
6,700	China CSSC Holdings Ltd Com CNY 1.0000	32,771	0.03
27,600	China Eastern Airlines Corp Ltd Class 'A' Com CNY 1.0000	13,335	0.01
89,400	China Energy Engineering Corp Ltd Com CNY 1.0000	24,274	0.02
77,100	China Everbright Bank Co Ltd Class 'A' Com CNY 1.0000	30,075	0.03
47,093	China Galaxy Securities Co Ltd Class 'H' Com CNY 1.0000	22,526	0.02
6,200	China Greatwall Technology Group Co Ltd Com CNY 1.0000	6,347	0.01
35,600	China International Capital Corp Ltd Com CNY 1.0000 **	34,510	0.03
14,287	China Jushi Co Ltd Com CNY 1.0000	18,231	0.02
102,000	China Life Insurance Co Ltd Class 'H' Com CNY 1.0000	139,634	0.14
65,000	China Longyuan Power Group Corp Ltd Com CNY 1.0000 **	45,922	0.05
23,400	China Merchants Bank Co Ltd Class 'A' Com CNY 1.0000	95,902	0.10
57,500	China Merchants Bank Co Ltd Class 'H' Com CNY 1.0000	215,435	0.22
12,900	China Merchants Property Development Co Ltd Com CNY 1.0000	18,435	0.02
7,900	China Merchants Securities Co Ltd Com CNY 1.0000	14,733	0.01
11,700	China Merchants Shekou Industrial Zone Holdings Co Ltd Com CNY 1.0000	13,766	0.01
49,600	China Minsheng Banking Corp Ltd Class 'A' Com CNY 1.0000	21,687	0.02
97,380	China Minsheng Banking Corp Ltd Class 'H' Com CNY 1.0000	31,692	0.03
72,000	China Molybdenum Co Ltd Class 'H' Com CNY 0.2000	53,035	0.05
90,950	China National Building Material Co Ltd Com CNY 1.0000	23,701	0.02
16,900	China National Chemical Engineering Co Ltd Com CNY 1.0000	14,779	0.01
21,000	China National Nuclear Power Co Ltd Com CNY 1.0000	29,286	0.03
9,200	China Northern Rare Earth Group High-Tech Co Ltd Com CNY 1.0000	19,726	0.02
6,100	China Oilfield Services Ltd Class 'A' Com CNY 1.0000	11,516	0.01
20,000	China Oilfield Services Ltd Class 'H' Com CNY 1.0000	16,933	0.02
3,200	China Pacific Insurance Group Co Ltd Class 'A' Com CNY 1.0000	12,091	0.01
41,800	China Pacific Insurance Group Co Ltd Class 'H' Com CNY 1.0000	98,518	0.10
56,800	China Petroleum & Chemical Corp Class 'A' Com CNY 1.0000	49,309	0.05
358,000	China Petroleum & Chemical Corp Class 'H' Com CNY 1.0000	219,752	0.22
32,500	China Railway Group Ltd Class 'A' Com CNY 1.0000	23,864	0.02
71,000	China Railway Group Ltd Class 'H' Com CNY 1.0000	29,767	0.03
1,430	China Resources Sanjiu Medical & Pharmaceutical Co Ltd Com CNY 1.0000	8,190	0.01
9,400	China Shenhua Energy Co Ltd Class 'A' Com CNY 1.0000	48,590	0.05
51,000	China Shenhua Energy Co Ltd Class 'H' Com CNY 1.0000	199,056	0.20
36,300	China Southern Airlines Co Ltd Class 'A' Com CNY 1.0000	26,376	0.03
59,600	China State Construction Engineering Corp Ltd Com CNY 1.0000	40,951	0.04
67,000	China Suntien Green Energy Corp Ltd Com CNY 1.0000	25,607	0.03

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) <i>(continued)</i>			
China <i>(continued)</i>			
54,800	China Three Gorges Renewables Group Co Ltd Com CNY 1.0000	31,925	0.03
2,600	China Tourism Group Duty Free Corp Ltd Class 'A' Com CNY 1.0000	20,221	0.02
1,900	China Tourism Group Duty Free Corp Ltd Class 'H' Com CNY 1.0000 **	10,067	0.01
716,000	China Tower Corp Ltd Com CNY 1.0000	79,608	0.08
25,500	China United Network Communications Ltd Com CNY 1.0000	15,083	0.01
35,700	China Vanke Co Ltd Class 'A' Com CNY 1.0000 **	16,994	0.02
20,500	China Vanke Co Ltd Class 'H' Com CNY 1.0000	17,666	0.02
22,222	China Yangtze Power Co Ltd Com CNY 1.0000	83,227	0.08
1,600	China Zhenhua Group Science & Technology Co Ltd Com CNY 1.0000	7,693	0.01
15,418	Chongqing Changan Automobile Co Ltd Class 'A' Com CNY 1.0000	23,762	0.02
26,000	Chongqing Rural Commercial Bank Co Ltd Com CNY 1.0000	11,443	0.01
4,500	Chongqing Zhifei Biological Products Co Ltd Com CNY 1.0000	13,222	0.01
12,970	Citic Pacific Special Steel Group Co Ltd Com CNY 1.0000	19,063	0.02
22,260	Citic Securities Co Ltd Class 'A' Com CNY 1.0000	54,738	0.05
15,400	Citic Securities Co Ltd Class 'H' Com CNY 1.0000	21,011	0.02
4,780	Contemporary Ampere Technology Co Ltd Com CNY 1.0000	112,325	0.11
26,000	COSCO Shipping Energy Transportation Co Ltd Class 'H' Com CNY 1.0000 **	25,806	0.03
24,210	COSCO Shipping Holdings Co Ltd Class 'A' Com CNY 1.0000	38,639	0.04
35,900	COSCO Shipping Holdings Co Ltd Class 'H' Com CNY 1.0000	44,489	0.04
31,500	CRRC Corp Ltd Class 'A' Com CNY 1.0000	28,671	0.03
35,000	CRRC Corp Ltd Class 'H' Com CNY 1.0000	19,174	0.02
6,400	CSC Financial Co Ltd Com CNY 1.0000	15,681	0.02
28,657	CSG Holding Co Ltd Com CNY 1.0000	7,501	0.01
31,200	Daqin Railway Co Ltd Com CNY 1.0000	24,301	0.02
98,000	Datang International Power Generation Co Ltd Com CNY 1.0000 **	16,912	0.02
600	Dong-E-E-Jiao Co Ltd Com CNY 1.0000	3,814	0.00
8,900	Dongfang Electric Corp Ltd Com CNY 1.0000	15,498	0.02
22,861	East Money Information Co Ltd Com CNY 1.0000	31,474	0.03
1,900	Ecovacs Robotics Co Ltd Com CNY 1.0000	9,729	0.01
9,100	ENN Natural Gas Co Ltd Com CNY 1.0000	20,498	0.02
2,351	Eve Energy Co Ltd Com CNY 1.0000	10,040	0.01
7,900	Everbright Securities Co Ltd Com CNY 1.0000	14,794	0.01
7,000	Flat Glass Group Co Ltd Com CNY 0.2500	8,594	0.01
32,300	Focus Media Information Technology Co Ltd Com CNY 1.0000	23,593	0.02
7,525	Foshan Haitian Flavouring & Food Co Ltd Com CNY 1.0000	35,493	0.04
15,800	Foxconn Industrial Internet Co Ltd Com CNY 1.0000	41,229	0.04
4,400	Fujian Sunner Development Co Ltd Com CNY 1.0000	6,826	0.01
6,400	Fuyao Glass Industry Group Co Ltd Class 'A' Com CNY 1.0000	33,022	0.03
6,900	Fuyao Glass Industry Group Co Ltd Class 'H' Com CNY 1.0000	42,123	0.04
1,740	Ganfeng Lithium Co Ltd Class 'A' Com CNY 1.0000	6,062	0.01
8,480	Ganfeng Lithium Co Ltd Class 'H' Com CNY 1.0000	17,011	0.02
45,400	GD Power Development Co Ltd Com CNY 1.0000	30,963	0.03
21,500	GEM Co Ltd Com CNY 1.0000	16,362	0.02
18,100	Gemdale Corp Com CNY 1.0000	8,122	0.01
22,000	GF Securities Co Ltd Class 'A' Com CNY 1.0000	15,925	0.02
13,000	GF Securities Co Ltd Class 'H' Com CNY 1.0000	19,621	0.02
1,348	GigaDevice Semiconductor Inc Com CNY 1.0000	12,438	0.01
800	Ginlong Technologies Co Ltd Com CNY 1.0000	6,078	0.01
8,100	GoerTek Inc Com CNY 1.0000	21,931	0.02
3,800	Gotion High-tech Co Ltd Com CNY 1.0000	9,039	0.01

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as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
China (<i>continued</i>)			
42,500	Great Wall Motor Co Ltd Class 'H' Com CNY 1.0000	55,228	0.06
3,800	Gree Electric Appliances Inc of Zhuhai Com CNY 1.0000	19,231	0.02
42,280	Guangdong Electric Power Development Co Ltd Com CNY 1.0000	9,500	0.01
3,500	Guangdong Haid Group Co Ltd Com CNY 1.0000	17,262	0.02
3,600	Guangdong Xinbao Electrical Appliances Holdings Co Ltd Com CNY 1.0000	5,915	0.01
15,300	Guanghui Energy Co Ltd Com CNY 1.0000	11,624	0.01
72,000	Guangshen Railway Co Ltd Com CNY 1.0000 **	17,762	0.02
15,000	Guangzhou Automobile Group Co Ltd Class 'A' Com CNY 1.0000	14,150	0.01
5,900	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd Class 'A' Com CNY 1.0000	21,653	0.02
4,960	Guangzhou Tinci Materials Technology Co Ltd Com CNY 1.0000	9,073	0.01
17,700	Guosen Securities Co Ltd Com CNY 1.0000	20,397	0.02
7,300	Guosheng Financial Holding Inc Com CNY 1.0000	8,710	0.01
16,300	Guotai Junan Securities Co Ltd Class 'H' Com CNY 1.0000	30,669	0.03
5,200	Haier Smart Home Co Ltd Class 'A' Com CNY 1.0000	16,393	0.02
38,800	Haier Smart Home Co Ltd Class 'H' Com CNY 1.0000	108,074	0.11
21,900	Haitong Securities Co Ltd Class 'A' Com CNY 1.0000	24,065	0.02
52,000	Haitong Securities Co Ltd Class 'H' Com CNY 1.0000 **	20,898	0.02
4,000	Hang Zhou Great Star Industrial Co Ltd Com CNY 1.0000	13,635	0.01
2,688	Hangzhou First Applied Material Co Ltd Com CNY 1.0000	5,273	0.01
2,300	Hangzhou Oxygen Plant Group Co Ltd Com CNY 1.0000	5,316	0.01
3,500	Hangzhou Silan Microelectronics Co Ltd Com CNY 1.0000	8,441	0.01
1,500	Hangzhou Tigermed Consulting Co Ltd Class 'A' Com CNY 1.0000	9,727	0.01
3,600	Henan Shuanghui Investment & Development Co Ltd Com CNY 1.0000	10,656	0.01
6,100	Hengli Petrochemical Co Ltd Com CNY 1.0000	10,443	0.01
11,600	Hengyi Petrochemical Co Ltd Com CNY 1.0000	8,991	0.01
7,000	Hisense Home Appliances Group Co Ltd Com CNY 1.0000 **	16,377	0.02
1,100	Hithink RoyalFlush Information Network Co Ltd Com CNY 1.0000	14,430	0.01
1,000	Hoshine Silicon Industry Co Ltd Com CNY 1.0000	6,353	0.01
28,000	Huadian Power International Corp Ltd Com CNY 1.0000 **	13,361	0.01
3,300	Huadong Medicine Co Ltd Com CNY 1.0000	12,401	0.01
8,200	HuaiBei Mining Holdings Co Ltd Com CNY 1.0000	15,115	0.01
5,590	Hualan Biological Engineering Inc Com CNY 1.0000	10,739	0.01
19,400	Huaneng Power International Inc Class 'A' Com CNY 1.0000	17,163	0.02
68,000	Huaneng Power International Inc Class 'H' Com CNY 1.0000	35,519	0.04
14,900	Huatai Securities Co Ltd Class 'A' Com CNY 1.0000	23,894	0.02
8,200	Huatai Securities Co Ltd Class 'H' Com CNY 1.0000	8,158	0.01
12,500	Huaxia Bank Co Ltd Com CNY 1.0000	9,593	0.01
4,800	Huayu Automotive Systems Co Ltd Com CNY 1.0000	9,025	0.01
700	Huizhou Desay Sv Automotive Co Ltd Com CNY 1.0000	8,137	0.01
4,800	Humanwell Healthcare Group Co Ltd Com CNY 1.0000	12,268	0.01
1,298	Hundsun Technologies Inc Com CNY 1.0000	2,702	0.00
3,453	Hygon Information Technology Co Ltd Com CNY 1.0000	34,946	0.03
2,300	Iflytek Co Ltd Com CNY 1.0000	10,083	0.01
560	Imeik Technology Development Co Ltd Com CNY 1.0000	10,348	0.01
73,200	Industrial & Commercial Bank of China Ltd Class 'A' Com CNY 1.0000	55,801	0.06
1,167,500	Industrial & Commercial Bank of China Ltd Class 'H' Com CNY 1.0000	607,125	0.61
21,200	Industrial Bank Co Ltd Com CNY 1.0000	44,618	0.04
32,760	Industrial Securities Co Ltd Com CNY 1.0000	21,591	0.02
90,000	Inner Mongolia BaoTou Steel Union Co Ltd Com CNY 1.0000	16,521	0.02
21,000	Inner Mongolia ERDOS Resources Co Ltd Com CNY 1.0000	15,690	0.02

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
China (<i>continued</i>)			
24,800	Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd Com CNY 1.0000	12,171	0.01
6,023	Inner Mongolia Yili Industrial Group Co Ltd Com CNY 1.0000	17,375	0.02
6,300	Inner Mongolia Yitai Coal Co Ltd Com CNY 1.0000	10,808	0.01
2,700	Intco Medical Technology Co Ltd Com CNY 1.0000	9,327	0.01
6,076	JA Solar Technology Co Ltd Com CNY 1.0000	7,660	0.01
3,420	Jafron Biomedical Co Ltd Com CNY 1.0000	10,934	0.01
2,600	Jason Furniture Hangzhou Co Ltd Com CNY 1.0000	7,974	0.01
5,500	JCET Group Co Ltd Com CNY 1.0000	22,892	0.02
11,100	Jiangsu Eastern Shenghong Co Ltd Com CNY 1.0000	11,023	0.01
18,000	Jiangsu Expressway Co Ltd Com CNY 1.0000	16,031	0.02
2,876	Jiangsu Hengli Hydraulic Co Ltd Com CNY 1.0000	18,698	0.02
6,432	Jiangsu Hengrui Pharmaceuticals Co Ltd Com CNY 1.0000	36,183	0.04
1,200	Jiangsu King's Luck Brewery JSC Ltd Com CNY 1.0000	5,990	0.01
2,400	Jiangsu Yanghe Brewery Joint-Stock Co Ltd Class 'A' Com CNY 1.0000	25,051	0.02
1,430	Jiangsu Yangnong Chemical Co Ltd Com CNY 1.0000	9,224	0.01
10,100	Jiangsu Zhongtian Technology Co Ltd Com CNY 1.0000	16,686	0.02
20,000	Jiangxi Copper Co Ltd Class 'H' Com CNY 1.0000	30,483	0.03
1,100	JiuGui Liquor Co Ltd Com CNY 1.0000	5,149	0.00
18,029	Jointown Pharmaceutical Group Co Ltd Com CNY 1.0000	10,710	0.01
3,000	Jonjee Hi-Tech Industrial And Commercial Holding Co Ltd Com CNY 1.0000	6,719	0.01
1,200	Kweichow Moutai Co Ltd Com CNY 1.0000	220,767	0.22
8,400	Lao Feng Xiang Co Ltd Com CNY 1.0000	26,174	0.03
2,704	Laobaixing Pharmacy Chain JSC Com CNY 1.0000	4,653	0.00
7,300	LB Group Co Ltd Com CNY 1.0000	15,168	0.01
7,700	Lens Technology Co Ltd Com CNY 1.0000	17,246	0.02
24,100	Lingyi iTech Guangdong Co Com CNY 1.0000	25,745	0.03
13,892	LONGi Green Energy Technology Co Ltd Com CNY 1.0000	24,456	0.02
10,749	Luxshare Precision Industry Co Ltd Com CNY 1.0000	54,015	0.05
1,600	Luzhou Laojiao Co Ltd Com CNY 1.0000	24,329	0.02
2,850	Mango Excellent Media Co Ltd Com CNY 1.0000	7,034	0.01
15,800	Meinian Onehealth Healthcare Holdings Co Ltd Com CNY 1.0000	6,989	0.01
130,000	Metallurgical Corp of China Ltd Class 'H' Com CNY 1.0000	20,627	0.02
7,800	Ming Yang Smart Energy Group Ltd Com CNY 1.0000	9,078	0.01
872	Montage Technology Co Ltd Com CNY 1.0000	5,850	0.01
4,250	Muyuan Foods Co Ltd Com CNY 1.0000	20,891	0.02
12,969	NARI Technology Co Ltd Com CNY 1.0000	40,703	0.04
700	NAURA Technology Group Co Ltd Com CNY 1.0000	28,401	0.03
3,600	New China Life Insurance Co Ltd Class 'A' Com CNY 1.0000	15,167	0.01
6,400	New China Life Insurance Co Ltd Class 'H' Com CNY 1.0000	12,542	0.01
12,700	New Hope Liuhe Co Ltd Com CNY 1.0000	14,587	0.01
4,400	Ninestar Corp Com CNY 1.0000	13,983	0.01
1,260	Ningbo Deye Technology Co Ltd Com CNY 1.0000	14,565	0.01
2,500	Ningbo Orient Wires & Cables Co Ltd Com CNY 1.0000	15,351	0.02
8,400	Ningbo Shanshan Co Ltd Com CNY 1.0000	7,571	0.01
2,320	Ningbo Tuopu Group Co Ltd Com CNY 1.0000	9,955	0.01
28,200	Nongfu Spring Co Ltd Com CNY 0.1000 **	92,756	0.09
10,200	Offcn Education Technology Co Ltd Com CNY 1.0000	2,444	0.00
12,400	OFILM Group Co Ltd Com CNY 1.0000	13,167	0.01
12,416	Orient Securities Co Ltd Class 'A' Com CNY 1.0000	13,327	0.01
94,500	People's Insurance Co Group of China Ltd Com CNY 1.0000	32,287	0.03

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) <i>(continued)</i>			
China <i>(continued)</i>			
5,400	Perfect World Co Ltd Com CNY 1.0000	5,232	0.01
27,700	PetroChina Co Ltd Class 'A' Com CNY 1.0000	31,533	0.03
296,000	PetroChina Co Ltd Class 'H' Com CNY 1.0000	242,374	0.24
9,900	Pharmaron Beijing Co Ltd Class 'H' Com CNY 1.0000 **	10,251	0.01
111,010	PICC Property & Casualty Co Ltd Com CNY 1.0000	129,855	0.13
26,300	Ping An Bank Co Ltd Com CNY 1.0000	34,063	0.03
12,600	Ping An Insurance Group Co of China Ltd Class 'A' Com CNY 1.0000	70,721	0.07
97,000	Ping An Insurance Group Co of China Ltd Class 'H' Com CNY 1.0000	420,163	0.42
15,400	Poly Developments and Holdings Group Co Ltd Com CNY 1.0000	15,941	0.02
4,100	Postal Savings Bank of China Co Ltd Class 'A' Com CNY 1.0000	2,472	0.00
167,000	Postal Savings Bank of China Co Ltd Class 'H' Com CNY 1.0000 **	81,041	0.08
18,100	Power Construction Corp of China Ltd Com CNY 1.0000	11,075	0.01
700	Pylon Technologies Co Ltd Com CNY 1.0000	3,694	0.00
10,000	Qinghai Salt Lake Industry Co Ltd Com CNY 1.0000	18,650	0.02
1,524	Raytron Technology Co Ltd Com CNY 1.0000	4,921	0.00
2,500	Remegen Co Ltd Com CNY 1.0000 **	3,608	0.00
8,900	SAIC Motor Corp Ltd Com CNY 1.0000	14,250	0.01
8,400	Sany Heavy Industry Co Ltd Com CNY 1.0000	17,261	0.02
3,517	Satellite Chemical Co Ltd Com CNY 1.0000	7,339	0.01
3,400	Seazen Holdings Co Ltd Com CNY 1.0000	4,447	0.00
2,600	Seres Group Co Ltd Com CNY 1.0000	25,362	0.03
6,800	SF Holding Co Ltd Com CNY 1.0000	31,510	0.03
585	SG Micro Corp Com CNY 1.0000	5,425	0.01
15,000	Shaanxi Coal Industry Co Ltd Com CNY 1.0000	47,153	0.05
56,475	Shandong Chenming Paper Holdings Ltd Class 'B' Com CNY 1.0000	8,699	0.01
3,300	Shandong Denghai Seeds Co Ltd Com CNY 1.0000	3,420	0.00
4,820	Shandong Gold Mining Co Ltd Class 'A' Com CNY 1.0000	16,590	0.02
12,600	Shandong Gold Mining Co Ltd Class 'H' Com CNY 1.0000	22,006	0.02
3,000	Shandong Himile Mechanical Science & Technology Co Ltd Com CNY 1.0000	15,052	0.01
3,100	Shandong Linglong Tyre Co Ltd Com CNY 1.0000	6,639	0.01
44,900	Shandong Nanshan Aluminum Co Ltd Com CNY 1.0000	21,006	0.02
44,000	Shandong Weigao Group Medical Polymer Co Ltd Com CNY 0.1000 **	22,473	0.02
3,463	Shanghai Baosight Software Co Ltd Class 'A' Com CNY 1.0000	12,926	0.01
14,207	Shanghai Baosight Software Co Ltd Class 'H' Com CNY 1.0000	19,278	0.02
9,800	Shanghai Electric Power Co Ltd Com CNY 1.0000	10,694	0.01
9,000	Shanghai Fudan Microelectronics Group Co Ltd Com CNY 0.1000 **	11,383	0.01
3,200	Shanghai International Airport Co Ltd Com CNY 1.0000	13,514	0.01
10,100	Shanghai International Port Group Co Ltd Com CNY 1.0000	7,622	0.01
1,800	Shanghai Jinjiang International Hotels Co Ltd Com CNY 1.0000	5,537	0.01
5,800	Shanghai Junshi Biosciences Co Ltd Com CNY 1.0000 **	7,994	0.01
29,176	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd Com CNY 1.0000	11,809	0.01
2,100	Shanghai M&G Stationery Inc Com CNY 1.0000	7,172	0.01
18,500	Shanghai Pharmaceuticals Holding Co Ltd Com CNY 1.0000	23,140	0.02
29,548	Shanghai Pudong Development Bank Co Ltd Com CNY 1.0000	31,753	0.03
4,060	Shanghai Putailai New Energy Technology Co Ltd Com CNY 1.0000	5,978	0.01
13,900	Shanghai Yuyuan Tourist Mart Group Co Ltd Com CNY 1.0000	9,161	0.01
1,900	Shanxi Lu'an Environmental Energy Development Co Ltd Com CNY 1.0000	3,464	0.00
18,700	Shanxi Meijin Energy Co Ltd Com CNY 1.0000	9,583	0.01
1,380	Shanxi Xinghuacun Fen Wine Factory Co Ltd Com CNY 1.0000	31,107	0.03
8,700	Shengyi Technology Co Ltd Com CNY 1.0000	19,552	0.02

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
China (<i>continued</i>)			
26,800	Shenwan Hongyuan Group Co Ltd Class 'H' Com CNY 1.0000	15,442	0.02
2,520	Shenzhen Capchem Technology Co Ltd Com CNY 1.0000	10,444	0.01
960	Shenzhen Dynanonic Co Ltd Com CNY 1.0000	2,943	0.00
3,100	Shenzhen Inovance Technology Co Ltd Com CNY 1.0000	17,111	0.02
4,160	Shenzhen Kangtai Biological Products Co Ltd Com CNY 1.0000	7,647	0.01
1,398	Shenzhen Mindray Bio-Medical Co Ltd Class 'A' Com CNY 1.0000	44,695	0.04
2,230	Shenzhen Transsion Holdings Co Ltd Com CNY 1.0000	22,742	0.02
7,000	Siasun Robot & Automation Co Ltd Com CNY 1.0000	8,424	0.01
8,200	Sichuan Chuantou Energy Co Ltd Com CNY 1.0000	17,979	0.02
3,100	Sichuan Kelun Pharmaceutical Co Ltd Com CNY 1.0000	12,116	0.01
7,140	Sichuan Road and Bridge Group Co Ltd Com CNY 1.0000	5,143	0.00
1,800	Sichuan Swellfun Co Ltd Com CNY 1.0000	7,625	0.01
5,300	Sinoma Science & Technology Co Ltd Com CNY 1.0000	6,736	0.01
500	Sinopec Engineering Group Co Ltd Com CNY 1.0000	309	0.00
16,400	Sinopharm Group Co Ltd Com CNY 1.0000	34,531	0.03
9,000	Sinotrans Ltd Class 'H' Com CNY 1.0000	3,711	0.00
1,568	Skshu Paint Co Ltd Com CNY 1.0000	5,927	0.01
5,580	Songcheng Performance Development Co Ltd Com CNY 1.0000	5,527	0.01
700	StarPower Semiconductor Ltd Com CNY 1.0000	6,849	0.01
3,080	Sungrow Power Supply Co Ltd Com CNY 1.0000	30,232	0.03
5,600	Sunwoda Electronic Co Ltd Com CNY 1.0000	11,986	0.01
640	Suzhou Maxwell Technologies Co Ltd Com CNY 1.0000	6,666	0.01
5,980	TBEA Co Ltd Com CNY 1.0000	9,620	0.01
9,250	TCL Zhonghuan Renewable Energy Technology Co Ltd Com CNY 1.0000	9,704	0.01
1,400	Thunder Software Technology Co Ltd Com CNY 1.0000	6,125	0.01
2,800	Tianqi Lithium Corp Com CNY 1.0000	9,380	0.01
8,200	Tongkun Group Co Ltd Com CNY 1.0000	12,429	0.01
39,000	Tongling Nonferrous Metals Group Co Ltd Com CNY 1.0000	15,462	0.02
6,800	Tongwei Co Ltd Com CNY 1.0000	16,479	0.02
700	Topchoice Medical Corp Com CNY 1.0000	3,874	0.00
21,000	TravelSky Technology Ltd Com CNY 1.0000	23,568	0.02
4,400	Trina Solar Co Ltd Com CNY 1.0000	9,670	0.01
1,300	Tsingtao Brewery Co Ltd Class 'A' Com CNY 1.0000	9,852	0.01
8,000	Tsingtao Brewery Co Ltd Class 'H' Com CNY 1.0000	41,880	0.04
1,819	Unigroup Guoxin Microelectronics Co Ltd Com CNY 1.0000	11,037	0.01
5,100	Walvax Biotechnology Co Ltd Com CNY 1.0000	6,755	0.01
3,300	Wanhua Chemical Group Co Ltd Com CNY 1.0000	30,709	0.03
2,900	Weichai Power Co Ltd Class 'A' Com CNY 1.0000	4,791	0.00
39,000	Weichai Power Co Ltd Class 'H' Com CNY 1.0000	53,932	0.05
7,200	Wens Foodstuffs Group Co Ltd Com CNY 1.0000	15,640	0.02
2,552	Western Superconducting Technologies Co Ltd Com CNY 1.0000	11,708	0.01
2,016	Will Semiconductor Co Ltd Shanghai Com CNY 1.0000	23,265	0.02
2,800	Wingtech Technology Co Ltd Com CNY 1.0000	9,316	0.01
8,970	Winning Health Technology Group Co Ltd Com CNY 1.0000	6,232	0.01
13,783	Wuhan Guide Infrared Co Ltd Com CNY 1.0000	10,542	0.01
4,000	Wuliangye Yibin Co Ltd Com CNY 1.0000	62,734	0.06
2,383	WuXi AppTec Co Ltd Class 'A' Com CNY 1.0000	9,467	0.01
3,768	WuXi AppTec Co Ltd Class 'H' Com CNY 1.0000	18,819	0.02
16,700	XCMG Construction Machinery Co Ltd Com CNY 1.0000	13,539	0.01
10,200	Xiamen C & D Inc Com CNY 1.0000	9,479	0.01
5,300	Xiamen Tungsten Co Ltd Com CNY 1.0000	11,486	0.01

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) <i>(continued)</i>			
China <i>(continued)</i>			
17,900	Xinjiang Goldwind Science & Technology Co Ltd Class 'A' Com CNY 1.0000	18,848	0.02
48,100	Yankuang Energy Group Co Ltd Com CNY 1.0000 **	56,377	0.06
15,300	Yantai Changyu Pioneer Wine Co Ltd Com CNY 1.0000	15,204	0.02
3,780	Yantai Eddie Precision Machinery Co Ltd Com CNY 1.0000	7,406	0.01
4,550	Yealink Network Technology Co Ltd Class 'A' Com CNY 1.0000	19,123	0.02
8,600	Yifan Pharmaceutical Co Ltd Com CNY 1.0000	11,950	0.01
4,700	Yihai Kerry Arawana Holdings Co Ltd Com CNY 1.0000	15,500	0.02
9,400	YTO Express Group Co Ltd Com CNY 1.0000	18,286	0.02
11,800	Yunnan Aluminium Co Ltd Com CNY 1.0000	18,171	0.02
3,500	Yunnan Baiyao Group Co Ltd Com CNY 1.0000	24,120	0.02
1,900	Yunnan Energy New Material Co Ltd Com CNY 1.0000	6,518	0.01
900	Zhangzhou Pientzehuang Pharmaceutical Co Ltd Com CNY 1.0000	23,931	0.02
22,500	Zhaojin Mining Industry Co Ltd Com CNY 1.0000 **	33,408	0.03
18,600	Zhejiang China Commodities City Group Co Ltd Com CNY 1.0000	19,609	0.02
3,200	Zhejiang Chint Electrics Co Ltd Com CNY 1.0000	7,159	0.01
1,700	Zhejiang Dingli Machinery Co Ltd Com CNY 1.0000	10,495	0.01
3,770	Zhejiang Huayou Cobalt Co Ltd Com CNY 1.0000	11,116	0.01
1,900	Zhejiang Jingsheng Mechanical & Electrical Co Ltd Com CNY 1.0000	5,735	0.01
3,600	Zhejiang Juhua Co Ltd Com CNY 1.0000	7,535	0.01
7,600	Zhejiang Leapmotor Technology Co Ltd Com CNY 1.0000 **	18,969	0.02
7,200	Zhejiang NHU Co Ltd Com CNY 1.0000	17,751	0.02
2,170	Zhejiang Sanhua Intelligent Controls Co Ltd Com CNY 1.0000	4,797	0.00
6,800	Zhejiang Weixing New Building Materials Co Ltd Com CNY 1.0000	10,298	0.01
14,900	ZhongAn Online P&C Insurance Co Ltd Com CNY 1.0000 **	17,498	0.02
1,680	Zhongji Innolight Co Ltd Com CNY 1.0000	23,322	0.02
8,600	Zhuzhou CRRC Times Electric Co Ltd Com CNY 1.0000 **	26,893	0.03
27,400	Zijin Mining Group Co Ltd Class 'A' Com CNY 0.1000	55,886	0.06
88,000	Zijin Mining Group Co Ltd Class 'H' Com CNY 0.1000 **	161,237	0.16
31,300	Zoomlion Heavy Industry Science and Technology Co Ltd Class 'A' Com CNY 1.0000	25,217	0.03
8,300	ZTE Corp Class 'A' Com CNY 1.0000	26,271	0.03
12,080	ZTE Corp Class 'H' Com CNY 1.0000	21,993	0.02
Total China		11,690,183	11.69
Columbia			
5,603	Bancolombia SA Pref NPV	42,281	0.04
69,632	Ecopetrol SA Com COP 250.0000	31,047	0.03
8,400	Interconexion Electrica SA ESP Com NPV	33,098	0.04
Total Columbia		106,426	0.11
Czech Republic			
2,615	CEZ AS Com CZK 100.0000 **	90,322	0.09
1,716	Komerční Banka AS Com CZK 100.0000	52,620	0.05
1,535	Moneta Money Bank AS Com CZK 1.0000	6,685	0.01
Total Czech Republic		149,627	0.15

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
Egypt			
42,118	Commercial International Bank Egypt SAE Com EGP 10.0000	68,150	0.07
	Total Egypt	68,150	0.07
Greece			
33,584	Alpha Services and Holdings SA Com EUR 0.2900	51,938	0.05
39,848	Eurobank Ergasias Services and Holdings SA Com EUR 0.2200	82,246	0.08
2,200	FF Group Com EUR 0.3000	-	0.00
2,237	GEK Terna Holding Real Estate Construction SA Com EUR 0.5700	39,192	0.04
2,319	Hellenic Telecommunications Organization SA Com EUR 2.8300	33,997	0.03
1,957	Jumbo SA Com EUR 0.8800	44,776	0.05
1,392	Motor Oil Hellas Corinth Refineries SA Com EUR 0.7500	30,207	0.03
1,713	Mytilineos SA Com EUR 0.9700	58,311	0.06
13,174	National Bank of Greece SA Com EUR 1.0000	103,521	0.10
1,849	OPAP SA Com EUR 0.3000	28,918	0.03
10,683	Piraeus Financial Holdings SA Com EUR 0.9300	41,749	0.04
5,171	Public Power Corp SA Com EUR 2.4800	60,087	0.06
1,555	Terna Energy SA Com EUR 0.3000	29,716	0.03
	Total Greece	604,658	0.60
Hong Kong			
10,500	Beijing Enterprises Holdings Ltd Com NPV **	30,767	0.03
14,500	BYD Electronic International Co Ltd Com NPV	48,197	0.05
400,100	China Common Rich Renewable Energy Investment Com NVP **	-	0.00
74,925	China Everbright Environment Group Ltd Com NPV **	31,066	0.03
280,400	China Huishan Dairy Holdings Company Ltd Com NVP	-	0.00
28,414	China Merchants Port Holdings Co Ltd Com NPV	38,503	0.04
56,000	China Overseas Land & Investment Ltd Com NPV	80,294	0.08
97,332	China Power International Development Ltd Com NPV **	40,244	0.04
24,477	China Resources Beer Holdings Co Ltd Com NPV	68,746	0.07
43,000	China Resources Pharmaceutical Group Ltd Com NPV	27,391	0.03
30,511	China Resources Power Holdings Co Ltd Com NPV	74,915	0.07
23,548	China Taiping Insurance Holdings Co Ltd Com NPV	27,600	0.03
36,000	China Traditional Chinese Medicine Holdings Co Ltd Com NPV **	17,678	0.02
95,000	CITIC Ltd Com NPV	85,711	0.09
137,680	CSPC Pharmaceutical Group Ltd Com NPV	76,859	0.08
34,000	Far East Horizon Ltd Com NPV	21,461	0.02
52,760	Fosun International Ltd Com NPV	24,748	0.02
68,000	Guangdong Investment Ltd Com NPV	34,810	0.03
10,000	Hua Hong Semiconductor Ltd Com NPV **	19,689	0.02
22,000	Shanghai Industrial Holdings Ltd Com NPV	29,047	0.03
9,500	Sinotruk Hong Kong Ltd Com NPV	21,455	0.02
41,526	Yuexiu Property Co Ltd Com NPV	19,622	0.02
	Total Hong Kong	818,803	0.82
Hungary			
5,993	MOL Hungarian Oil & Gas Plc Com HUF 125.0000	41,129	0.04
3,225	OTP Bank Nyrt Com HUF 100.0000	150,262	0.15

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
Hungary (<i>continued</i>)			
2,228	Richter Gedeon Nyrt Com HUF 100.0000	61,127	0.06
	Total Hungary	252,518	0.25
Iceland			
30,562	Arion Banki HF Com ISK 1.0000	27,884	0.03
25,000	Islandsbanki HF Com ISK 5.0000	16,678	0.01
12,157	Marel HF Com ISK 1.0000	39,756	0.04
	Total Iceland	84,318	0.08
India			
2,948	Aarti Industries Ltd Com INR 5.0000	19,912	0.02
886	ABB India Ltd Com INR 2.0000	75,739	0.08
1,774	ACC Ltd Com INR 10.0000	44,507	0.04
5,571	Adani Energy Solutions Ltd Com INR 10.0000	60,452	0.06
4,376	Adani Enterprises Ltd Com INR 1.0000	142,321	0.14
6,748	Adani Green Energy Ltd Com INR 10.0000	133,609	0.13
11,055	Adani Ports & Special Economic Zone Ltd Com INR 2.0000	176,464	0.18
18,826	Adani Power Ltd Com INR 10.0000	128,171	0.13
3,398	Adani Total Gas Ltd Com INR 1.0000	30,392	0.03
4,256	Adani Wilmar Ltd Com INR 1.0000	16,595	0.02
844	AIA Engineering Ltd Com INR 2.0000	39,049	0.04
680	Alkem Laboratories Ltd Com INR 2.0000	45,196	0.05
11,745	Ambuja Cements Ltd Com INR 2.0000	78,064	0.08
2,784	APL Apollo Tubes Ltd Com INR 2.0000	43,846	0.04
1,291	Apollo Hospitals Enterprise Ltd Com INR 5.0000	96,334	0.10
23,559	Ashok Leyland Ltd Com INR 1.0000	65,079	0.07
6,389	Asian Paints Ltd Com INR 1.0000	215,185	0.22
1,786	Astral Ltd Com INR 1.0000	36,924	0.04
4,538	AU Small Finance Bank Ltd Com INR 10.0000	33,665	0.03
4,249	Aurobindo Pharma Ltd Com INR 1.0000	71,829	0.07
2,323	Avenue Supermarts Ltd Com INR 10.0000	123,296	0.12
33,665	Axis Bank Ltd Com INR 2.0000	426,174	0.43
1,076	Bajaj Auto Ltd Com INR 10.0000	126,235	0.13
3,606	Bajaj Finance Ltd Com INR 2.0000	279,670	0.28
6,073	Bajaj Finserv Ltd Com INR 1.0000	116,639	0.12
496	Bajaj Holdings & Investment Ltd Com INR 10.0000	53,735	0.05
1,186	Balkrishna Industries Ltd Com INR 2.0000	36,150	0.04
18,728	Bandhan Bank Ltd Com INR 10.0000	40,406	0.04
15,703	Bank of Baroda Com INR 2.0000	42,303	0.04
1,121	Bata India Ltd Com INR 5.0000	17,541	0.02
5,526	Berger Paints India Ltd Com INR 1.0000	33,991	0.03
57,195	Bharat Electronics Ltd Com INR 1.0000	184,393	0.18
4,231	Bharat Forge Ltd Com INR 2.0000	72,327	0.07
16,358	Bharat Heavy Electricals Ltd Com INR 2.0000	51,195	0.05
32,312	Bharat Petroleum Corp Ltd Com INR 10.0000	124,480	0.12
2,200	Bharti Airtel Ltd Com INR 1.2500	28,277	0.03
39,609	Bharti Airtel Ltd Com INR 5.0000	677,969	0.68
7,081	Biocon Ltd Com INR 5.0000	27,390	0.03
122	Bosch Ltd Com INR 10.0000	42,564	0.04

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) <i>(continued)</i>			
India <i>(continued)</i>			
1,839	Britannia Industries Ltd Com INR 1.0000	115,986	0.12
33,855	Canara Bank Com INR 2.0000	40,672	0.04
8,084	Castrol India Ltd Com INR 5.0000	23,054	0.02
10,665	CG Power & Industrial Solutions Ltd Com INR 2.0000	79,967	0.08
6,949	Cholamandalam Investment and Finance Co Ltd Com INR 2.0000	108,954	0.11
7,668	Cipla Ltd Com INR 2.0000	136,689	0.14
32,493	Coal India Ltd Com INR 10.0000	183,733	0.18
928	Coforge Ltd Com INR 10.0000	63,415	0.06
2,373	Colgate-Palmolive India Ltd Com INR 1.0000	93,051	0.09
4,425	Container Corp Of India Ltd Com INR 5.0000	46,001	0.05
1,978	Coromandel International Ltd Com INR 1.0000	37,462	0.04
2,224	Cummins India Ltd Com INR 2.0000	89,708	0.09
9,388	Dabur India Ltd Com INR 1.0000	64,431	0.06
1,314	Dalmia Bharat Ltd Com INR 2.0000	26,766	0.03
1,504	Deepak Nitrite Ltd Com INR 2.0000	47,160	0.05
1,951	Divi's Laboratories Ltd Com INR 2.0000	107,050	0.11
668	Dixon Technologies India Ltd Com INR 2.0000	94,770	0.09
9,370	DLF Ltd Com INR 2.0000	85,296	0.09
402	Dr Lal PathLabs Ltd Com INR 10.0000	14,798	0.01
1,802	Dr Reddy's Laboratories Ltd Com INR 5.0000	136,481	0.14
1,910	Eicher Motors Ltd Com INR 1.0000	102,056	0.10
3,099	Emami Ltd Com INR 1.0000	27,146	0.03
12,355	Embassy Office Parks REIT Reits NPV	51,655	0.05
7,893	Exide Industries Ltd Com INR 1.0000	41,906	0.04
29,860	Federal Bank Ltd Com INR 2.0000	62,623	0.06
18,070	FSN E-Commerce Ventures Ltd Com INR 1.0000	40,427	0.04
40,864	GAIL India Ltd Com INR 10.0000	104,624	0.10
2,194	Glenmark Pharmaceuticals Ltd Com INR 1.0000	40,926	0.04
38,597	GMR Airports Infrastructure Ltd Com INR 1.0000	39,280	0.04
5,969	Godrej Consumer Products Ltd Com INR 1.0000	95,234	0.10
1,518	Godrej Properties Ltd Com INR 5.0000	47,570	0.05
6,364	Grasim Industries Ltd Com INR 2.0000	185,007	0.18
943	Gujarat Fluorochemicals Ltd Com INR 1.0000	32,254	0.03
5,310	Gujarat Gas Ltd Com INR 2.0000	34,716	0.03
3,898	Havells India Ltd Com INR 1.0000	79,749	0.08
15,185	HCL Technologies Ltd Com INR 2.0000	286,772	0.29
1,468	HDFC Asset Management Co Ltd Com INR 5.0000	69,900	0.07
85,529	HDFC Bank Ltd Com INR 1.0000	1,508,044	1.51
12,818	HDFC Life Insurance Co Ltd Com INR 10.0000	101,992	0.10
2,006	Hero MotoCorp Ltd Com INR 2.0000	117,879	0.12
22,933	Hindalco Industries Ltd Com INR 1.0000	173,250	0.17
3,056	Hindustan Aeronautics Ltd Com INR 5.0000	154,054	0.15
15,720	Hindustan Petroleum Corp Ltd Com INR 10.0000	70,957	0.07
12,832	Hindustan Unilever Ltd Com INR 1.0000	383,977	0.38
59	Honeywell Automation India Ltd Com INR 10.0000	32,392	0.03
46,944	ICICI Bank Ltd Com INR 2.0000	621,557	0.62
4,134	ICICI Lombard General Insurance Co Ltd Com INR 10.0000	95,371	0.10
5,429	ICICI Prudential Life Insurance Co Ltd Com INR 10.0000	44,043	0.04
52,364	IDFC First Bank Ltd Com INR 10.0000	41,649	0.04
5,595	Indian Bank Com INR 10.0000	34,189	0.03
11,084	Indian Hotels Co Ltd Com INR 1.0000	77,306	0.08

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
India (<i>continued</i>)			
64,591	Indian Oil Corp Ltd Com INR 10.0000	123,126	0.12
5,680	Indian Railway Catering & Tourism Corp Ltd Com INR 2.0000	57,071	0.06
28,036	Indian Railway Finance Corp Ltd Com INR 10.0000	53,942	0.05
13,722	Indian Renewable Energy Development Agency Ltd Com INR 10.0000	35,695	0.04
6,227	Indraprastha Gas Ltd Com INR 2.0000	37,079	0.04
16,625	Indus Towers Ltd Com INR 10.0000	82,107	0.08
1,154	Info Edge India Ltd Com INR 10.0000	95,450	0.10
52,031	Infosys Ltd Com INR 5.0000	1,089,356	1.09
2,208	InterGlobe Aviation Ltd Com INR 10.0000	114,875	0.11
2,835	Ipca Laboratories Ltd Com INR 1.0000	42,284	0.04
45,218	ITC Ltd Com INR 1.0000	244,460	0.24
4,282	Jindal Stainless Ltd Com INR 2.0000	36,595	0.04
6,494	Jindal Steel & Power Ltd Com INR 1.0000	67,880	0.07
47,714	Jio Financial Services Ltd Com INR 10.0000	165,339	0.17
5,364	JSW Energy Ltd Com INR 10.0000	41,089	0.04
16,728	JSW Steel Ltd Com INR 1.0000	169,574	0.17
5,265	Jubilant Foodworks Ltd Com INR 2.0000	36,880	0.04
5,000	Kalyan Jewellers India Ltd Com INR 10.0000	33,133	0.03
7,048	Kansai Nerolac Paints Ltd Com INR 1.0000	22,510	0.02
8,015	Kotak Mahindra Bank Ltd Com INR 5.0000	153,744	0.15
2,162	KPIT Technologies Ltd Com INR 10.0000	42,271	0.04
11,653	L&T Finance Holdings Ltd Com INR 10.0000	21,258	0.02
472	L&T Technology Services Ltd Com INR 2.0000	29,062	0.03
9,857	Larsen & Toubro Ltd Com INR 2.0000	393,342	0.39
9,166	Laurus Labs Ltd Com INR 2.0000	46,419	0.05
5,236	LIC Housing Finance Ltd Com INR 2.0000	38,036	0.04
184	Linde India Ltd Com INR 10.0000	14,320	0.01
1,302	LTIMindtree Ltd Com INR 1.0000	86,336	0.09
3,979	Lupin Ltd Com INR 2.0000	96,015	0.10
4,318	Macrotech Developers Ltd Com INR 10.0000	58,321	0.06
7,704	Mahindra & Mahindra Financial Services Ltd Com INR 2.0000	26,086	0.03
14,933	Mahindra & Mahindra Ltd Com INR 5.0000	451,253	0.45
643	Mankind Pharma Ltd Com INR 1.0000	17,230	0.02
9,243	Marico Ltd Com INR 1.0000	64,431	0.06
1,982	Maruti Suzuki India Ltd Com INR 5.0000	264,794	0.26
4,870	Max Financial Services Ltd Com INR 2.0000	56,384	0.06
9,599	Max Healthcare Institute Ltd Com INR 10.0000	89,174	0.09
1,342	Mphasis Ltd Com INR 10.0000	44,883	0.04
42	MRF Ltd Com INR 10.0000	60,999	0.06
1,343	Muthoot Finance Ltd Com INR 10.0000	28,438	0.03
5,624	Nestle India Ltd Com INR 1.0000	151,494	0.15
36,042	NHPC Ltd Com INR 10.0000	37,317	0.04
14,218	NMDC Ltd Com INR 1.0000	34,100	0.03
71,093	NTPC Ltd Com INR 10.0000	318,719	0.32
2,104	Oberoi Realty Ltd Com INR 10.0000	40,167	0.04
56,638	Oil & Natural Gas Corp Ltd Com INR 5.0000	201,784	0.20
10,776	Oil India Ltd Com INR 10.0000	86,011	0.09
6,879	One 97 Communications Ltd Com INR 1.0000	46,081	0.05
341	Oracle Financial Services Software Ltd Com INR 5.0000	40,363	0.04
104	Page Industries Ltd Com INR 10.0000	47,633	0.05
1,234	Patanjali Foods Ltd Com INR 2.0000	25,815	0.03

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
India (<i>continued</i>)			
5,078	PB Fintech Ltd Com INR 2.0000	96,939	0.10
1,550	Persistent Systems Ltd Com INR 10.0000	86,332	0.09
14,450	Petronet LNG Ltd Com INR 10.0000	57,170	0.06
1,281	Phoenix Mills Ltd Com INR 2.0000	52,012	0.05
1,325	PI Industries Ltd Com INR 1.0000	64,160	0.06
2,461	Pidilite Industries Ltd Com INR 1.0000	82,795	0.08
1,648	Piramal Enterprises Ltd Com INR 2.0000	18,523	0.02
901	Polycab India Ltd Com INR 10.0000	66,125	0.07
21,691	Power Finance Corp Ltd Com INR 10.0000	128,400	0.13
67,144	Power Grid Corp of India Ltd Com INR 10.0000	244,023	0.24
510	Prestige Estates Projects Ltd Com INR 10.0000	9,961	0.01
46,655	Punjab National Bank Com INR 2.0000	58,582	0.06
7,000	Rail Vikas Nigam Ltd Com INR 10.0000	45,799	0.05
3,591	Rajesh Exports Ltd Com INR 1.0000	11,332	0.01
7,807	RBL Bank Ltd Com INR 10.0000	19,127	0.02
19,068	REC Ltd Com INR 10.0000	127,292	0.13
49,964	Reliance Industries Ltd Com INR 10.0000	1,624,930	1.62
39,157	Samvardhana Motherson International Ltd Com INR 1.0000	82,366	0.08
4,308	SBI Cards & Payment Services Ltd Com INR 10.0000	33,559	0.03
6,906	SBI Life Insurance Co Ltd Com INR 10.0000	137,641	0.14
608	Schaeffler India Ltd Com INR 2.0000	25,814	0.03
233	Shree Cement Ltd Com INR 10.0000	63,954	0.06
4,756	Shriram Finance Ltd Com INR 10.0000	164,165	0.16
1,411	Siemens Ltd Com INR 2.0000	104,766	0.10
419	Solar Industries India Ltd Com INR 2.0000	48,423	0.05
5,404	Sona Blw Precision Forgings Ltd Com INR 10.0000	39,777	0.04
2,455	SRF Ltd Com INR 10.0000	67,819	0.07
3,240	Star Health & Allied Insurance Co Ltd Com INR 10.0000	21,940	0.02
28,253	State Bank of India Com INR 1.0000	248,211	0.25
6,629	Steel Authority of India Ltd Com INR 10.0000	9,546	0.01
15,590	Sun Pharmaceutical Industries Ltd Com INR 1.0000	305,907	0.31
938	Sundaram Finance Ltd Com INR 10.0000	51,030	0.05
997	Supreme Industries Ltd Com INR 2.0000	56,754	0.06
182,238	Suzlon Energy Ltd Com INR 2.0000	148,873	0.15
3,731	Syngene International Ltd Com INR 10.0000	34,914	0.03
2,239	Tata Communications Ltd Com INR 10.0000	47,315	0.05
15,375	Tata Consultancy Services Ltd Com INR 1.0000	754,159	0.75
10,609	Tata Consumer Products Ltd Com INR 1.0000	137,148	0.14
534	Tata Elxsi Ltd Com INR 10.0000	46,020	0.05
2,644	Tata Motors Limited Com NPV	31,651	0.03
28,648	Tata Motors Ltd Com INR 2.0000	342,944	0.34
20,607	Tata Power Co Ltd Com INR 1.0000	96,479	0.10
137,156	Tata Steel Ltd Com INR 1.0000	225,685	0.23
19,480	Tata Teleservices Maharashtra Ltd Com INR 10.0000	20,383	0.02
9,898	Tech Mahindra Ltd Com INR 5.0000	174,479	0.17
5,767	Titan Co Ltd Com INR 1.0000	221,466	0.22
1,613	Torrent Pharmaceuticals Ltd Com INR 5.0000	60,553	0.06
3,899	Torrent Power Ltd Com INR 10.0000	73,224	0.07
2,574	Trent Ltd Com INR 1.0000	198,483	0.20
1,571	Tube Investments of India Ltd Com INR 1.0000	68,210	0.07
4,003	TVS Motor Co Ltd Com INR 1.0000	121,305	0.12

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
India (<i>continued</i>)			
1,770	UltraTech Cement Ltd Com INR 10.0000	215,478	0.22
11,299	Union Bank of India Ltd Com INR 10.0000	14,792	0.01
1,111	United Breweries Ltd Com INR 1.0000	24,538	0.02
3,686	United Spirits Ltd Com INR 2.0000	58,538	0.06
2,355	UNO Minda Ltd Com INR 2.0000	29,778	0.03
10,228	UPL Ltd Com INR 2.0000	65,921	0.07
6,738	Varun Beverages Ltd Com INR 5.0000	108,933	0.11
19,869	Vedanta Ltd Com INR 1.0000	100,258	0.10
204,707	Vodafone Idea Ltd Com INR 10.0000	34,486	0.03
4,129	Voltas Ltd Com INR 1.0000	77,550	0.08
21,925	Wipro Ltd Com INR 2.0000	127,152	0.13
327,503	Yes Bank Ltd Com INR 2.0000	83,289	0.08
19,978	Zee Entertainment Enterprises Ltd Com INR 1.0000	30,295	0.03
105,204	Zomato Ltd Com INR 1.0000	283,903	0.28
2,415	Zydus Lifesciences Ltd Com INR 1.0000	29,340	0.03
Total India		24,455,458	24.45
Indonesia			
119,600	Adaro Energy Indonesia Tbk PT Com IDR 100.0000	24,889	0.03
203,800	Amman Mineral Internasional PT Com IDR 125.0000	126,875	0.13
277,700	Astra International Tbk PT Com IDR 50.0000	82,788	0.08
814,800	Bank Central Asia Tbk PT Com IDR 12.5000	491,772	0.49
645,200	Bank Mandiri Persero Tbk PT Com IDR 125.0000	268,721	0.27
279,800	Bank Negara Indonesia Persero Tbk PT Com IDR 7,500.0000	87,503	0.09
1,024,573	Bank Rakyat Indonesia Persero Tbk PT Com IDR 50.0000	308,442	0.31
482,333	Barito Pacific Tbk PT Com IDR 100.0000	32,283	0.03
330,100	Bumi Serpong Damai Tbk PT Com IDR 100.0000	24,796	0.02
87,200	Charoen Pokphand Indonesia Tbk PT Com IDR 10.0000	24,773	0.02
1,600	Dayamitra Telekomunikasi PT Com NPV	62	0.00
682,600	Elang Mahkota Teknologi Tbk PT Com IDR 20.0000	16,040	0.02
13,292,300	GoTo Gojek Tokopedia Tbk PT Com IDR 1.0000	40,404	0.04
333,900	Hanjaya Mandala Sampoerna Tbk PT Com IDR 4.0000	13,760	0.01
65,200	Indah Kiat Pulp & Paper Tbk PT Com IDR 1,000.0000	30,871	0.03
45,100	Indocement Tunggul Prakarsa Tbk PT Com IDR 500.0000	18,191	0.02
37,700	Indofood CBP Sukses Makmur Tbk PT Com IDR 50.0000	25,288	0.03
70,200	Indofood Sukses Makmur Tbk PT Com IDR 100.0000	28,109	0.03
25,000	Indosat Tbk PT Com IDR 100.0000	15,162	0.02
343,300	Kalbe Farma Tbk PT Com IDR 10.0000	33,112	0.03
126,100	Mayora Indah Tbk PT Com IDR 20.0000	19,607	0.02
249,700	Merdeka Copper Gold Tbk PT Com IDR 20.0000	34,447	0.03
167,400	Perusahaan Gas Negara Tbk PT Com IDR 100.0000	15,070	0.02
272,500	Sarana Menara Nusantara Tbk PT Com IDR 10.0000	13,301	0.01
84,899	Semen Indonesia Persero Tbk PT Com IDR 100.0000	19,901	0.02
282,900	Sumber Alfaria Trijaya Tbk PT Com IDR 10.0000	47,957	0.05
713,000	Telkom Indonesia Persero Tbk PT Com IDR 50.0000	127,536	0.13
99,500	Unilever Indonesia Tbk PT Com IDR 2.0000	13,203	0.01
28,100	United Tractors Tbk PT Com IDR 250.0000	44,432	0.04
21,532	Vale Indonesia Tbk PT Com IDR 25.0000	4,833	0.00
41,211	XL Axiata Tbk PT Com IDR 100.0000	5,372	0.01
Total Indonesia		2,039,500	2.04

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
Kuwait			
25,519	Agility Public Warehousing Co KSC Com KWD 0.1000	19,309	0.02
15,901	Boubyan Bank KSCP Com KWD 0.1000	27,636	0.03
67,792	Gulf Bank KSCP Com KWD 0.1000	63,519	0.06
160,798	Kuwait Finance House KSCP Com KWD 0.0001	345,527	0.34
8,062	Mabane Co KPSC Com KWD 0.1000	20,446	0.02
35,459	Mobile Telecommunications Co KSCP Com KWD 0.1000	48,945	0.05
126,513	National Bank of Kuwait SAKP Com KWD 0.1000	328,320	0.33
	Total Kuwait	853,702	0.85
Luxembourg			
2,000	Alvotech SA Com NPV	21,256	0.02
2,594	Reinet Investments SCA Com NPV	63,127	0.06
	Total Luxembourg	84,383	0.08
Malaysia			
39,300	AMMB Holdings Bhd Com NPV	42,712	0.04
67,095	Axiata Group Bhd Com NPV	35,759	0.04
58,800	CelcomDigi Bhd Com NPV	47,560	0.05
136,666	CIMB Group Holdings Bhd Com NPV	234,224	0.23
61,700	Dialog Group Bhd Com NPV	30,434	0.03
40,972	Gamuda Bhd Com NPV	64,225	0.06
24,800	Genting Bhd Com NPV	22,392	0.02
58,600	Genting Malaysia Bhd Com NPV	30,864	0.03
47,400	Hartalega Holdings Bhd Com NPV	24,470	0.03
5,216	Hong Leong Bank Bhd Com NPV	23,133	0.02
47,200	IHH Healthcare Bhd Com NPV	61,854	0.06
82,800	IJM Corp Bhd Com NPV	49,667	0.05
42,900	IOI Corp Bhd Com NPV	36,045	0.04
9,180	Kuala Lumpur Kepong Bhd Com NPV	41,750	0.04
108,757	Malayan Banking Bhd Com NPV	245,038	0.25
17,293	Malaysia Airports Holdings Bhd Com NPV	37,950	0.04
34,900	Maxis Bhd Com NPV	28,156	0.03
28,900	MISC Bhd Com NPV	50,678	0.05
70,650	MR DIY Group M Bhd Com NPV	30,418	0.03
1,100	Nestle Malaysia Bhd Com NPV	24,370	0.02
41,000	Petronas Chemicals Group Bhd Com NPV	49,787	0.05
5,050	Petronas Dagangan Bhd Com NPV	22,249	0.02
9,900	Petronas Gas Bhd Com NPV	37,824	0.04
13,040	PPB Group Bhd Com NPV	39,791	0.04
54,200	Press Metal Aluminium Holdings Bhd Com NPV	56,301	0.06
209,400	Public Bank Bhd Com NPV	210,950	0.21
4,850	QL Resources Bhd Com NPV	6,589	0.01
33,181	RHB Bank Bhd Com NPV	42,512	0.04
67,518	Sime Darby Bhd Com NPV	34,997	0.04
59,604	Sime Darby Plantation Bhd Com NPV	57,055	0.06
37,375	Telekom Malaysia Bhd Com NPV	52,806	0.05
69,600	Tenaga Nasional Bhd Com NPV	212,964	0.21
81,700	Top Glove Corp Bhd Com NPV	15,710	0.02
56,746	YTL Corp Bhd Com NPV	34,395	0.03

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
Malaysia (<i>continued</i>)			
28,900	YTL Power International Bhd Com NPV	23,436	0.02
	Total Malaysia	2,059,065	2.06
Mexico			
53,156	Alfa SAB de CV Com NPV	27,990	0.03
4,400	Alsea SAB de CV Com NPV	10,909	0.01
352,544	America Movil SAB de CV Com NPV	264,272	0.26
5,516	Arca Continental SAB de CV Com NPV	44,735	0.04
13,000	Banco del Bajio SA Com NPV	29,456	0.03
2,715	Becle SAB de CV Com NPV	3,969	0.00
231,912	Cemex SAB de CV Com NPV	127,664	0.13
8,544	Coca-Cola Femsa SAB de CV Com NPV	65,010	0.06
13,200	Corp Inmobiliaria Vesta SAB de CV Com NPV	32,781	0.03
3,408	El Puerto de Liverpool SAB de CV Com NPV	17,823	0.02
47,515	Fibra Uno Administracion SA de CV Reits NPV	50,674	0.05
26,663	Fomento Economico Mexicano SAB de CV Com NPV	247,017	0.25
906	GCC SAB de CV Com NPV	6,276	0.01
2,459	Gruma SAB de CV Com NPV	40,873	0.04
3,842	Grupo Aeroportuario del Centro Norte SAB de CV Com NPV	27,858	0.03
5,843	Grupo Aeroportuario del Pacifico SAB de CV Com NPV	93,719	0.09
3,117	Grupo Aeroportuario del Sureste SAB de CV Com NPV	75,681	0.08
32,982	Grupo Bimbo SAB de CV Com NPV	106,889	0.11
6,018	Grupo Carso SAB de CV Com NPV	32,730	0.03
3,000	Grupo Comercial Chedraui SA de CV Com NPV	20,593	0.02
827	Grupo Elektra SAB DE CV Com NPV	35,939	0.04
41,801	Grupo Financiero Banorte SAB de CV Com MXN 3.5000	261,846	0.26
28,188	Grupo Financiero Inbursa SAB de CV Com MXN 0.4137	60,681	0.06
44,509	Grupo Mexico SAB de CV Com NPV	206,287	0.21
56,084	Grupo Televisa SAB Com NPV	20,324	0.02
2,140	Industrias Penoles SAB de CV Com NPV	23,260	0.02
14,542	Kimberly-Clark de Mexico SAB de CV Com NPV	21,528	0.02
2,804	Ollamani SAB Com NPV	5,349	0.01
27,208	Operadora De Sites Mexicanos SAB de CV Com NPV	20,421	0.02
19,865	Orbia Advance Corp SAB de CV Com NPV	19,230	0.02
13,198	Prologis Property Mexico SA de CV Reits NPV	38,074	0.04
3,628	Promotora y Operadora de Infraestructura SAB de CV Com NPV	30,530	0.03
3,300	Qualitas Controladora SAB de CV Com NPV	23,960	0.02
4,800	Regional SAB de CV Com NPV	27,540	0.03
77,180	Wal-Mart de Mexico SAB de CV Com NPV	222,796	0.22
	Total Mexico	2,344,684	2.34
Netherlands			
9,058	NEPI Rockcastle NV Com NPV	66,475	0.07
	Total Netherlands	66,475	0.07
Philippines			
24,750	ACEN Corp Com PHP 1.0000	2,166	0.00

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
Philippines (<i>continued</i>)			
5,900	Ayala Corp Com PHP 50.0000	57,431	0.06
111,480	Ayala Land Inc Com PHP 1.0000	63,316	0.06
37,801	Bank of the Philippine Islands Com PHP 10.0000	75,842	0.08
36,465	BDO Unibank Inc Com PHP 10.0000	89,648	0.09
131,600	Bloomberry Resorts Corp Com PHP 1.0000	16,664	0.02
10,700	Converge ICT Solutions Inc Com PHP 0.2500	2,582	0.00
140,630	DMCI Holdings Inc Com PHP 1.0000	26,473	0.03
296	Globe Telecom Inc Com PHP 50.0000	10,478	0.01
1,312	GT Capital Holdings Inc Com PHP 10.0000	13,172	0.01
16,300	International Container Terminal Services Inc Com PHP 1.0000	103,907	0.10
34,288	JG Summit Holdings Inc Com PHP 1.0000	12,964	0.01
6,820	Jollibee Foods Corp Com PHP 1.0000	28,508	0.03
87,000	LT Group Inc Com PHP 1.0000	14,306	0.01
6,120	Manila Electric Co Com PHP 10.0000	41,869	0.04
14,461	Metropolitan Bank & Trust Co Com PHP 20.0000	17,101	0.02
92,400	Monde Nissin Corp Com PHP 0.5000	14,049	0.01
870	PLDT Inc Com PHP 5.0000	20,997	0.02
36,000	Puregold Price Club Inc Com PHP 1.0000	16,073	0.02
14,060	Semirara Mining & Power Corp Com PHP 1.0000	7,669	0.01
156,800	SM Prime Holdings Inc Com PHP 1.0000	78,082	0.08
9,850	Universal Robina Corp Com PHP 1.0000	14,422	0.02
	Total Philippines	727,719	0.73
Qatar			
34,173	Barwa Real Estate Co Com QAR 1.0000	23,648	0.03
60,354	Commercial Bank PSQC Com QAR 1.0000	61,174	0.06
32,710	Dukhan Bank Com QAR 1.0000	30,923	0.03
21,494	Industries Qatar QSC Com QAR 1.0000	68,798	0.07
92,796	Masraf Al Rayan QSC Com QAR 1.0000	52,958	0.05
103,317	Mesaieed Petrochemical Holding Co Com QAR 1.0000	42,299	0.04
12,893	Ooredoo QPSC Com QAR 1.0000	35,254	0.04
2,880	Qatar Electricity & Water Co QSC Com QAR 1.0000	11,219	0.01
11,920	Qatar Fuel QSC Com QAR 1.0000	43,034	0.04
42,305	Qatar Gas Transport Co Ltd Com QAR 1.0000	47,184	0.05
26,703	Qatar International Islamic Bank QSC Com QAR 10.0000	72,220	0.07
22,188	Qatar Islamic Bank SAQ Com QAR 1.0000	107,575	0.11
66,733	Qatar National Bank QPSC Com QAR 1.0000	262,281	0.26
12,359	Qatar Navigation QSC Com QAR 1.0000	35,726	0.04
46,593	Vodafone Qatar QSC Com QAR 1.0000	20,798	0.02
	Total Qatar	915,091	0.92
Romania			
13,498	Banca Transilvania SA Com RON 10.0000	77,981	0.08
356,738	OMV Petrom SA Com RON 0.1000	54,122	0.05
1,500	Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA Com RON 10.0000	36,954	0.04
	Total Romania	169,057	0.17

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
Russia			
18,275	Aeroflot PJSC Com RUB 1.0000	-	0.00
80,520	AFK Sistema PAO Com RUB 0.0900	-	0.00
89,372	Alrosa PJSC Com RUB 0.5000	-	0.00
765	Bashneft PJSC Pref NPV	-	0.00
19,099,634	Federal Grid Co - Rosseti PJSC Com RUB 0.5000	-	0.00
344,626	Gazprom PJSC Com RUB 5.0000	-	0.00
1,305,965	Inter RAO UES PJSC Com RUB 2.8098	-	0.00
12,492	LUKOIL PJSC Com RUB 0.0250	-	0.00
74,185	Magnitogorsk Iron & Steel Works PJSC Com RUB 1.0000	-	0.00
16,149	MMC Norilsk Nickel PJSC GDR NPV	-	0.00
35,451	Mobile TeleSystems PJSC Com RUB 0.1000	-	0.00
58,798	Moscow Exchange MICEX-RTS PJSC Com RUB 1.0000	-	0.00
34,398	Novatek PJSC Com RUB 0.1000	-	0.00
45,424	Novolipetsk Steel PJSC Com RUB 1.0000	-	0.00
1,306	PhosAgro PJSC Com RUB 2.5000	-	0.00
25	PhosAgro PJSC GDR NPV	-	0.00
1	PhosAgro PJSC GDR NPV	-	0.00
880	Polyus PJSC Com RUB 1.0000	-	0.00
42,077	Rosneft Oil Co PJSC Com RUB 0.0100	-	0.00
33,992	Rostelecom PJSC Com RUB 0.0025	-	0.00
4,618,828	RusHydro PJSC Com RUB 1.0000	-	0.00
330,612	Sberbank of Russia PJSC Com RUB 3.0000	-	0.00
7,537	Severstal PAO Com RUB 0.0100	-	0.00
147,047	Surgutneftegas PJSC Com RUB 1.0000	-	0.00
213,415	Surgutneftegas PJSC Pref NPV	-	0.00
46,848	Tatneft PJSC Com RUB 1.0000	-	0.00
5,305	Tatneft PJSC Pref NPV	-	0.00
5,800	Transneft PJSC Pref NPV	-	0.00
286,799	Unipro PJSC Com RUB 0.4000	-	0.00
37,175	VTB Bank PJSC Com RUB 0.0100	-	0.00
Total Russia		-	0.00
Saudi Arabia			
6,279	Abdullah Al Othaim Markets Co Com SAR 10.0000	17,384	0.02
3,370	ACWA Power Co Com SAR 10.0000	341,726	0.34
8,583	Ades Holding Co Com SAR 1.0000	42,318	0.04
1,959	Advanced Petrochemical Co Com SAR 10.0000	17,851	0.02
29,455	Al Rajhi Bank Com SAR 10.0000	624,733	0.62
18,220	Alinma Bank Com SAR 10.0000	136,855	0.14
2,832	Almarai Co JSC Com SAR 10.0000	37,090	0.04
13,680	Arab National Bank Com SAR 10.0000	63,563	0.06
4,450	Arabian Centres Co Ltd Com SAR 10.0000	24,619	0.02
289	Arabian Drilling Co Com SAR 10.0000	8,182	0.01
393	Arabian Internet & Communications Services Co Com NPV	27,457	0.03
10,500	Bank AlBilad Com SAR 10.0000	97,322	0.10
13,436	Bank Al-Jazira Com SAR 10.0000	57,059	0.06
10,168	Banque Saudi Fransi Com SAR 10.0000	83,474	0.08
1,403	Bupa Arabia for Cooperative Insurance Co Com SAR 10.0000	78,497	0.08
536	Catrion Catering Holding Co Com NPV	15,175	0.01
1,458	Co for Cooperative Insurance Com SAR 10.0000	55,389	0.06

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) <i>(continued)</i>			
Saudi Arabia <i>(continued)</i>			
768	Dallah Healthcare Co Com SAR 10.0000	29,250	0.03
10,255	Dar Al Arkan Real Estate Development Co Com SAR 10.0000	36,193	0.04
1,291	Dr Sulaiman Al Habib Medical Services Group Co Com SAR 10.0000	95,106	0.09
408	Elm Co Com SAR 10.0000	98,440	0.10
6,340	Emaar Economic City Com SAR 10.0000	13,065	0.01
7,212	Etihad Etisalat Co Com SAR 10.0000	87,681	0.09
8,013	Jarir Marketing Co Com SAR 10.0000	24,654	0.02
10,394	Mobile Telecommunications Co Saudi Arabia Com SAR 10.0000	27,976	0.03
1,373	Mouwasat Medical Services Co Com SAR 10.0000	34,377	0.03
619	Nahdi Medical Co Com NPV	19,820	0.02
3,998	National Industrialization Co Com SAR 10.0000	10,819	0.01
462	Power & Water Utility Co for Jubail & Yanbu Com SAR 10.0000	6,929	0.01
1,156	Qassim Cement Co Com SAR 10.0000	14,750	0.01
8,573	Rabigh Refining & Petrochemical Co Com SAR 10.0000	16,924	0.02
23,369	Riyad Bank Com SAR 10.0000	145,151	0.14
3,867	SABIC Agri-Nutrients Co Com SAR 10.0000	108,364	0.11
6,437	Sahara International Petrochemical Co Com SAR 10.0000	44,708	0.04
17,672	Saudi Arabian Mining Co Com SAR 10.0000	180,602	0.18
66,524	Saudi Arabian Oil Co Com NPV	447,630	0.45
1,010	Saudi Aramco Base Oil Co Com SAR 10.0000	32,145	0.03
16,183	Saudi Awwal Bank Com SAR 10.0000	135,775	0.14
12,885	Saudi Basic Industries Corp Com SAR 10.0000	232,031	0.23
1,623	Saudi Cement Co Com SAR 10.0000	16,020	0.02
11,483	Saudi Electricity Co Com SAR 10.0000	48,489	0.05
3,621	Saudi Industrial Investment Group Com SAR 10.0000	16,964	0.02
9,998	Saudi Investment Bank ADR NPV	30,472	0.03
9,743	Saudi Kayan Petrochemical Co Com SAR 10.0000	20,196	0.02
43,788	Saudi National Bank Com SAR 10.0000	368,963	0.37
683	Saudi Research & Media Group Com SAR 10.0000	43,212	0.04
664	Saudi Tadawul Group Holding Co Com SAR 10.0000	39,165	0.04
25,792	Saudi Telecom Co Com SAR 10.0000	267,001	0.27
367	Saudia Dairy & Foodstuff Co Com SAR 10.0000	31,207	0.03
4,669	Savola Group Com NPV	17,895	0.02
4,156	Savola Group Com SAR 10.0000	26,614	0.03
3,325	Seera Group Holding Com SAR 10.0000	18,507	0.02
5,536	Yanbu National Petrochemical Co Com SAR 10.0000	53,577	0.05
Total Saudi Arabia		4,569,366	4.57
Singapore			
74,178	Yangzijiang Financial Holding Ltd Com NPV	17,994	0.02
30,978	Yangzijiang Shipbuilding Holdings Ltd Com NPV	53,463	0.05
Total Singapore		71,457	0.07
South Africa			
11,014	Absa Group Ltd Com ZAR 2.0000	98,556	0.10
1,039	Anglo American Platinum Ltd Com ZAR 0.1000	32,544	0.03
5,588	Aspen Pharmacare Holdings Ltd Com ZAR 0.1391	68,237	0.07
5,299	Bid Corp Ltd Com NPV	121,101	0.12
4,669	Bidvest Group Ltd Com ZAR 0.0500	69,181	0.07

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
South Africa (<i>continued</i>)			
1,276	Capitec Bank Holdings Ltd Com ZAR 0.0100	189,971	0.19
2,702	Clicks Group Ltd Com ZAR 0.0100	51,377	0.05
8,298	Discovery Ltd Com ZAR 0.0010	64,600	0.06
1,933	Exxaro Resources Ltd Com ZAR 0.0100	15,737	0.02
74,590	FirstRand Ltd Com ZAR 0.0100	326,324	0.33
4,071	Foschini Group Ltd Com ZAR 0.0125	30,013	0.03
12,821	Gold Fields Ltd Com ZAR 0.5000	161,748	0.16
73,031	Growthpoint Properties Ltd Reits NPV	52,396	0.05
8,534	Harmony Gold Mining Co Ltd Com ZAR 0.5000	77,411	0.08
12,473	Impala Platinum Holdings Ltd Com NPV	48,869	0.05
5,018	Investec Ltd Com ZAR 0.0002 **	34,628	0.03
801	Kumba Iron Ore Ltd Com ZAR 0.0001	14,383	0.01
3,852	Mr Price Group Ltd Com ZAR 0.0003	47,510	0.05
27,197	MTN Group Ltd Com ZAR 0.0001	122,970	0.12
6,528	MultiChoice Group Com NPV	36,618	0.04
2,672	Naspers Ltd Com ZAR 0.0200	500,022	0.50
7,899	Nedbank Group Ltd Com ZAR 1.0000	119,247	0.12
4,834	Northam Platinum Holdings Ltd Com NPV	25,932	0.03
48,899	Old Mutual Ltd Com NPV	32,097	0.03
16,079	OUTsurance Group Ltd Com ZAR 0.0001	39,050	0.04
42,376	Pepkor Holdings Ltd Com NPV	47,221	0.05
6,941	Remgro Ltd Com NPV	51,038	0.05
27,387	Sanlam Ltd Com ZAR 0.0100	123,871	0.12
7,856	Sasol Ltd Com NPV	54,996	0.05
6,130	Shoprite Holdings Ltd Com ZAR 1.1340	96,717	0.10
36,495	Sibanye Stillwater Ltd Com NPV	31,995	0.03
18,604	Standard Bank Group Ltd Com ZAR 0.1000	227,190	0.23
2,336	Tiger Brands Ltd Com ZAR 0.1000	28,004	0.03
9,868	Vodacom Group Ltd Com NPV	55,252	0.06
13,169	Woolworths Holdings Ltd Com NPV	43,327	0.04
	Total South Africa	3,140,133	3.14
Taiwan			
9,000	Accton Technology Corp Com TWD 10.0000	129,117	0.13
43,610	Acer Inc Com TWD 10.0000	53,882	0.05
6,940	Advantech Co Ltd Com TWD 10.0000	68,401	0.07
50,934	ASE Technology Holding Co Ltd Com TWD 10.0000	220,797	0.22
29,920	Asia Cement Corp Com TWD 10.0000	38,108	0.04
4,000	Asia Vital Components Co Ltd Com TWD 10.0000	68,456	0.07
100	ASPEED Technology Inc Com TWD 10.0000	13,923	0.01
11,000	Asustek Computer Inc Com TWD 10.0000	166,819	0.17
110,400	AUO Corp Com TWD 10.0000	51,288	0.05
37,000	Capital Securities Corp Com TWD 10.0000	22,727	0.02
10,000	Catcher Technology Co Ltd Com TWD 10.0000	66,648	0.07
138,384	Cathay Financial Holding Co Ltd Com TWD 10.0000	248,163	0.25
75,840	Chang Hwa Commercial Bank Ltd Com TWD 10.0000	37,802	0.04
35,000	Cheng Shin Rubber Industry Co Ltd Com TWD 10.0000	49,075	0.05
8,951	Chicony Electronics Co Ltd Com TWD 10.0000	40,951	0.04
42,000	China Airlines Ltd Com TWD 10.0000	24,434	0.02
245,000	China Development Financial Holding Corp Com TWD 10.0000	111,396	0.11

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
Taiwan (<i>continued</i>)			
156,180	China Steel Corp Com TWD 10.0000	98,137	0.10
57,000	Chunghwa Telecom Co Ltd Com TWD 10.0000	199,606	0.20
63,000	Compal Electronics Inc Com TWD 10.0000	59,069	0.06
269,145	CTBC Financial Holding Co Ltd Com TWD 10.0000	248,169	0.25
30,988	Delta Electronics Inc Com TWD 10.0000	349,613	0.35
12,000	E Ink Holdings Inc Com TWD 10.0000	103,361	0.10
237,674	E.Sun Financial Holding Co Ltd Com TWD 10.0000	189,281	0.19
3,413	Eclat Textile Co Ltd Com TWD 10.0000	51,663	0.05
4,000	Elite Material Co Ltd Com TWD 10.0000	52,528	0.05
1,000	eMemory Technology Inc Com TWD 10.0000	74,415	0.07
13,500	Ennostar Inc Com TWD 10.0000	16,051	0.02
29,914	Eternal Materials Co Ltd Com TWD 10.0000	26,611	0.03
30,518	Eva Airways Corp Com TWD 10.0000	30,467	0.03
15,432	Evergreen Marine Corp Taiwan Ltd Com TWD 10.0000	81,933	0.08
66,206	Far Eastern International Bank Com TWD 10.0000	26,456	0.03
49,158	Far Eastern New Century Corp Com TWD 10.0000	50,325	0.05
26,000	Far EastOne Telecommunications Co Ltd Com TWD 10.0000	66,451	0.07
7,347	Feng TAY Enterprise Co Ltd Com TWD 10.0000	30,293	0.03
161,340	First Financial Holding Co Ltd Com TWD 10.0000	124,161	0.12
47,000	Formosa Chemicals & Fibre Corp Com TWD 10.0000	58,137	0.06
19,000	Formosa Petrochemical Corp Com TWD 10.0000	30,102	0.03
46,000	Formosa Plastics Corp Com TWD 10.0000	67,032	0.07
20,571	Foxconn Technology Co Ltd Com TWD 10.0000	39,736	0.04
116,705	Fubon Financial Holding Co Ltd Com TWD 10.0000	302,888	0.30
2,000	Genius Electronic Optical Co Ltd Com TWD 10.0000	31,912	0.03
6,000	Giant Manufacturing Co Ltd Com TWD 10.0000	40,497	0.04
8,000	Gigabyte Technology Co Ltd Com TWD 10.0000	58,967	0.06
1,000	Global Unichip Corp Com TWD 10.0000	31,489	0.03
4,000	Globalwafers Co Ltd Com TWD 10.0000	54,731	0.05
4,917	Hiwin Technologies Corp Com TWD 10.0000	29,994	0.03
178,289	Hon Hai Precision Industry Co Ltd Com TWD 10.0000	928,963	0.93
5,120	Hotai Motor Co Ltd Com TWD 10.0000	95,431	0.09
21,000	HTC Corp Com TWD 10.0000	26,391	0.03
163,477	Hua Nan Financial Holdings Co Ltd Com TWD 10.0000	117,726	0.12
112,285	Innolux Corp Com TWD 10.0000	50,102	0.05
42,000	Inventec Corp Com TWD 10.0000	54,087	0.05
1,000	Largan Precision Co Ltd Com TWD 10.0000	88,111	0.09
26,781	Lite-On Technology Corp Com TWD 10.0000	80,926	0.08
21,940	MediaTek Inc Com TWD 10.0000	768,309	0.77
165,082	Mega Financial Holding Co Ltd Com TWD 10.0000	181,587	0.18
13,000	Micro-Star International Co Ltd Com TWD 10.0000	67,368	0.07
1,422	momo.com Inc Com TWD 10.0000	15,662	0.02
75,000	Nan Ya Plastics Corp Com TWD 10.0000	95,948	0.10
4,000	Nan Ya Printed Circuit Board Corp Com TWD 10.0000	16,606	0.02
14,056	Nanya Technology Corp Com TWD 10.0000	20,919	0.02
2,000	Nien Made Enterprise Co Ltd Com TWD 10.0000	26,546	0.03
9,000	Novatek Microelectronics Corp Com TWD 10.0000	137,250	0.14
4,361	Oneness Biotech Co Ltd Com TWD 10.0000	19,952	0.02
32,000	Pegatron Corp Com TWD 10.0000	92,630	0.09
4,000	PharmaEssentia Corp Com TWD 10.0000	78,961	0.08
39,000	Pou Chen Corp Com TWD 10.0000	38,273	0.04

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
Taiwan (<i>continued</i>)			
28,000	Powerchip Semiconductor Manufacturing Corp Com TWD 10.0000	17,080	0.02
12,000	Powertech Technology Inc Com TWD 10.0000	49,308	0.05
8,000	President Chain Store Corp Com TWD 10.0000	63,598	0.06
40,000	Quanta Computer Inc Com TWD 10.0000	302,742	0.30
8,000	Realtek Semiconductor Corp Com TWD 10.0000	120,871	0.12
25,600	Ruentex Development Co Ltd Com TWD 10.0000	35,606	0.04
59,000	Shanghai Commercial & Savings Bank Ltd Com TWD 10.0000	67,065	0.07
197,450	Shin Kong Financial Holding Co Ltd Com TWD 10.0000	71,932	0.07
9,000	Sino-American Silicon Products Inc Com TWD 10.0000	50,579	0.05
180,063	SinoPac Financial Holdings Co Ltd Com TWD 10.0000	122,043	0.12
20,050	Synnex Technology International Corp Com TWD 10.0000	40,825	0.04
196,665	Taishin Financial Holding Co Ltd Pref NPV	102,749	0.10
120,168	Taiwan Business Bank Com TWD 10.0000	53,620	0.05
82,032	Taiwan Cement Corp Com TWD 10.0000	76,334	0.08
166,072	Taiwan Cooperative Financial Holding Co Ltd Com TWD 10.0000	121,471	0.12
14,000	Taiwan Fertilizer Co Ltd Com TWD 10.0000	23,683	0.02
22,519	Taiwan Glass Industry Corp Com TWD 10.0000	10,493	0.01
35,000	Taiwan High Speed Rail Corp Com TWD 10.0000	29,554	0.03
19,000	Taiwan Mobile Co Ltd Com TWD 10.0000	60,096	0.06
1,315	Taiwan Secom Co Ltd Com TWD 10.0000	5,478	0.00
359,500	Taiwan Semiconductor Manufacturing Co Ltd Com TWD 10.0000	9,584,032	9.58
30,000	Tatung Co Ltd Com TWD 10.0000	38,803	0.04
14,000	Teco Electric and Machinery Co Ltd Com TWD 10.0000	19,393	0.02
11,000	U-Ming Marine Transport Corp Com TWD 10.0000	16,993	0.02
20,000	Unimicron Technology Corp Com TWD 10.0000	92,347	0.09
71,252	Uni-President Enterprises Corp Com TWD 10.0000	166,209	0.17
172,000	United Microelectronics Corp Com TWD 10.0000	269,587	0.27
18,000	Vanguard International Semiconductor Corp Com TWD 10.0000	62,525	0.06
1,000	Voltronic Power Technology Corp Com TWD 10.0000	56,340	0.06
36,693	Walsin Lihwa Corp Com TWD 10.0000	36,424	0.04
9,000	Walsin Technology Corp Com TWD 10.0000	28,086	0.03
11,855	Wan Hai Lines Ltd Com TWD 10.0000	27,755	0.03
8,000	Win Semiconductors Corp Com TWD 10.0000	30,952	0.03
64,025	Winbond Electronics Corp Com TWD 10.0000	43,485	0.04
46,496	Wistron Corp Com TWD 10.0000	133,278	0.13
1,000	Wiwynn Corp Com TWD 10.0000	53,658	0.05
22,000	WPG Holdings Ltd Com TWD 10.0000	50,449	0.05
7,094	Yageo Corp Com TWD 10.0000	131,624	0.13
23,000	Yang Ming Marine Transport Corp Com TWD 10.0000	41,895	0.04
195,580	Yuanta Financial Holding Co Ltd Com TWD 10.0000	176,195	0.18
11,616	Yulon Motor Co Ltd Com TWD 10.0000	17,878	0.02
Total Taiwan		19,540,845	19.54
Thailand			
17,148	Advanced Info Service PCL Com THB 1.0000	113,060	0.11
45,611	Airports of Thailand PCL Com THB 1.0000	72,745	0.07
10,672	Airports of Thailand PCL NVDR THB 1.0000	17,021	0.02
109,941	Asset World Corp PCL NVDR NPV	9,743	0.01
26,500	B Grimm Power PCL NVDR THB 2.0000	14,289	0.01
7,300	Bangkok Bank PCL Com THB 10.0000	27,475	0.03

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
Thailand (<i>continued</i>)			
873	Bangkok Bank PCL NVDR THB 10.0000	3,286	0.00
25,518	Bangkok Dusit Medical Services PCL Com THB 0.1000	18,902	0.02
130,535	Bangkok Dusit Medical Services PCL NVDR THB 0.1000	96,691	0.10
169,400	Bangkok Expressway & Metro PCL NVDR THB 1.0000	34,592	0.04
22,320	Bangkok Life Assurance PCL NVDR THB 1.0000	10,426	0.01
91,900	Banpu PCL Com THB 1.0000	13,369	0.01
17,280	Banpu PCL NVDR THB 1.0000	2,514	0.00
15,800	Berli Jucker PCL Com THB 1.0000	9,489	0.01
196,250	BTS Group Holdings PCL NVDR THB 4.0000	22,211	0.02
43,611	BTS RTS REC Com NPV	-	0.00
7,719	Bumrungrad Hospital PCL NVDR THB 1.0000	50,480	0.05
10,100	Carabao Group PCL NVDR THB 1.0000	18,535	0.02
55,151	Central Pattana PCL Com THB 0.5000	87,593	0.09
37,925	Central Retail Corp PCL NVDR THB 1.0000	29,864	0.03
83,186	Charoen Pokphand Foods PCL Com THB 1.0000	54,624	0.06
82,808	CP ALL PCL NVDR THB 1.0000	133,729	0.13
5,300	CP ALL Plc Com THB 1.0000	8,559	0.01
13,599	CP Aextra PCL NVDR THB 0.5000	11,253	0.01
39,349	Delta Electronics Thailand PCL NVDR THB 0.1000	111,861	0.11
114,895	Digital Telecommunications Infrastructure Fund Com THB 10.0000	23,922	0.02
4,373	Electricity Generating PCL NVDR THB 10.0000	12,490	0.01
31,996	Gulf Energy Development PCL NVDR THB 1.0000	43,344	0.04
131,756	Home Product Center PCL NVDR THB 1.0000	31,828	0.03
34,813	Indorama Ventures PCL Com THB 1.0000	15,890	0.02
16,867	Intouch Holdings PCL NVDR THB 1.0000	37,144	0.04
25,573	Kasikornbank PCL Com THB 10.0000	97,615	0.10
71,777	Krung Thai Bank PCL NVDR THB 5.1500	35,062	0.04
7,151	Krunghai Card PCL NVDR THB 1.0000	7,969	0.01
87,706	Land & Houses PCL NVDR THB 1.0000	13,227	0.01
67,867	Minor International PCL NVDR THB 1.0000	48,912	0.05
17,227	PTT Exploration & Production PCL Com THB 1.0000	65,067	0.07
5,351	PTT Exploration & Production PCL NVDR THB 1.0000	20,211	0.02
19,090	PTT Global Chemical PCL Com THB 10.0000	12,739	0.01
13,592	PTT Global Chemical PCL NVDR THB 10.0000	9,070	0.01
40,063	PTT Oil & Retail Business PCL Com THB 10.0000	16,576	0.02
210,588	PTT PCL NVDR THB 1.0000	188,311	0.19
14,260	Ratch Group PCL Com THB 10.0000	11,610	0.01
27,600	SCB X PCL NVDR THB 10.0000	78,830	0.08
8,428	SCG Packaging PCL Com THB 1.0000	5,467	0.01
11,785	Siam Cement PCL NVDR THB 1.0000	72,353	0.07
2,840	Srisawad Corp PCL NVDR NPV	2,881	0.00
64,300	Thai Life Insurance PCL NVDR THB 1.0000	13,388	0.01
526	Thai Oil PCL Com THB 10.0000	744	0.00
20,593	Thai Oil PCL NVDR THB 10.0000	29,133	0.03
48,500	Thai Union Group PCL NVDR THB 0.2500	20,325	0.02
206,829	TMBThanachart Bank PCL Com THB 0.9500	10,214	0.01
373,094	TMBThanachart Bank PCL NVDR THB 0.9500	18,424	0.02
146,032	True Corp PCL NVDR THB 4.0000	40,150	0.04
Total Thailand		1,955,207	1.96

Schedule of Investments

as at 31 August 2024 *(continued)*

State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) <i>(continued)</i>			
Turkey			
1,565	AG Anadolu Grubu Holding A/S Com TRY 1.0000	13,706	0.01
45,634	Akbank Turk A/S Com TRY 1.0000	70,550	0.07
18,518	Aksa Enerji Uretim A/S Com TRY 1.0000	18,513	0.02
8,140	Alarko Holding A/S Com TRY 1.0000	20,765	0.02
2,889	Anadolu Efes Biracilik Ve Malt Sanayii A/S Com TRY 1.0000	17,061	0.02
5,871	Arcelik A/S Com TRY 1.0000	22,434	0.02
25,378	Aselsan Elektronik Sanayi Ve Ticaret A/S Com TRY 1.0000	39,302	0.04
7,172	Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A/S Com NPV	14,359	0.01
6,730	BIM Birlesik Magazalar A/S Com TRY 1.0000	96,371	0.10
619	Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A/S Com TRY 1.0000	6,213	0.01
14,674	Coca-Cola Icecek A/S Com TRY 1.0000	23,698	0.02
28,210	Enka Insaat ve Sanayi A/S Com TRY 1.0000	36,506	0.04
32,293	Eregli Demir ve Celik Fabrikalari TAS Com TRY 1.0000	41,396	0.04
1,389	Ford Otomotiv Sanayi A/S Com TRY 1.0000	35,507	0.04
2,884	Gubre Fabrikalari TAS Com TRY 1.0000	12,978	0.01
23,041	Haci Omer Sabanci Holding A/S Com TRY 1.0000	53,768	0.05
24,888	Hektas Ticaret TAS Com TRY 1.0000	7,695	0.01
6,062	Is Yatirim Menkul Degerler A/S Com TRY 1.0000	5,845	0.01
18,416	Kardemir Karabuk Demir Celik Sanayi ve Ticaret A/S Com TRY 1.0000	11,222	0.01
14,211	KOC Holding A/S Com TRY 1.0000	70,206	0.07
4,169	Kontrolmatik Enerji Ve Muhendislik A/S Com NPV	5,441	0.01
27,867	Koza Altin Isletmeleri A/S Com TRY 1.0000	18,578	0.02
2,308	Migros Ticaret A/S Com TRY 1.0000	29,653	0.03
14,056	Oyak Cimento Fabrikalari A/S Com TRY 1.0000	25,570	0.03
2,258	Pegasus Hava Tasimaciligi A/S Com TRY 1.0000	13,610	0.01
161,272	Sasa Polyester Sanayi A/S Com TRY 1.0000	21,041	0.02
4,079	TAV Havalimanlari Holding A/S Com TRY 1.0000	27,031	0.03
3,149	Tofas Turk Otomobil Fabrikasi A/S Com TRY 1.0000	20,375	0.02
15,135	Tupras Turkiye Petrol Rafinerileri A/S Com TRY 1.0000	67,667	0.07
9,178	Turk Hava Yollari AO Com TRY 1.0000	73,136	0.07
25,773	Turk Telekomunikasyon A/S Com TRY 1.0000	33,051	0.03
1,026	Turk Traktor ve Ziraat Makineleri A/S Com TRY 1.0000	19,875	0.02
13,320	Turkcell Iletisim Hizmetleri A/S Com TRY 1.0000	34,739	0.03
11,004	Turkiye Garanti Bankasi A/S Com TRY 1.0000	32,770	0.03
157,416	Turkiye Is Bankasi A/S Com TRY 1.0000	55,185	0.06
27,973	Turkiye Sise ve Cam Fabrikalari A/S Com TRY 1.0000	32,208	0.03
69,767	Yapi ve Kredi Bankasi A/S Com TRY 1.0000	57,722	0.06
Total Turkey		1,185,747	1.19
United Arab Emirates			
45,946	Abu Dhabi Commercial Bank PJSC Com AED 1.0000	99,000	0.10
28,628	Abu Dhabi Islamic Bank PJSC Com AED 1.0000	88,865	0.09
37,814	Abu Dhabi National Oil Co for Distribution PJSC Com AED 0.0800	33,949	0.03
12,328	Abu Dhabi Ports Co PJSC Com NPV	14,525	0.01
27,155	ADNOC Drilling Co PJSC Com NPV	29,389	0.03
51,038	Agility Global Plc Com NPV	14,562	0.02
43,951	Air Arabia PJSC Com AED 1.0000	29,189	0.03
65,842	Aldar Properties PJSC Com AED 1.0000	118,872	0.12
22,287	Alpha Dhabi Holding PJSC Com NPV	65,783	0.07

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2023: 100.07%) (<i>continued</i>)			
United Arab Emirates (<i>continued</i>)			
52,172	Americana Restaurants International Plc Com AED 0.0730	37,215	0.04
22,198	Borouge Plc Com USD 0.1600	13,759	0.01
135,319	Dana Gas PJSC Com AED 1.0000	22,633	0.02
140,410	Dubai Electricity & Water Authority PJSC Com AED 0.0100	82,543	0.08
42,398	Dubai Financial Market PJSC Com AED 1.0000	13,453	0.01
59,889	Dubai Investments PJSC Com AED 1.0000	30,051	0.03
45,738	Dubai Islamic Bank PJSC Com AED 1.0000	69,414	0.07
18,847	Emaar Development PJSC Com AED 1.0000	38,987	0.04
97,865	Emaar Properties PJSC Com AED 1.0000	203,167	0.20
24,019	Emirates Central Cooling Systems Corp Com AED 0.1000	10,162	0.01
27,757	Emirates NBD Bank PJSC Com AED 1.0000	134,500	0.13
53,970	Emirates Telecommunications Group Co PJSC Com AED 1.0000	240,809	0.24
15,390	Fertiglobe Plc Com NPV	9,880	0.01
62,958	First Abu Dhabi Bank PJSC Com AED 1.0000	207,510	0.21
80,638	Multiply Group PJSC Com NPV	42,248	0.04
2,522	National Marine Dredging Co Com AED 1.0000	16,141	0.02
9,957	Pure Health Holding PJSC Com NPV	8,939	0.01
29,561	Q Holding PJSC Com NPV	22,468	0.02
38,265	Salik Co PJSC Com AED 0.0100	34,636	0.04
Total United Arab Emirates		1,732,649	1.73
United Kingdom			
6,476	Anglogold Ashanti Plc Com NPV	174,285	0.17
Total United Kingdom		174,285	0.17
United States			
5,350	Yum China Holdings Inc Com USD 0.0100	166,183	0.17
Total United States		166,183	0.17
Total Equities		100,851,635	100.83
Financial Derivative Instruments			
Futures Contracts (31 August 2023: (0.02)%)			
No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Futures Contracts			
20	MSCI Emerging Markets Index Future September 2024	4,115	0.01
Unrealised Gains on Futures Contracts		4,115	0.01
Net Unrealised Gains on Futures Contracts		4,115	0.01
Total Financial Derivative Instruments		4,115	0.01

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Emerging Market Equity Index Fund (*continued*)

	Fair Value EUR	% of Net Assets
Total Value of Investments	100,855,750	100.84
Cash*	595,829	0.59
Other Net Liabilities	(1,433,685)	(1.43)
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	100,017,894	100.00

Country classifications are based on country of incorporation.

** These securities are partially or fully involved in securities lending.

* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for futures margin of EUR 27,596 which is held with Goldman Sachs for the futures contracts.

The counterparty for the open futures contracts is Goldman Sachs.

Schedule of Investments

as at 31 August 2024 (continued)

State Street IUT All World Equity (Developed 75% Hedged) Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2023: 101.14%)			
Ireland			
5,096,930	State Street IUT Asia Pacific ex Japan Equity Index Fund	15,881,515	3.87
21,037,579	State Street IUT Emerging Market Equity Index Fund	39,088,390	9.52
6,386,766	State Street IUT Euro Equity Index Fund	30,516,522	7.44
4,259,646	State Street IUT Europe ex Euro ex UK Equity Index Fund	16,562,806	4.04
11,579,377	State Street IUT Japan Equity Index Fund	24,593,810	5.99
31,601,299	State Street IUT North America Equity Index Fund	266,101,552	64.84
3,964,697	State Street IUT UK Equity Index Fund	14,980,956	3.65
Total Ireland		407,725,551	99.35
Total Collective Investment Schemes		407,725,551	99.35

Financial Derivative Instruments

Forward Foreign Currency Exchange Contracts (31 August 2023: (1.12)%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
Bank of Montreal	USD	69,091,334	EUR	62,002,863	4 Sep 2024	415,906	0.10
Barclays Bank	USD	1,869,000	EUR	1,687,974	4 Sep 2024	526	0.00
Barclays Bank	USD	370,000	EUR	331,913	2 Oct 2024	1,927	0.00
BNP Paribas	EUR	63,099,178	USD	68,482,333	4 Sep 2024	1,230,595	0.30
BNP Paribas	EUR	443,817	USD	481,000	4 Sep 2024	9,270	0.00
BNP Paribas	JPY	76,957,000	EUR	474,276	4 Sep 2024	3,261	0.00
BNP Paribas	USD	69,091,333	EUR	62,012,278	4 Sep 2024	406,490	0.10
Goldman Sachs	PLN	842,000	EUR	195,929	4 Sep 2024	1,021	0.00
HSBC Bank	EUR	63,088,809	USD	68,482,334	4 Sep 2024	1,220,224	0.30
Merrill Lynch	EUR	63,098,062	USD	68,482,333	4 Sep 2024	1,229,479	0.30
Merrill Lynch	KRW	5,767,412,000	EUR	3,870,746	4 Sep 2024	29,794	0.01
Standard Chartered Bank	AUD	9,180,000	EUR	5,598,707	4 Sep 2024	28,292	0.00
Standard Chartered Bank	CAD	10,699,000	EUR	7,132,297	4 Sep 2024	39,458	0.01
Standard Chartered Bank	DKK	18,180,000	EUR	2,437,197	4 Sep 2024	167	0.00
Standard Chartered Bank	EUR	6,790,829	CHF	6,359,000	2 Oct 2024	5,668	0.00
Standard Chartered Bank	EUR	11,180,040	GBP	9,426,000	2 Oct 2024	85	0.00
Standard Chartered Bank	EUR	19,200,268	JPY	3,073,385,000	2 Oct 2024	75,931	0.02
Standard Chartered Bank	EUR	533,083	NOK	6,253,000	2 Oct 2024	126	0.00
Standard Chartered Bank	EUR	2,256,421	SEK	25,570,000	2 Oct 2024	230	0.00
Standard Chartered Bank	HKD	13,164,000	EUR	1,514,624	4 Sep 2024	10,003	0.00
Standard Chartered Bank	NZD	431,000	EUR	241,556	4 Sep 2024	2,047	0.00
Standard Chartered Bank	SGD	1,201,000	EUR	827,342	4 Sep 2024	5,087	0.00
UBS	USD	69,091,333	EUR	62,020,333	4 Sep 2024	398,436	0.10
Westpac	EUR	1,554,844	HKD	13,164,000	4 Sep 2024	30,217	0.01
Westpac	EUR	2,974,998	USD	3,215,000	4 Sep 2024	70,490	0.02
Unrealised Gains on Forward Foreign Currency Exchange Contracts						5,214,730	1.27
Unrealised Losses on Forward Foreign Currency Exchange Contracts							
Bank of Montreal	EUR	61,923,225	USD	69,091,334	2 Oct 2024	(415,697)	(0.10)
Barclays Bank	EUR	730,685	USD	810,000	2 Oct 2024	(153)	(0.00)
BNP Paribas	EUR	346,292	CAD	518,000	4 Sep 2024	(933)	(0.00)

Schedule of Investments

as at 31 August 2024 (continued)

State Street IUT All World Equity (Developed 75% Hedged) Index Fund (continued)

Financial Derivative Instruments

Forward Foreign Currency Exchange Contracts (31 August 2023: (1.12)%) (continued)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Losses on Forward Foreign Currency Exchange Contracts (continued)							
BNP Paribas	EUR	333,155	GBP	281,000	4 Sep 2024	(472)	(0.00)
BNP Paribas	EUR	61,932,483	USD	69,091,333	2 Oct 2024	(406,438)	(0.10)
Citibank	EUR	3,848,893	KRW	5,767,412,000	4 Sep 2024	(51,647)	(0.01)
Goldman Sachs	EUR	195,600	PLN	842,000	2 Oct 2024	(1,017)	(0.00)
JP Morgan	EUR	5,541,302	AUD	9,180,000	4 Sep 2024	(85,697)	(0.02)
JP Morgan	EUR	6,649,757	CHF	6,359,000	4 Sep 2024	(121,756)	(0.03)
JP Morgan	EUR	2,437,182	DKK	18,180,000	4 Sep 2024	(182)	(0.00)
JP Morgan	EUR	10,802,499	GBP	9,145,000	4 Sep 2024	(55,232)	(0.02)
JP Morgan	EUR	523,550	NOK	6,253,000	4 Sep 2024	(9,767)	(0.00)
JP Morgan	EUR	233,486	NZD	431,000	4 Sep 2024	(10,117)	(0.00)
JP Morgan	EUR	196,176	PLN	842,000	4 Sep 2024	(774)	(0.00)
JP Morgan	EUR	2,178,147	SEK	25,570,000	4 Sep 2024	(77,624)	(0.02)
JP Morgan	EUR	825,021	SGD	1,201,000	4 Sep 2024	(7,408)	(0.00)
Merrill Lynch	EUR	3,872,384	KRW	5,767,412,000	2 Oct 2024	(30,451)	(0.01)
Standard Chartered Bank	CHF	6,359,000	EUR	6,777,323	4 Sep 2024	(5,810)	(0.00)
Standard Chartered Bank	EUR	5,595,400	AUD	9,180,000	2 Oct 2024	(28,313)	(0.01)
Standard Chartered Bank	EUR	7,129,491	CAD	10,699,000	2 Oct 2024	(39,469)	(0.01)
Standard Chartered Bank	EUR	2,437,976	DKK	18,180,000	2 Oct 2024	(181)	(0.00)
Standard Chartered Bank	EUR	1,514,308	HKD	13,164,000	2 Oct 2024	(10,220)	(0.00)
Standard Chartered Bank	EUR	258,099	JPY	41,821,000	4 Sep 2024	(1,410)	(0.00)
Standard Chartered Bank	EUR	241,259	NZD	431,000	2 Oct 2024	(2,050)	(0.00)
Standard Chartered Bank	EUR	827,501	SGD	1,201,000	2 Oct 2024	(5,261)	(0.00)
Standard Chartered Bank	GBP	9,426,000	EUR	11,191,618	4 Sep 2024	(259)	(0.00)
Standard Chartered Bank	JPY	3,073,385,000	EUR	19,146,991	4 Sep 2024	(75,893)	(0.02)
Standard Chartered Bank	NOK	6,253,000	EUR	533,447	4 Sep 2024	(130)	(0.00)
Standard Chartered Bank	SEK	25,570,000	EUR	2,255,973	4 Sep 2024	(203)	(0.00)
UBS	EUR	61,940,489	USD	69,091,333	2 Oct 2024	(398,432)	(0.10)
Westpac	EUR	6,784,561	CAD	10,181,000	4 Sep 2024	(39,969)	(0.01)
Westpac	EUR	18,744,888	JPY	3,108,521,000	4 Sep 2024	(544,238)	(0.13)
Unrealised Losses on Forward Foreign Currency Exchange Contracts						(2,427,203)	(0.59)
Net Unrealised Gains on Forward Foreign Currency Exchange Contracts						2,787,527	0.68
Total Financial Derivative Instruments						2,787,527	0.68
Total Value of Investments						410,513,078	100.03
Cash*						59,513	0.01
Other Net Liabilities						(174,528)	(0.04)
Net Assets Attributable to Holders of Redeemable Participating Units at fair value						410,398,063	100.00

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.93%)			
Austria			
7,250,000	Republic of Austria Government Bonds 0.25% 20/10/2036	5,280,791	0.48
12,000,000	Republic of Austria Government Bonds 4.15% 15/03/2037	13,500,121	1.22
3,360,000	Republic of Austria Government Bonds 3.20% 15/07/2039	3,427,092	0.31
7,300,000	Republic of Austria Government Bonds 0.00% 20/10/2040	4,494,975	0.41
7,470,000	Republic of Austria Government Bonds 3.15% 20/06/2044	7,526,980	0.68
8,400,000	Republic of Austria Government Bonds 1.50% 20/02/2047	6,247,436	0.56
5,000,000	Republic of Austria Government Bonds 1.85% 23/05/2049	3,933,240	0.36
10,100,000	Republic of Austria Government Bonds 0.75% 20/03/2051	5,912,257	0.53
5,350,000	Republic of Austria Government Bonds 3.15% 20/10/2053	5,364,338	0.48
3,800,000	Republic of Austria Government Bonds 3.80% 26/01/2062	4,383,680	0.40
3,500,000	Republic of Austria Government Bonds 0.70% 20/04/2071	1,606,220	0.15
4,700,000	Republic of Austria Government Bonds 1.50% 02/11/2086**	2,875,742	0.26
3,730,000	Republic of Austria Government Bonds 2.10% 20/09/2117	2,888,736	0.26
3,700,000	Republic of Austria Government Bonds 0.85% 30/06/2120	1,703,517	0.15
Total Austria		69,145,125	6.25
Belgium			
13,130,000	Kingdom of Belgium Government Bonds 2.85% 22/10/2034	13,117,855	1.19
16,900,000	Kingdom of Belgium Government Bonds 5.00% 28/03/2035	20,081,408	1.82
5,000,000	Kingdom of Belgium Government Bonds 1.45% 22/06/2037	4,170,720	0.38
7,000,000	Kingdom of Belgium Government Bonds 1.90% 22/06/2038	6,074,180	0.55
6,140,000	Kingdom of Belgium Government Bonds 2.75% 22/04/2039	5,886,320	0.53
10,000,000	Kingdom of Belgium Government Bonds 0.40% 22/06/2040	6,581,020	0.59
15,200,000	Kingdom of Belgium Government Bonds 4.25% 28/03/2041	17,242,956	1.56
3,500,000	Kingdom of Belgium Government Bonds 3.45% 22/06/2043	3,589,642	0.32
9,000,000	Kingdom of Belgium Government Bonds 3.75% 22/06/2045	9,612,936	0.87
8,000,000	Kingdom of Belgium Government Bonds 1.60% 22/06/2047	5,834,190	0.53
10,400,000	Kingdom of Belgium Government Bonds 1.70% 22/06/2050	7,460,238	0.67
8,000,000	Kingdom of Belgium Government Bonds 1.40% 22/06/2053	5,110,048	0.46
10,500,000	Kingdom of Belgium Government Bonds 3.30% 22/06/2054	10,241,768	0.93
6,690,000	Kingdom of Belgium Government Bonds 3.50% 22/06/2055	6,738,342	0.61
6,000,000	Kingdom of Belgium Government Bonds 2.25% 22/06/2057**	4,643,988	0.42
8,750,000	Kingdom of Belgium Government Bonds 2.15% 22/06/2066	6,531,000	0.59
6,000,000	Kingdom of Belgium Government Bonds 0.65% 22/06/2071	2,560,200	0.23
Total Belgium		135,476,811	12.25
Finland			
3,500,000	Finland Government Bonds 3.00% 15/09/2034	3,559,790	0.32
4,550,000	Finland Government Bonds 0.13% 15/04/2036	3,313,510	0.30
4,850,000	Finland Government Bonds 2.75% 15/04/2038	4,717,944	0.43
2,800,000	Finland Government Bonds 0.25% 15/09/2040	1,819,527	0.16
5,000,000	Finland Government Bonds 2.63% 04/07/2042	4,723,720	0.43
4,500,000	Finland Government Bonds 0.50% 15/04/2043	2,881,800	0.26
4,800,000	Finland Government Bonds 1.38% 15/04/2047	3,512,640	0.32
3,200,000	Finland Government Bonds 0.13% 15/04/2052	1,514,829	0.14
4,320,000	Finland Government Bonds 2.95% 15/04/2055	4,225,427	0.38
Total Finland		30,269,187	2.74

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2023: 98.93%) (<i>continued</i>)			
France			
6,700,000	French Republic Government Bonds OAT 3.00% 25/11/2034	6,702,010	0.61
25,667,000	French Republic Government Bonds OAT 4.75% 25/04/2035**	29,690,816	2.68
40,833,000	French Republic Government Bonds OAT 1.25% 25/05/2036**	33,522,750	3.03
23,429,000	French Republic Government Bonds OAT 1.25% 25/05/2038	18,367,305	1.66
22,082,000	French Republic Government Bonds OAT 4.00% 25/10/2038	24,077,285	2.18
28,496,000	French Republic Government Bonds OAT 1.75% 25/06/2039	23,659,174	2.14
26,083,000	French Republic Government Bonds OAT 0.50% 25/05/2040	17,291,307	1.56
33,311,000	French Republic Government Bonds OAT 4.50% 25/04/2041**	38,475,004	3.48
17,575,000	French Republic Government Bonds OAT 2.50% 25/05/2043	15,471,395	1.40
18,478,000	French Republic Government Bonds OAT 0.50% 25/06/2044	10,967,026	0.99
27,372,000	French Republic Government Bonds OAT 3.25% 25/05/2045**	26,857,735	2.43
28,702,000	French Republic Government Bonds OAT 2.00% 25/05/2048**	22,149,563	2.00
6,800,000	French Republic Government Bonds OAT 3.00% 25/06/2049	6,337,532	0.57
27,232,000	French Republic Government Bonds OAT 1.50% 25/05/2050**	18,326,646	1.66
27,100,000	French Republic Government Bonds OAT 0.75% 25/05/2052**	14,255,738	1.29
25,740,000	French Republic Government Bonds OAT 0.75% 25/05/2053**	13,194,865	1.19
23,495,000	French Republic Government Bonds OAT 3.00% 25/05/2054	21,265,137	1.92
17,153,000	French Republic Government Bonds OAT 4.00% 25/04/2055	18,664,179	1.69
10,240,000	French Republic Government Bonds OAT 3.25% 25/05/2055	9,677,466	0.88
20,016,000	French Republic Government Bonds OAT 4.00% 25/04/2060**	21,984,173	1.99
17,115,000	French Republic Government Bonds OAT 1.75% 25/05/2066	10,904,874	0.99
14,151,000	French Republic Government Bonds OAT 0.50% 25/05/2072**	5,221,719	0.47
Total France		407,063,699	36.81
Germany			
7,130,000	Bundesrepublik Deutschland Bundesanleihe 2.60% 15/08/2034	7,333,640	0.66
21,042,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2035	16,465,534	1.49
22,458,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2036	17,070,302	1.54
25,871,000	Bundesrepublik Deutschland Bundesanleihe 4.00% 04/01/2037	30,233,368	2.73
21,897,000	Bundesrepublik Deutschland Bundesanleihe 1.00% 15/05/2038	18,209,151	1.65
16,202,000	Bundesrepublik Deutschland Bundesanleihe 4.25% 04/07/2039	19,701,340	1.78
19,602,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 04/07/2040	25,294,578	2.29
3,710,000	Bundesrepublik Deutschland Bundesanleihe 2.60% 15/05/2041	3,738,574	0.34
17,290,000	Bundesrepublik Deutschland Bundesanleihe 3.25% 04/07/2042	19,046,007	1.72
27,194,000	Bundesrepublik Deutschland Bundesanleihe 2.50% 04/07/2044**	26,989,773	2.44
28,530,000	Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2046**	28,310,262	2.56
31,050,000	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/08/2048**	23,983,579	2.17
45,829,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050	24,192,784	2.19
30,023,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2052**	15,118,292	1.37
32,060,000	Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053	27,407,726	2.48
13,920,000	Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2054	13,863,694	1.25
Total Germany		316,958,604	28.66
Ireland			
3,400,000	Ireland Government Bonds 2.60% 18/10/2034	3,386,740	0.31
5,560,000	Ireland Government Bonds 0.40% 15/05/2035	4,372,050	0.39
6,000,000	Ireland Government Bonds 1.70% 15/05/2037	5,319,336	0.48
4,600,000	Ireland Government Bonds 0.55% 22/04/2041	3,193,228	0.29
2,700,000	Ireland Government Bonds 3.00% 18/10/2043	2,723,493	0.25

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2023: 98.93%) (<i>continued</i>)		
	Ireland (<i>continued</i>)		
9,830,000	Ireland Government Bonds 2.00% 18/02/2045	8,396,314	0.76
8,000,000	Ireland Government Bonds 1.50% 15/05/2050	5,896,400	0.53
	Total Ireland	33,287,561	3.01
	Luxembourg		
2,080,000	State of the Grand-Duchy of Luxembourg 3.25% 02/03/2043**	2,141,493	0.20
	Total Luxembourg	2,141,493	0.20
	Netherlands		
15,911,000	Netherlands Government Bonds 4.00% 15/01/2037	18,121,881	1.64
12,165,000	Netherlands Government Bonds 0.00% 15/01/2038	8,496,912	0.77
12,529,000	Netherlands Government Bonds 0.50% 15/01/2040**	9,060,246	0.82
17,301,005	Netherlands Government Bonds 3.75% 15/01/2042	19,674,789	1.78
7,731,000	Netherlands Government Bonds 3.25% 15/01/2044	8,301,393	0.75
17,783,000	Netherlands Government Bonds 2.75% 15/01/2047**	17,857,422	1.61
14,479,000	Netherlands Government Bonds 0.00% 15/01/2052**	7,110,058	0.64
12,365,000	Netherlands Government Bonds 2.00% 15/01/2054	10,579,123	0.96
	Total Netherlands	99,201,824	8.97
	Total Government Bonds	1,093,544,304	98.89
	Total Value of Investments	1,093,544,304	98.89
	Cash*	2,629,875	0.23
	Other Net Assets	9,697,469	0.88
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	1,105,871,648	100.00

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

** These securities are partially or fully involved in securities lending.

Schedule of Investments

as at 31 August 2024 (continued)

State Street IUT Diversified Alternatives Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2023: 100.62%)			
Ireland			
1,760,531	L&G Longer Dated All Commodities UCITS ETF	35,037,150	13.02
418,791	SPDR Dow Jones Global Real Estate UCITS ETF	13,449,507	5.00
1,026,388	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	32,454,879	12.06
Total Ireland		80,941,536	30.08
Luxembourg			
2,335,836	State Street Emerging Markets Hard Currency Government Bond Index Fund	27,616,845	10.26
3,122,876	State Street Emerging Markets Local Currency Government Bond Index Fund	27,551,783	10.24
3,875,377	State Street Euro Corporate Bond ESG Screened Index Fund	51,024,764	18.96
3,713,359	State Street Flexible Asset Allocation Plus Fund	52,411,095	19.48
3,106,726	State Street Global High Yield Bond Screened Index Fund	29,644,834	11.02
Total Luxembourg		188,249,321	69.96
Total Collective Investment Schemes		269,190,857	100.04

Financial Derivative Instruments

Forward Foreign Currency Exchange Contracts (31 August 2023: (0.65)%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
Bank of Montreal	EUR	14,476,010	USD	15,710,500	4 Sep 2024	282,768	0.11
Bank of Montreal	USD	16,150,000	EUR	14,493,080	4 Sep 2024	97,218	0.04
BNP Paribas	EUR	14,475,553	USD	15,710,500	4 Sep 2024	282,310	0.11
BNP Paribas	USD	16,150,000	EUR	14,495,281	4 Sep 2024	95,017	0.04
HSBC Bank	DKK	1,151,000	EUR	154,306	4 Sep 2024	7	0.00
HSBC Bank	EUR	221,012	CHF	207,000	2 Oct 2024	139	0.00
HSBC Bank	EUR	144,014	SEK	1,632,000	2 Oct 2024	13	0.00
HSBC Bank	EUR	14,473,174	USD	15,710,500	4 Sep 2024	279,931	0.10
HSBC Bank	SGD	349,000	EUR	240,393	4 Sep 2024	1,504	0.00
Merrill Lynch	EUR	1,763,896	GBP	1,487,000	2 Oct 2024	201	0.00
Merrill Lynch	EUR	1,549,779	JPY	248,197,000	2 Oct 2024	5,357	0.00
Merrill Lynch	EUR	14,475,297	USD	15,710,500	4 Sep 2024	282,054	0.10
Royal Bank of Canada	CAD	2,800,000	EUR	1,866,955	4 Sep 2024	9,941	0.00
Standard Chartered Bank	HKD	3,862,000	EUR	444,354	4 Sep 2024	2,935	0.00
Standard Chartered Bank	USD	16,150,000	EUR	14,490,193	4 Sep 2024	100,104	0.04
UBS	EUR	1,604,214	USD	1,758,000	4 Sep 2024	15,994	0.01
UBS	USD	16,150,000	EUR	14,497,164	4 Sep 2024	93,134	0.03
Westpac	AUD	667,000	EUR	406,738	4 Sep 2024	2,108	0.00
Westpac	EUR	456,154	HKD	3,862,000	4 Sep 2024	8,865	0.00
Unrealised Gains on Forward Foreign Currency Exchange Contracts						1,559,600	0.58

Unrealised Losses on Forward Foreign Currency Exchange Contracts

Bank of Montreal	EUR	14,474,465	USD	16,150,000	2 Oct 2024	(97,168)	(0.04)
BNP Paribas	EUR	139,013	SEK	1,632,000	4 Sep 2024	(4,961)	(0.00)
BNP Paribas	EUR	239,750	SGD	349,000	4 Sep 2024	(2,147)	(0.00)
BNP Paribas	EUR	14,476,629	USD	16,150,000	2 Oct 2024	(95,004)	(0.04)
Deutsche Bank	EUR	216,424	CHF	207,000	4 Sep 2024	(4,004)	(0.00)
Deutsche Bank	EUR	154,299	DKK	1,151,000	4 Sep 2024	(14)	(0.00)
HSBC Bank	CHF	207,000	EUR	220,571	4 Sep 2024	(143)	(0.00)
HSBC Bank	EUR	154,356	DKK	1,151,000	2 Oct 2024	(7)	(0.00)

Schedule of Investments

as at 31 August 2024 (*continued*)

State Street IUT Diversified Alternatives Fund (*continued*)

Financial Derivative Instruments
Forward Foreign Currency Exchange Contracts (31 August 2023: (0.65)%) (*continued*)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Losses on Forward Foreign Currency Exchange Contracts (<i>continued</i>)							
HSBC Bank	EUR	240,442	SGD	349,000	2 Oct 2024	(1,551)	(0.00)
HSBC Bank	SEK	1,632,000	EUR	143,986	4 Sep 2024	(12)	(0.00)
Merrill Lynch	EUR	1,756,653	GBP	1,487,000	4 Sep 2024	(8,841)	(0.00)
Merrill Lynch	GBP	1,487,000	EUR	1,765,725	4 Sep 2024	(231)	(0.00)
Merrill Lynch	JPY	248,197,000	EUR	1,545,463	4 Sep 2024	(5,341)	(0.00)
Royal Bank of Canada	EUR	1,866,213	CAD	2,800,000	2 Oct 2024	(9,952)	(0.00)
Societe Generale	EUR	1,496,491	JPY	248,197,000	4 Sep 2024	(43,631)	(0.02)
Standard Chartered Bank	EUR	190,371	CAD	289,000	4 Sep 2024	(3,351)	(0.00)
Standard Chartered Bank	EUR	444,261	HKD	3,862,000	2 Oct 2024	(2,998)	(0.00)
Standard Chartered Bank	EUR	14,471,530	USD	16,150,000	2 Oct 2024	(100,104)	(0.04)
UBS	EUR	402,436	AUD	667,000	4 Sep 2024	(6,410)	(0.00)
UBS	EUR	1,673,438	CAD	2,511,000	4 Sep 2024	(9,736)	(0.00)
UBS	EUR	14,478,500	USD	16,150,000	2 Oct 2024	(93,133)	(0.04)
Westpac	EUR	406,500	AUD	667,000	2 Oct 2024	(2,108)	(0.00)
Unrealised Losses on Forward Foreign Currency Exchange Contracts						(490,847)	(0.18)
Net Unrealised Gains on Forward Foreign Currency Exchange Contracts						1,068,753	0.40
Total Financial Derivative Instruments						1,068,753	0.40
Total Value of Investments						270,259,610	100.44
Cash*						200,358	0.07
Other Net Liabilities						(1,382,309)	(0.51)
Net Assets Attributable to Holders of Redeemable Participating Units at fair value						269,077,659	100.00

* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

Schedule of Significant Portfolio Changes (unaudited)

State Street IUT Euro Standard Liquidity Fund*

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases**	Cost EUR
State Street EUR Liquidity Standard VNAV Fund	82,248,716
Portfolio Sales**	Proceeds EUR
State Street EUR Liquidity LVNAV Fund	22,675,031

*Formerly State Street IUT Euro Ultra Short Bond Fund.

**There were no other Purchases/Sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (*continued*)

State Street IUT Euro Short Term Liquidity Fund*

Listed below are the largest cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases**	Cost EUR
State Street EUR Liquidity LVNAV Fund	374,592,304
Portfolio Sales**	Proceeds EUR
State Street EUR Liquidity LVNAV Fund	96,062,366

*Formerly State Street IUT Euro Liquidity Fund.

*There were no other Purchases/Sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Global Managed Fund*

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases**	Cost EUR
State Street IUT Euro Allstock Government Bond Fund (Gross Units)	68,800,000
State Street Global Treasury Bond Index Fund	42,940,000
State Street IUT Global Ethical Value Equity Fund (Gross Units)	34,170,280
State Street EUR Liquidity Standard VNAV Fund	30,878,716
State Street IUT Global 4Good Enhanced Equity Fund (Gross Units)	30,003,716
State Street Global High Yield Bond Screened Index Fund	29,460,000
SPDR Bloomberg SASB 0-3 Year Euro Corporate ESG UCITS ETF	21,464,473
State Street Sustainable Climate Euro Corporate Bond Fund	19,650,000
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	563,478

Portfolio Sales**	Proceeds EUR
State Street IUT Euro Allstock Government Bond Fund (Gross Units)	104,240,914
State Street IUT Global 4Good Enhanced Equity Fund (Gross Units)	64,270,997
State Street IUT Global Ethical Value Equity Fund (Gross Units)	55,635,358
State Street Global High Yield Bond Screened Index Fund	37,950,000
State Street EUR Liquidity Standard VNAV Fund	26,620,340
State Street Sustainable Climate Euro Corporate Bond Fund	9,090,000
State Street Global Treasury Bond Index Fund	4,840,000
SPDR Bloomberg SASB 0-3 Year Euro Corporate ESG UCITS ETF	719,633
State Street Flexible Asset Allocation Plus Fund	460,000
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	289,558

*Formerly State Street IUT Ethically Managed Fund.

**There were no other Purchases/Sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Global Ethical Value Equity Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
State Street USD Liquidity LVNAV Fund	22,368,209
Frontdoor Inc Com USD 0.0100	4,822,809
Sysco Corp Com USD 1.0000	4,686,650
Charles Schwab Corp Com USD 0.0100	4,482,184
EPAM Systems Inc Com USD 0.0010	4,021,602
Merck & Co Inc Com USD 0.5000	3,963,973
Direct Line Insurance Group Plc Com GBP 0.1091	3,565,777
Hexpol AB Com SEK 0.2000	3,511,934
Alphabet Inc Class 'A' Com USD 0.0010	3,391,861
Suntory Beverage & Food Ltd Com NPV	3,277,976
Salesforce Inc Com USD 0.0010	3,158,827
Infineon Technologies AG Com NPV	2,710,678
Bristol-Myers Squibb Co Com USD 0.1000	2,475,217
Polaris Inc Com USD 0.0100	2,296,873
Nihon Kohden Corp Com NPV	2,208,174
Qualcomm Inc Com USD 0.0001	1,868,246
ConvaTec Group Plc Com GBP 0.1000	1,795,053
UCB SA Com NPV	1,671,142
Alten SA Com EUR 1.0500	1,583,812
Avient Corp Com USD 0.0100	1,564,695
Glanbia Plc Com EUR 0.0600	1,549,836
Taiwan Semiconductor Manufacturing Co Ltd Com TWD 10.0000	1,470,241
Sensata Technologies Holding Plc Com EUR 0.0100	1,365,750
Citigroup Inc Com USD 0.0100	1,342,624
BNP Paribas SA Com EUR 2.0000	1,314,389

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Global Ethical Value Equity Fund (continued)

Portfolio Sales	Proceeds EUR
State Street USD Liquidity LVNAV Fund	30,715,177
Colruyt Group N.V Com NPV	3,813,386
AXA SA Com EUR 2.2900	3,578,483
Sanofi SA Com EUR 2.0000	3,488,226
UCB SA Com NPV	3,417,812
Micron Technology Inc Com USD 0.1000	3,276,658
Affiliated Managers Group Inc Com USD 0.0100	3,201,256
Warner Bros Discovery Inc Com NPV	2,961,011
Banco Bilbao Vizcaya Argentaria SA Com EUR 0.4900	2,775,020
Haitian International Holdings Ltd Com HKD 0.1000	2,745,388
CRH Plc Com EUR 0.3200	2,627,792
Reinsurance Group of America Inc Com USD 0.0100	2,603,421
Mosaic Co Com NPV	2,538,120
Skechers USA Inc Com USD 0.0010	2,517,914
Catcher Technology Co Ltd Com TWD 10.0000	2,478,381
Qualcomm Inc Com USD 0.0001	2,452,453
Check Point Software Technologies Ltd Com USD 0.0100	2,154,682
Avient Corp Com USD 0.0100	2,153,720
Kinden Corp Com NPV	2,145,631
Zeon Corp Com NPV	2,087,534
MetLife Inc Com USD 0.0100	2,063,908
Frontdoor Inc Com USD 0.0100	2,050,534
Citigroup Inc Com USD 0.0100	2,050,234
Cie Generale des Etablissements Michelin SCA Com EUR 0.5000	2,038,374
TBS Holdings Inc Com NPV	1,922,528
Glanbia Plc Com EUR 0.0600	1,900,102
ConvaTec Group Plc Com GBP 0.1000	1,847,045
SAP SE Com NPV	1,831,832
Shinhan Financial Group Co Ltd Com KRW 5,000.0000	1,813,143
Assicurazioni Generali SpA Com EUR 1.0000	1,796,366
Allianz SE Com NPV	1,793,017
ICON Plc Com EUR 0.0600	1,764,189
Cigna Group Com USD 0.0100	1,737,771
Cisco Systems Inc Com USD 0.0010	1,731,748
KB Financial Group Inc Com KRW 5,000.0000	1,699,933

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Bond Fund*

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
Spain Government Bonds 0.10% 30/04/2031	698,503
French Republic Government Bonds OAT 1.25% 25/05/2036	521,705
Italy Buoni Poliennali Del Tesoro 0.60% 01/08/2031	431,020
French Republic Government Bonds OAT 1.25% 25/05/2034	399,743
Republic of Austria Government Bonds 2.40% 23/05/2034	378,107
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2031	361,714
French Republic Government Bonds OAT 1.00% 25/05/2027	326,871
French Republic Government Bonds OAT 0.25% 25/11/2026	317,267
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2046	236,120
Italy Buoni Poliennali Del Tesoro 1.35% 01/04/2030	218,374
Italy Buoni Poliennali Del Tesoro 0.95% 01/06/2032	196,786
French Republic Government Bonds OAT 0.50% 25/05/2040	194,192
French Republic Government Bonds OAT 4.00% 25/04/2055	175,988
Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	169,969
Spain Government Bonds 1.20% 31/10/2040	164,028
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2029	160,208
Netherlands Government Bonds 2.75% 15/01/2047	144,715
Bundesrepublik Deutschland Bundesanleihe 1.25% 15/08/2048	131,801
Bundesrepublik Deutschland Bundesanleihe 0.25% 15/02/2027	129,649
Ireland Government Bonds 1.30% 15/05/2033	122,922
Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2050	83,013
Republic of Austria Government Bonds 0.75% 20/03/2051	66,104
Netherlands Government Bonds 0.00% 15/07/2030	65,114
Republic of Austria Government Bonds 3.15% 20/06/2044	64,544

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Bond Fund* (continued)

Portfolio Sales	Proceeds EUR
Italy Buoni Poliennali Del Tesoro 1.35% 01/04/2030	983,840
French Republic Government Bonds OAT 0.25% 25/11/2026	869,851
Spain Government Bonds 0.10% 30/04/2031	819,616
French Republic Government Bonds OAT 1.25% 25/05/2036	698,943
Italy Buoni Poliennali Del Tesoro 0.60% 01/08/2031	697,755
Republic of Austria Government Bonds 2.40% 23/05/2034	637,463
French Republic Government Bonds OAT 1.25% 25/05/2034	634,041
Spain Government Bonds 0.70% 30/04/2032	613,567
Italy Buoni Poliennali Del Tesoro 0.95% 01/06/2032	541,296
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2031	488,803
French Republic Government Bonds OAT 1.00% 25/05/2027	461,910
Spain Government Bonds 6.00% 31/01/2029	444,349
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2046	439,884
French Republic Government Bonds OAT 2.00% 25/05/2048	422,451
Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	399,875
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/02/2032	365,141
Bundesrepublik Deutschland Bundesanleihe 0.25% 15/02/2027	364,763
Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	347,088
Italy Buoni Poliennali Del Tesoro 0.45% 15/02/2029	346,540
Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2050	342,691
Bundesrepublik Deutschland Bundesanleihe 1.25% 15/08/2048	325,475
Republic of Austria Government Bonds 0.00% 20/02/2030	315,137
Netherlands Government Bonds 2.75% 15/01/2047	312,316
Spain Government Bonds 1.20% 31/10/2040	303,586
French Republic Government Bonds OAT 4.00% 25/04/2055	297,338
French Republic Government Bonds OAT 0.50% 25/05/2040	292,758
Ireland Government Bonds 1.30% 15/05/2033	291,645
French Republic Government Bonds OAT 0.00% 25/11/2030	266,231
Kreditanstalt fuer Wiederaufbau 0.13% 09/01/2032	263,167
French Republic Government Bonds OAT 4.50% 25/04/2041	259,147
Bundesrepublik Deutschland Bundesanleihe 4.75% 04/07/2034	256,443
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2035	232,255
Spain Government Bonds 2.90% 31/10/2046	230,453
French Republic Government Bonds OAT 1.50% 25/05/2031	199,751

*The Fund terminated on 20 March 2024.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Government Bond Fund*

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
U.S. Treasury Inflation-Indexed Notes 0.13% 15/04/2026	11,060,048
French Republic Government Bonds OAT 1.00% 25/05/2027	7,217,023
French Republic Government Bonds OAT 2.75% 25/02/2029	6,923,776
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2029	5,916,158
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2035	5,409,661
French Republic Government Bonds OAT 0.25% 25/11/2026	5,325,771
Finland Government Bonds 3.00% 15/09/2034	4,873,476
U.S. Treasury Inflation-Indexed Notes 0.88% 15/01/2029	4,689,265
Spain Government Bonds 5.15% 31/10/2028	4,526,440
French Republic Government Bonds OAT 1.50% 25/05/2031	4,317,987
Spain Government Bonds 0.50% 31/10/2031	4,223,946
Republic of Austria Government Bonds 2.90% 20/02/2033	3,697,168
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/02/2032	3,440,167
U.S. Treasury Inflation-Indexed Notes 0.13% 15/04/2027	3,421,661
Bundesobligation 0.00% 10/04/2026	2,530,600
French Republic Government Bonds OAT 1.25% 25/05/2036	2,512,541
Spain Government Bonds 1.30% 31/10/2026	2,508,807
Bundesrepublik Deutschland Bundesanleihe 0.50% 15/02/2028	2,463,993
Netherlands Government Bonds 0.00% 15/07/2030	2,232,188
Spain Government Bonds 0.70% 30/04/2032	2,099,272
Kreditanstalt fuer Wiederaufbau 0.13% 09/01/2032	1,868,968
Ireland Government Bonds 1.30% 15/05/2033	1,773,791
Spain Government Bonds 2.90% 31/10/2046	1,718,590
Kreditanstalt fuer Wiederaufbau 2.63% 26/04/2029	1,580,373
Bundesrepublik Deutschland Bundesanleihe 0.50% 15/02/2026	1,537,142
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2052	1,431,363
Republic of Austria Government Bonds 0.00% 20/02/2030	1,331,637
Spain Government Bonds 1.45% 31/10/2027	1,305,279

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Government Bond Fund* (continued)

Portfolio Sales	Proceeds EUR
French Republic Government Bonds OAT 0.25% 25/11/2026	15,467,493
Bundesrepublik Deutschland Bundesanleihe 0.50% 15/02/2028	11,590,780
Italy Buoni Poliennali Del Tesoro 0.95% 01/06/2032	8,007,113
Italy Buoni Poliennali Del Tesoro 0.85% 15/01/2027	7,195,794
Italy Buoni Poliennali Del Tesoro 3.75% 01/09/2024	5,862,105
Spain Government Bonds 0.50% 31/10/2031	5,481,223
French Republic Government Bonds OAT 0.00% 25/05/2032	4,884,583
U.S. Treasury Inflation-Indexed Notes 0.88% 15/01/2029	4,689,456
Spain Government Bonds 0.00% 31/01/2025	4,674,971
French Republic Government Bonds OAT 6.00% 25/10/2025	4,240,496
Kreditanstalt fuer Wiederaufbau 0.13% 09/01/2032	3,811,224
Spain Government Bonds 5.15% 31/10/2028	3,806,977
Italy Buoni Poliennali Del Tesoro 0.45% 15/02/2029	3,753,726
Bundesobligation 0.00% 10/04/2026	3,701,236
Italy Buoni Poliennali Del Tesoro 4.50% 01/03/2026	3,519,301
Kingdom of Belgium Government Bonds 1.00% 22/06/2026	3,074,710
French Republic Government Bonds OAT 1.50% 25/05/2031	3,066,861
Republic of Austria Government Bonds 0.00% 20/02/2030	3,017,059
Republic of Austria Government Bonds 4.85% 15/03/2026	2,762,545
Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	2,546,817
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2029	2,450,181
French Republic Government Bonds OAT 1.25% 25/05/2036	2,293,538
Netherlands Government Bonds 0.00% 15/07/2030	2,292,556
Netherlands Government Bonds 0.50% 15/07/2026	2,235,708
French Republic Government Bonds OAT 0.00% 25/03/2025	1,927,546
Ireland Government Bonds 1.10% 15/05/2029	1,806,809
Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2050	1,650,245
Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	1,558,140

*Formerly State Street IUT Euro Allstock Government Bond Fund.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Global 4Good Enhanced Equity Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
Broadcom Inc Com NPV	3,099,576
Microsoft Corp Com USD 0.0000	2,859,564
Apple Inc Com USD 0.0000	2,263,090
UnitedHealth Group Inc Com USD 0.0100	1,618,864
NVIDIA Corp Com USD 0.0010	1,357,799
Visa Inc Com USD 0.0001	1,260,368
Alphabet Inc Class 'A' Com USD 0.0010	1,163,966
Goldman Sachs Group Inc Com USD 0.0100	1,072,188
International Business Machines Corp Com USD 0.2000	1,064,770
Lam Research Corp Com USD 0.0010	1,061,702
Alphabet Inc Class 'C' Com USD 0.0010	966,355
Union Pacific Corp Com USD 2.5000	931,344
Shell Plc Com EUR 0.0700	927,311
Colgate-Palmolive Co Com USD 1.0000	909,089
Eli Lilly & Co Com NPV	904,162
Allianz SE Com NPV	899,471
Amgen Inc Com USD 0.0001	878,820
Salesforce Inc Com USD 0.0010	857,179
Procter & Gamble Co Com NPV	854,308
Zurich Insurance Group AG Com CHF 0.1000	844,535
Portfolio Sales	Proceeds EUR
Microsoft Corp Com USD 0.0000	7,174,383
Apple Inc Com USD 0.0000	6,663,693
NVIDIA Corp Com USD 0.0010	5,031,173
Procter & Gamble Co Com NPV	2,911,885
Alphabet Inc Class 'A' Com USD 0.0010	2,730,209
Merck & Co Inc Com USD 0.5000	2,679,256
Alphabet Inc Class 'C' Com USD 0.0010	2,420,003
Visa Inc Com USD 0.0001	1,990,655
Eli Lilly & Co Com NPV	1,586,820
Shell Plc Com EUR 0.0700	1,423,252
SAP SE Com NPV	1,392,597
Home Depot Inc Com USD 0.0500	1,256,603
Cisco Systems Inc Com USD 0.0010	1,245,457
Accenture Plc Com USD 0.0000	1,140,847
Marathon Petroleum Corp Com USD 0.0100	1,091,728
Applied Materials Inc Com USD 0.0100	1,089,577
BHP Group Ltd Com NPV	1,087,315
Adobe Inc Com USD 0.0001	1,072,012
HSBC Holdings Plc Com USD 0.5000	1,070,653
Sanofi SA Com EUR 2.0000	1,069,061

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Balanced Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases*	Cost EUR
State Street IUT Euro Government Bond Index Fund	15,214,850
State Street IUT North America Equity Index Fund	15,183,222
State Street EUR Liquidity LVNAV Fund	6,324,192
State Street Euro Corporate Bond ESG Screened Index Fund	2,887,773
State Street IUT Emerging Market Equity Index Fund	2,632,913
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	2,200,447
State Street IUT Euro Equity Index Fund	1,888,449
L&G Longer Dated All Commodities UCITS ETF	1,598,582
State Street IUT Japan Equity Index Fund	1,400,849
State Street IUT UK Equity Index Fund	1,247,768
State Street IUT Europe ex Euro ex UK Equity Index Fund	1,184,465
State Street Flexible Asset Allocation Plus Fund	1,181,165
State Street Global High Yield Bond Screened Index Fund	1,064,392
State Street IUT Asia Pacific ex Japan Equity Index Fund	801,793
State Street Emerging Markets Local Currency Government Bond Index Fund	639,711
SPDR Dow Jones Global Real Estate UCITS ETF	468,172
State Street Emerging Markets Hard Currency Government Bond Index Fund	349,297
Portfolio Sales*	Proceeds EUR
State Street IUT North America Equity Index Fund	53,621,223
State Street IUT Euro Government Bond Index Fund	21,347,105
State Street EUR Liquidity LVNAV Fund	7,333,724
State Street IUT Euro Equity Index Fund	7,250,032
State Street IUT Emerging Market Equity Index Fund	7,015,467
State Street IUT Japan Equity Index Fund	5,347,559
State Street IUT UK Equity Index Fund	3,797,996
State Street Euro Corporate Bond ESG Screened Index Fund	3,777,603
State Street IUT Europe ex Euro ex UK Equity Index Fund	3,647,474
State Street IUT Asia Pacific ex Japan Equity Index Fund	3,437,117
State Street Flexible Asset Allocation Plus Fund	2,644,064
L&G Longer Dated All Commodities UCITS ETF	2,576,765
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	2,025,022
State Street Emerging Markets Hard Currency Government Bond Index Fund	1,448,228
State Street Emerging Markets Local Currency Government Bond Index Fund	1,325,129
State Street Global High Yield Bond Screened Index Fund	847,676
SPDR Dow Jones Global Real Estate UCITS ETF	628,927

*There were no other Purchases/Sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT North America Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
Microsoft Corp Com USD 0.0000	2,064,272
Amazon.com Inc Com USD 0.0100	1,685,412
Apple Inc Com USD 0.0000	1,569,762
NVIDIA Corp Com USD 0.0010	1,417,931
Coinbase Global Inc Com USD 0.0000	882,775
Meta Platforms Inc Com USD 0.0000	730,277
Alphabet Inc Class 'C' Com USD 0.0010	645,979
Ares Management Corp Com NPV	586,670
Berkshire Hathaway Inc Com USD 5.0000	581,868
Alphabet Inc Class 'A' Com USD 0.0010	557,766
Axon Enterprise Inc Com USD 0.0000	544,191
Broadcom Inc Com NPV	500,177
NU Holdings Ltd Com USD 0.0000	471,535
Eli Lilly & Co Com NPV	431,510
Chevron Corp Com USD 0.7500	390,166
Exxon Mobil Corp Com NPV	371,923
Bank of America Corp Com USD 0.0100	370,518
Merck & Co Inc Com USD 0.5000	365,314
Booking Holdings Inc Com USD 0.0080	339,496
TE Connectivity Ltd Com CHF 0.5700	334,880
Portfolio Sales	Proceeds EUR
Apple Inc Com USD 0.0000	7,150,924
Microsoft Corp Com USD 0.0000	6,394,480
NVIDIA Corp Com USD 0.0010	3,310,953
Meta Platforms Inc Com USD 0.0000	2,788,373
Amazon.com Inc Com USD 0.0100	2,440,731
Alphabet Inc Class 'A' Com USD 0.0010	1,904,577
Alphabet Inc Class 'C' Com USD 0.0010	1,835,911
Berkshire Hathaway Inc Com USD 5.0000	1,631,097
UnitedHealth Group Inc Com USD 0.0100	1,530,660
Broadcom Inc Com NPV	1,381,002
Exxon Mobil Corp Com NPV	1,335,455
Tesla Inc Com USD 0.0010	1,166,671
Berkshire Hathaway Inc Com USD 0.0033	1,070,919
JPMorgan Chase & Co Com USD 1.0000	1,048,154
Eli Lilly & Co Com NPV	1,000,694
Procter & Gamble Co Com NPV	983,531
Chevron Corp Com USD 0.7500	906,257
Booking Holdings Inc Com USD 0.0080	843,511
AbbVie Inc Com USD 0.0100	837,022
Mastercard Inc Com USD 0.0001	835,695

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT UK Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
AstraZeneca Plc Com USD 0.2500	472,680
Shell Plc Com EUR 0.0700	383,881
Smurfit WestRock Plc Com NPV	294,791
London Stock Exchange Group Plc Com GBP 0.0692	292,280
Smurfit Kappa Group Plc Com NPV	280,359
HSBC Holdings Plc Com USD 0.5000	276,931
Unilever Plc Com GBP 0.0003	271,155
Haleon Plc Com GBP 0.0100	207,957
BP Plc Com USD 0.2500	186,885
Diageo Plc Com GBP 0.2894	172,873
Marks & Spencer Group Plc Com GBP 0.0100	147,604
GSK Plc Com GBP 0.3125	145,023
Rio Tinto Plc Com GBP 0.1000	139,969
Glencore Plc Com USD 0.0100	129,926
RELX Plc Com GBP 0.0014	128,479
British American Tobacco Plc Com GBP 0.2500	112,001
NatWest Group Plc Com GBP 1.0769	111,200
Segro Plc Reits GBP 0.1000	108,372
BAE Systems Plc Reits GBP 0.2500	106,463
Lloyds Banking Group Plc Com GBP 0.1000	97,956
Compass Group Plc Com GBP 0.1105	96,485
CRH Plc Com EUR 0.3200	91,723
Barclays Plc Com GBP 0.2500	87,327
InterContinental Hotels Group Plc Com GBP 0.2085	85,751
Anglo American Plc Com USD 0.5495	83,822
Rolls-Royce Holdings Plc Com GBP 0.2000	78,233
Ferguson Plc Com GBP 0.1000	77,006
National Grid Plc Com GBP 0.1243	74,828
Experian Plc Com USD 0.1000	74,279
Reckitt Benckiser Group Plc Com GBP 0.1000	71,167

Schedule of Significant Portfolio Changes (unaudited) (*continued*)

State Street IUT UK Equity Index Fund (*continued*)

Portfolio Sales	Proceeds EUR
Shell Plc Com EUR 0.0700	1,185,348
AstraZeneca Plc Com USD 0.2500	845,209
HSBC Holdings Plc Com USD 0.5000	825,572
Unilever Plc Com GBP 0.0003	609,283
BP Plc Com USD 0.2500	466,640
British American Tobacco Plc Com GBP 0.2500	421,645
Diageo Plc Com GBP 0.2894	348,525
Glencore Plc Com USD 0.0100	343,125
GSK Plc Com GBP 0.3125	319,375
Rio Tinto Plc Com GBP 0.1000	317,561
RELX Plc Com GBP 0.0014	314,859
CRH Plc Com EUR 0.3200	284,658
National Grid Plc Com GBP 0.1243	250,247
Compass Group Plc Com GBP 0.1105	218,759
Lloyds Banking Group Plc Com GBP 0.1000	210,436
London Stock Exchange Group Plc Com GBP 0.0692	206,434
Reckitt Benckiser Group Plc Com GBP 0.1000	200,075
BAE Systems Plc Reits GBP 0.2500	199,497
Ferguson Plc Com GBP 0.1000	164,211
Barclays Plc Com GBP 0.2500	157,689
Experian Plc Com USD 0.1000	147,653
InterContinental Hotels Group Plc Com GBP 0.2085	142,377
Rolls-Royce Holdings Plc Com GBP 0.2000	133,747
Tesco Plc Com GBP 0.0633	132,080
Prudential Plc Com GBP 0.0500	129,228
3i Group Plc Com GBP 0.7386	128,487
Ashtead Group Plc Com GBP 0.1000	121,431

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
ASML Holding NV Com EUR 0.0900	463,006
Siemens AG Com NPV	333,400
Anheuser-Busch InBev SA Com NPV	300,326
LVMH Moët Hennessy Louis Vuitton SE Com EUR 0.3000	289,003
SAP SE Com NPV	268,003
Schneider Electric SE Com EUR 4.0000	200,919
Banco de Sabadell SA Com EUR 0.1250	185,394
Stellantis NV Com EUR 0.0100	177,460
Vinci SA Com EUR 2.5000	165,170
Intesa Sanpaolo SpA Com NPV	160,700
Air Liquide SA Com EUR 5.5000	159,022
Airbus SE Com EUR 1.0000	158,029
Sanofi SA Com EUR 2.0000	152,125
L'Oreal SA Com EUR 0.2000	149,045
Allianz SE Com NPV	144,451
Brunello Cucinelli SpA Com NPV	135,720
Deutsche Telekom AG Com NPV	123,614
Engie SA Com EUR 1.0000	118,908
BASF SE Com NPV	115,044
EssilorLuxottica SA Com EUR 0.1800	111,019
Eni SpA Com NPV	110,619
AXA SA Com EUR 2.2900	103,863
TotalEnergies SE Com EUR 2.5000	97,392
Nexi SpA Com NPV	85,967

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Equity Index Fund (continued)

Portfolio Sales	Proceeds EUR
ASML Holding NV Com EUR 0.0900	2,192,837
TotalEnergies SE Com EUR 2.5000	1,535,187
LVMH Moet Hennessy Louis Vuitton SE Com EUR 0.3000	1,446,342
SAP SE Com NPV	1,252,158
Allianz SE Com NPV	808,143
Schneider Electric SE Com EUR 4.0000	796,678
Siemens AG Com NPV	764,818
Sanofi SA Com EUR 2.0000	748,906
L'Oreal SA Com EUR 0.2000	708,787
Air Liquide SA Com EUR 5.5000	682,909
Airbus SE Com EUR 1.0000	678,629
BNP Paribas SA Com EUR 2.0000	668,974
UniCredit SpA Com NPV	608,459
Deutsche Telekom AG Com NPV	597,326
Iberdrola SA Com EUR 0.7500	595,805
ING Groep NV Com EUR 0.0100	586,149
Banco Santander SA Com EUR 0.5000	550,937
Anheuser-Busch InBev SA Com NPV	539,143
Hermes International SCA Com NPV	520,142
Mercedes-Benz Group AG Com NPV	473,728
EssilorLuxottica SA Com EUR 0.1800	460,286
Vinci SA Com EUR 2.5000	455,799
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Com NPV	453,141
Safran SA Com EUR 0.2000	446,108
AXA SA Com EUR 2.2900	437,265
Banco Bilbao Vizcaya Argentaria SA Com EUR 0.4900	426,655

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Government Bond Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
French Republic Government Bonds OAT 3.00% 25/05/2033	1,686,366
French Republic Government Bonds OAT 3.50% 25/11/2033	1,558,149
French Republic Government Bonds OAT 1.25% 25/05/2034	1,273,945
Bundesrepublik Deutschland Bundesanleihe 2.20% 15/02/2034	1,273,391
Bundesrepublik Deutschland Bundesanleihe 2.60% 15/08/2033	953,442
French Republic Government Bonds OAT 1.50% 25/05/2031	944,203
Italy Buoni Poliennali Del Tesoro 4.20% 01/03/2034	907,925
Italy Buoni Poliennali Del Tesoro 4.00% 15/11/2030	882,512
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	860,508
French Republic Government Bonds OAT 0.00% 25/05/2032	800,863
Italy Buoni Poliennali Del Tesoro 4.35% 01/11/2033	798,683
French Republic Government Bonds OAT 2.50% 25/05/2030	796,175
French Republic Government Bonds OAT 2.50% 25/05/2043	791,355
Spain Government Bonds 3.90% 30/07/2039	782,968
French Republic Government Bonds OAT 0.00% 25/11/2031	773,765
Italy Buoni Poliennali Del Tesoro 3.50% 15/02/2031	772,840
French Republic Government Bonds OAT 4.50% 25/04/2041	770,249
Spain Government Bonds 3.25% 30/04/2034	765,397
French Republic Government Bonds OAT 3.25% 25/05/2055	756,021
French Republic Government Bonds OAT 0.50% 25/05/2029	749,010
Portfolio Sales	Proceeds EUR
French Republic Government Bonds OAT 0.50% 25/05/2029	1,980,087
French Republic Government Bonds OAT 0.75% 25/11/2028	1,531,487
French Republic Government Bonds OAT 5.50% 25/04/2029	1,402,747
French Republic Government Bonds OAT 2.75% 25/02/2029	1,000,050
Spain Government Bonds 6.00% 31/01/2029	979,833
Spain Government Bonds 1.45% 30/04/2029	961,422
Spain Government Bonds 0.80% 30/07/2029	926,893
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2029	776,756
Bundesrepublik Deutschland Bundesanleihe 0.25% 15/02/2029	697,849
Kingdom of Belgium Government Bonds 0.90% 22/06/2029	664,507
Italy Buoni Poliennali Del Tesoro 0.45% 15/02/2029	591,860
Italy Buoni Poliennali Del Tesoro 3.00% 01/08/2029	578,568
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2036	572,873
Italy Buoni Poliennali Del Tesoro 4.75% 01/09/2028	560,401
Italy Buoni Poliennali Del Tesoro 2.80% 01/12/2028	553,287
French Republic Government Bonds OAT 3.00% 25/05/2033	552,515
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/11/2028	547,509
Bundesrepublik Deutschland Bundesanleihe 0.25% 15/08/2028	539,754
Spain Government Bonds 3.50% 31/05/2029	521,351
Spain Government Bonds 5.15% 31/10/2028	508,301
Republic of Austria Government Bonds 0.50% 20/02/2029	473,542
French Republic Government Bonds OAT 0.00% 25/11/2029	439,749

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Government Long Bond Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
Italy Buoni Poliennali Del Tesoro 4.20% 01/03/2034	8,958,147
Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053	5,234,900
French Republic Government Bonds OAT 3.00% 25/05/2054	4,422,475
Spain Government Bonds 3.55% 31/10/2033	4,393,794
Netherlands Government Bonds 3.25% 15/01/2044	4,246,256
Bundesrepublik Deutschland Bundesanleihe 1.00% 15/05/2038	4,190,250
Italy Buoni Poliennali Del Tesoro 4.35% 01/11/2033	4,089,681
French Republic Government Bonds OAT 3.50% 25/11/2033	3,560,098
French Republic Government Bonds OAT 1.25% 25/05/2038	2,982,854
Spain Government Bonds 2.90% 31/10/2046	2,946,252
French Republic Government Bonds OAT 1.75% 25/06/2039	2,941,827
Kingdom of Belgium Government Bonds 3.30% 22/06/2054	2,615,129
Spain Government Bonds 3.25% 30/04/2034	2,206,445
French Republic Government Bonds OAT 2.50% 25/05/2043	2,077,487
French Republic Government Bonds OAT 1.25% 25/05/2034	1,895,535
French Republic Government Bonds OAT 0.50% 25/06/2044	1,827,058
Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	1,671,116
Italy Buoni Poliennali Del Tesoro 3.85% 01/09/2049	1,590,471
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2054	1,549,192
Italy Buoni Poliennali Del Tesoro 4.15% 01/10/2039	1,441,214
Italy Buoni Poliennali Del Tesoro 4.50% 01/10/2053	1,378,373
French Republic Government Bonds OAT 0.50% 25/05/2072	1,378,262
Italy Buoni Poliennali Del Tesoro 1.70% 01/09/2051	1,316,797
Bundesrepublik Deutschland Bundesanleihe 1.25% 15/08/2048	1,255,027
Spain Government Bonds 1.90% 31/10/2052	1,235,139
Spain Government Bonds 3.45% 31/10/2034	1,228,308
Spain Government Bonds 1.00% 31/10/2050	1,113,155

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Government Long Bond Index Fund (continued)

Portfolio Sales	Proceeds EUR
Italy Buoni Poliennali Del Tesoro 4.00% 01/02/2037	18,930,962
Italy Buoni Poliennali Del Tesoro 5.00% 01/08/2039	18,870,190
Italy Buoni Poliennali Del Tesoro 5.00% 01/08/2034	17,727,714
Italy Buoni Poliennali Del Tesoro 5.00% 01/09/2040	16,805,219
Spain Government Bonds 4.70% 30/07/2041	16,729,648
Spain Government Bonds 4.90% 30/07/2040	15,517,732
Spain Government Bonds 4.20% 31/01/2037	14,129,948
Kingdom of Belgium Government Bonds 4.25% 28/03/2041	13,882,858
Italy Buoni Poliennali Del Tesoro 4.75% 01/09/2044	13,871,270
Kingdom of Belgium Government Bonds 5.00% 28/03/2035	13,471,428
Spain Government Bonds 3.55% 31/10/2033	13,228,406
Spain Government Bonds 2.90% 31/10/2046	12,668,519
Spain Government Bonds 1.85% 30/07/2035	12,414,318
Spain Government Bonds 5.15% 31/10/2044	12,257,117
Republic of Austria Government Bonds 4.15% 15/03/2037	11,806,135
Italy Buoni Poliennali Del Tesoro 3.45% 01/03/2048	11,758,601
Italy Buoni Poliennali Del Tesoro 4.35% 01/11/2033	11,419,761
Italy Buoni Poliennali Del Tesoro 3.85% 01/09/2049	10,814,847
Italy Buoni Poliennali Del Tesoro 3.35% 01/03/2035	10,552,673
Spain Government Bonds 3.45% 30/07/2066	10,357,879
Italy Buoni Poliennali Del Tesoro 2.25% 01/09/2036	9,945,277
Italy Buoni Poliennali Del Tesoro 4.20% 01/03/2034	9,318,914
Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2033	9,090,673
Spain Government Bonds 1.20% 31/10/2040	8,462,650
Spain Government Bonds 0.85% 30/07/2037	8,323,573
Italy Buoni Poliennali Del Tesoro 1.45% 01/03/2036	8,240,577
Spain Government Bonds 2.70% 31/10/2048	8,138,412
Italy Buoni Poliennali Del Tesoro 3.25% 01/09/2046	7,996,974
Italy Buoni Poliennali Del Tesoro 2.95% 01/09/2038	7,915,133
Spain Government Bonds 1.90% 31/10/2052	7,762,606
Spain Government Bonds 1.00% 31/10/2050	7,743,510
Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	7,723,304
Kingdom of Belgium Government Bonds 3.00% 22/06/2034	7,592,438
Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	7,538,849
Italy Buoni Poliennali Del Tesoro 2.70% 01/03/2047	7,515,328

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT All Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases*	Cost EUR
State Street IUT Euro Equity Index Fund	5,445,429
State Street IUT North America Equity Index Fund	2,433,389
State Street IUT Japan Equity Index Fund	242,667
State Street IUT Europe ex Euro ex UK Equity Index Fund	145,688
State Street IUT UK Equity Index Fund	104,000
State Street IUT Asia Pacific ex Japan Equity Index Fund	100,578
Portfolio Sales*	Proceeds EUR
State Street IUT Euro Equity Index Fund	22,048,249
State Street IUT North America Equity Index Fund	19,566,725
State Street IUT Japan Equity Index Fund	1,975,245
State Street IUT Asia Pacific ex Japan Equity Index Fund	1,255,716
State Street IUT Europe ex Euro ex UK Equity Index Fund	1,233,174
State Street IUT UK Equity Index Fund	1,192,516

*There were no other Purchases/Sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT World Developed Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases*	Cost EUR
State Street IUT North America Equity Index Fund	22,900,475
State Street IUT Euro Equity Index Fund	2,740,000
State Street IUT Japan Equity Index Fund	2,256,913
State Street IUT Europe ex Euro ex UK Equity Index Fund	1,402,144
State Street IUT Asia Pacific ex Japan Equity Index Fund	1,401,385
State Street IUT UK Equity Index Fund	1,236,343
Portfolio Sales*	Proceeds EUR
State Street IUT North America Equity Index Fund	50,294,174
State Street IUT Euro Equity Index Fund	6,451,395
State Street IUT Japan Equity Index Fund	5,027,198
State Street IUT Asia Pacific ex Japan Equity Index Fund	3,392,690
State Street IUT Europe ex Euro ex UK Equity Index Fund	3,262,850
State Street IUT UK Equity Index Fund	3,188,357

*There were no other Purchases/Sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Japan Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
Toyota Motor Corp Com NPV	603,549
Mitsubishi Corp Com NPV	368,603
Sony Group Corp Com NPV	268,756
Keyence Corp Com NPV	250,640
Mitsubishi UFJ Financial Group Inc Com NPV	234,915
Recruit Holdings Co Ltd Com NPV	220,819
Sumitomo Mitsui Financial Group Inc Com NPV	220,679
Tokio Marine Holdings Inc Com NPV	186,574
Shin-Etsu Chemical Co Ltd Com NPV	177,646
Tokyo Electron Ltd Com NPV	171,627
Renesas Electronics Corp Com NPV	167,188
Mitsui & Co Ltd Com NPV	162,187
Fast Retailing Co Ltd Com NPV	153,445
ITOCHU Corp Com NPV	150,928
Mizuho Financial Group Inc Com NPV	148,612
Daiichi Sankyo Co Ltd Com NPV	142,310
Takeda Pharmaceutical Co Ltd Com NPV	136,645
Mitsubishi Heavy Industries Ltd Com NPV	132,881
Hitachi Ltd Com NPV	132,685
Hoya Corp Com NPV	131,844
Japan Tobacco Inc Com NPV	126,642
SoftBank Group Corp Com NPV	125,411
Sumitomo Corp Com NPV	124,854
Terumo Corp Com NPV	123,294
Portfolio Sales	Proceeds EUR
Toyota Motor Corp Com NPV	516,362
Mitsubishi UFJ Financial Group Inc Com NPV	509,692
Mitsui & Co Ltd Com NPV	324,686
Mitsubishi Corp Com NPV	195,580
Sumitomo Corp Com NPV	194,281
Daiichi Sankyo Co Ltd Com NPV	191,258
Hitachi Ltd Com NPV	179,368
KDDI Corp Com NPV	177,084
Sony Group Corp Com NPV	175,143
Sumitomo Mitsui Financial Group Inc Com NPV	155,632
Honda Motor Co Ltd Com NPV	155,138
Keyence Corp Com NPV	154,526
Tokyo Electron Ltd Com NPV	154,327
Mizuho Financial Group Inc Com NPV	153,378
SMC Corp Com NPV	151,968
Seven & i Holdings Co Ltd Com NPV	140,484
Recruit Holdings Co Ltd Com NPV	127,433
Shin-Etsu Chemical Co Ltd Com NPV	126,707
Tokio Marine Holdings Inc Com NPV	123,688
SoftBank Group Corp Com NPV	121,443

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Asia Pacific Ex Japan Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
Ecopro Co Ltd Com KRW 500.0000	322,687
Samsung Electronics Co Ltd Com KRW 100.0000	284,207
BHP Group Ltd Com NPV	108,446
ANZ Group Holdings Ltd Com NPV	97,079
National Australia Bank Ltd Com NPV	94,576
Commonwealth Bank of Australia Com NPV	88,192
Liontown Resources Ltd Com NPV	84,319
DBS Group Holdings Ltd Com NPV	82,546
Arcadium Lithium Plc GDR NPV	81,054
Kum Yang Co Ltd Com KRW 500.0000	72,444
Hanmi Semiconductor Co Ltd Com KRW 100.0000	72,018
Thai Beverage PCL Com THB 1.0000	68,618
Cosmo AM&T Co Ltd Com KRW 1,000.0000	68,377
Santos Ltd Com NPV	66,881
Westpac Banking Corp Com NPV	59,897
Woodside Energy Group Ltd Com NPV	56,813
United Overseas Bank Ltd Com NPV	55,507
LG Energy Solution Ltd Com KRW 500.0000	54,583
Fortescue Ltd Com NPV	52,241
Xero Ltd Com NPV	49,713
CSL Ltd Com NPV	48,706
Posco DX Co Ltd Com KRW 500.0000	48,221
Alteogen Inc Com KRW 500.0000	46,072
SK Hynix Inc Com KRW 5,000.0000	44,119
LG Electronics Inc Com KRW 5,000.0000	42,301
NEXTDC Ltd Com NPV	41,984
Celltrion Inc Com KRW 1,000.0000	41,698
Insurance Australia Group Ltd Com NPV	41,674
Lottery Corp Ltd Com NPV	39,955
Ancor Plc GDR NPV	39,889
Hyundai Mobis Co Ltd Com KRW 5,000.0000	39,515
Transurban Group Com NPV	39,273

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Asia Pacific Ex Japan Equity Index Fund (continued)

Portfolio Sales	Proceeds EUR
Samsung Electronics Co Ltd Com KRW 100.0000	985,949
Newcrest Mining Ltd Com NPV	342,843
AIA Group Ltd Com NPV	316,709
Commonwealth Bank of Australia Com NPV	275,418
BHP Group Ltd Com NPV	239,347
SK Hynix Inc Com KRW 5,000.0000	225,659
ANZ Group Holdings Ltd Com NPV	211,485
DBS Group Holdings Ltd Com NPV	208,885
National Australia Bank Ltd Com NPV	198,272
CSL Ltd Com NPV	196,864
Hong Kong Exchanges & Clearing Ltd Com NPV	188,543
United Overseas Bank Ltd Com NPV	156,108
Samsung Electronics Co Ltd Pref NPV	142,487
Fortescue Ltd Com NPV	136,118
Wesfarmers Ltd Com NPV	135,887
Oversea-Chinese Banking Corp Ltd Com NPV	131,904
KB Financial Group Inc Com KRW 5,000.0000	130,828
Woodside Energy Group Ltd Com NPV	128,787
Celltrion Inc Com KRW 1,000.0000	123,511
Macquarie Group Ltd Com NPV	122,544
Posco Holdings Inc Com KRW 5,000.0000	115,498
NAVER Corp Com KRW 100.0000	107,757

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Europe Ex Euro Ex UK Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
Novo Nordisk A/S Com DKK 0.1000	564,171
Novartis AG Com CHF 0.5000	526,899
Nestle SA Com CHF 0.1000	502,137
UBS Group AG Com CHF 0.1000	371,930
Roche Holding AG Com NPV	313,312
Cie Financiere Richemont SA Com CHF 1.0000	236,460
Holcim AG Com CHF 2.0000	227,191
Sika AG Com CHF 0.0100	203,934
EQT AB Com SEK 0.1000	203,285
ABB Ltd Com CHF 0.1200	180,404
Zurich Insurance Group AG Com CHF 0.1000	148,438
Volvo AB Class 'B' Com SEK 1.2000	114,694
Avolta AG Com CHF 5.0000	110,093
Skandinaviska Enskilda Banken AB Class 'A' Com SEK 10.0000	98,490
Swiss Re AG Com CHF 0.1000	93,423
Alcon Inc Com CHF 0.0400	92,766
Roche Holding AG Com CHF 1.0000	90,468
Swiss Life Holding AG Com CHF 0.1000	88,982
Assa Abloy AB Com SEK 1.0000	78,646
Lonza Group AG Com CHF 1.0000	68,600
Atlas Copco AB Class 'A' Com SEK 0.6390	68,356
Givaudan SA Com CHF 10.0000	68,113
DSV A/S Com DKK 1.0000	64,223
Partners Group Holding AG Com CHF 0.0100	63,739
Portfolio Sales	Proceeds EUR
Novo Nordisk A/S Com DKK 0.1000	1,636,676
Nestle SA Com CHF 0.1000	1,462,687
Novartis AG Com CHF 0.5000	1,047,929
Roche Holding AG Com NPV	867,943
UBS Group AG Com CHF 0.1000	442,766
Zurich Insurance Group AG Com CHF 0.1000	386,767
Cie Financiere Richemont SA Com CHF 1.0000	353,877
Sika AG Com CHF 0.0100	266,232
Holcim AG Com CHF 2.0000	254,195
ABB Ltd Com CHF 0.1200	242,734
Lonza Group AG Com CHF 1.0000	208,425
Alcon Inc Com CHF 0.0400	185,250
Swiss Re AG Com CHF 0.1000	184,632
Skandinaviska Enskilda Banken AB Class 'A' Com SEK 10.0000	184,425
Atlas Copco AB Class 'A' Com SEK 0.6390	182,785
Swiss Life Holding AG Com CHF 0.1000	179,416
DSV A/S Com DKK 1.0000	177,108
Equinor ASA Com NOK 2.5000	164,157
Givaudan SA Com CHF 10.0000	159,826
Volvo AB Class 'B' Com SEK 1.2000	159,710
Assa Abloy AB Com SEK 1.0000	153,279

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Inflation Linked Bond Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
French Republic Government Bonds OAT 0.10% 01/03/2029	8,775,687
French Republic Government Bonds OAT 1.85% 25/07/2027	6,263,888
Deutsche Bundesrepublik Inflation Linked Bonds 0.10% 15/04/2026	5,776,457
Spain Government Inflation Linked Bonds 0.70% 30/11/2033	5,125,489
Deutsche Bundesrepublik Inflation Linked Bonds 0.50% 15/04/2030	4,955,035
Spain Government Inflation Linked Bonds 2.05% 30/11/2039	4,807,355
Spain Government Inflation Linked Bonds 1.00% 30/11/2030	4,766,383
French Republic Government Bonds OAT 0.70% 25/07/2030	4,367,789
French Republic Government Bonds OAT 3.15% 25/07/2032	4,142,221
French Republic Government Bonds OAT 0.10% 01/03/2026	3,939,236
French Republic Government Bonds OAT 1.80% 25/07/2040	3,873,672
Spain Government Inflation Linked Bonds 0.65% 30/11/2027	3,369,479
Deutsche Bundesrepublik Inflation Linked Bonds 0.10% 15/04/2046	3,275,432
French Republic Government Bonds OAT 0.95% 25/07/2043	3,039,744
French Republic Government Bonds OAT 0.60% 25/07/2034	3,031,075
French Republic Government Bonds OAT 0.10% 25/07/2031	3,029,260
Deutsche Bundesrepublik Inflation Linked Bonds 0.10% 15/04/2033	3,009,742
French Republic Government Bonds OAT 0.10% 25/07/2036	2,960,071
French Republic Government Bonds OAT 0.10% 25/07/2038	2,521,234
French Republic Government Bonds OAT 0.10% 25/07/2053	2,316,624
French Republic Government Bonds OAT 0.10% 25/07/2047	2,258,542
Portfolio Sales	Proceeds EUR
French Republic Government Bonds OAT 1.85% 25/07/2027	19,713,615
Deutsche Bundesrepublik Inflation Linked Bonds 0.50% 15/04/2030	17,423,425
Deutsche Bundesrepublik Inflation Linked Bonds 0.10% 15/04/2026	16,328,571
Spain Government Inflation Linked Bonds 1.00% 30/11/2030	14,316,546
French Republic Government Bonds OAT 0.70% 25/07/2030	13,901,955
Spain Government Inflation Linked Bonds 0.70% 30/11/2033	13,700,940
French Republic Government Bonds OAT 3.15% 25/07/2032	13,634,259
French Republic Government Bonds OAT 1.80% 25/07/2040	13,221,193
French Republic Government Bonds OAT 0.10% 01/03/2029	13,115,113
Spain Government Inflation Linked Bond 1.80% 30/11/2024	11,981,987
Spain Government Inflation Linked Bonds 0.65% 30/11/2027	11,194,284
Deutsche Bundesrepublik Inflation Linked Bonds 0.10% 15/04/2046	10,513,987
French Republic Government Bonds OAT 0.10% 01/03/2026	9,579,355
French Republic Government Bonds OAT 0.10% 25/07/2031	9,208,443
French Republic Government Bonds OAT 0.10% 25/07/2036	8,613,487
French Republic Government Bonds OAT 0.10% 25/07/2047	8,095,835
Deutsche Bundesrepublik Inflation Linked Bonds 0.10% 15/04/2033	7,945,936
French Republic Government Bonds OAT 0.10% 25/07/2038	4,283,191
French Republic Government Bonds OAT 0.10% 25/07/2053	4,239,750
French Republic Government Bonds OAT 0.60% 25/07/2034	3,600,603
Spain Government Inflation Linked Bonds 2.05% 30/11/2039	3,292,247

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Strategic Diversified Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
State Street IUT Japan Equity Index Fund	5,571,127
State Street Flexible Asset Allocation Plus Fund	2,867,526
State Street IUT UK Equity Index Fund	2,608,955
State Street IUT Euro Equity Index Fund	2,074,779
Xtrackers MSCI USA Health Care UCITS ETF	1,989,258
Xtrackers MSCI USA Consumer Staples UCITS ETF	1,955,305
Xtrackers MSCI USA Financials UCITS ETF	1,952,737
Xtrackers MSCI USA Information Technology UCITS ETF	1,942,045
State Street Emerging Markets Hard Currency Government Bond Index Fund	1,595,550
State Street IUT Europe ex Euro ex UK Equity Index Fund	1,154,700
SPDR Refinitiv Global Convertible Bond UCITS ETF	1,095,841
State Street Euro Corporate Bond ESG Screened Index Fund	879,401
State Street Emerging Markets Local Currency Government Bond Index Fund	758,944
State Street IUT Asia Pacific ex Japan Equity Index Fund	441,960
State Street IUT Emerging Market Equity Index Fund	382,050
State Street Global Treasury Bond Index Fund	317,892
SPDR Dow Jones Global Real Estate UCITS ETF	233,414
State Street IUT North America Equity Index Fund	196,768
State Street Global High Yield Bond Screened Index Fund	59,338
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	56,862
Portfolio Sales	Proceeds EUR
State Street Multi-Factor Global ESG Equity Fund	9,979,797
State Street IUT North America Equity Index Fund	8,814,809
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	2,936,168
State Street Euro Corporate Bond ESG Screened Index Fund	2,405,454
State Street Global High Yield Bond Screened Index Fund	2,262,125
State Street IUT Emerging Market Equity Index Fund	1,659,504
State Street Global Treasury Bond Index Fund	1,220,621
SPDR Dow Jones Global Real Estate UCITS ETF	1,207,310
SPDR Refinitiv Global Convertible Bond UCITS ETF	1,162,239
State Street IUT Japan Equity Index Fund	602,017
State Street Flexible Asset Allocation Plus Fund	544,818
State Street IUT Euro Equity Index Fund	446,148
State Street Emerging Markets Hard Currency Government Bond Index Fund	355,936
State Street IUT UK Equity Index Fund	333,363
State Street IUT Europe ex Euro ex UK Equity Index Fund	252,000
Xtrackers MSCI USA Information Technology UCITS ETF	248,783
Xtrackers MSCI USA Health Care UCITS ETF	197,148
Xtrackers MSCI USA Financials UCITS ETF	185,430
State Street IUT Asia Pacific ex Japan Equity Index Fund	157,000
Xtrackers MSCI USA Consumer Staples UCITS ETF	135,226

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Hedged World Developed Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases*	Cost EUR
State Street IUT North America Equity Index Fund	23,436,014
State Street IUT Euro Equity Index Fund	2,519,446
State Street IUT Japan Equity Index Fund	2,485,302
State Street IUT UK Equity Index Fund	1,377,485
State Street IUT Europe ex Euro ex UK Equity Index Fund	1,366,752
State Street IUT Asia Pacific ex Japan Equity Index Fund	1,262,199
Portfolio Sales*	Proceeds EUR
State Street IUT North America Equity Index Fund	83,278,556
State Street IUT Euro Equity Index Fund	10,920,474
State Street IUT Japan Equity Index Fund	8,485,991
State Street IUT UK Equity Index Fund	5,444,494
State Street IUT Asia Pacific ex Japan Equity Index Fund	5,340,018
State Street IUT Europe ex Euro ex UK Equity Index Fund	5,129,970

*There were no other Purchases/Sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Global Developed Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
Amazon.com Inc Com USD 0.0100	171,292
Microsoft Corp Com USD 0.0000	134,120
CRH Plc Com EUR 0.3200	99,061
CrowdStrike Holdings Inc Com NPV	86,882
Johnson & Johnson Com USD 1.0000	74,566
NVIDIA Corp Com USD 0.0010	70,692
Home Depot Inc Com USD 0.0500	70,344
Swedish Orphan Biovitrum AB Com SEK 0.5500	69,011
Costco Wholesale Corp Com USD 0.0050	68,742
Constellation Energy Corp Com NPV	66,562
L'Oreal SA Com EUR 0.2000	61,065
Disco Corp Com NPV	59,535
Waters Corp Com USD 0.0100	51,744
Vertiv Holdings Co Com USD 0.0001	48,319
Trelleborg AB Com SEK 25.0000	47,459
AppLovin Corp Com USD 0.0000	47,286
Westlake Corp Com USD 0.0100	47,069
Samsara Inc Com USD 0.0001	46,881
MicroStrategy Inc Com USD 0.0010	46,814
AerCap Holdings NV Com EUR 0.0100	44,101
Robinhood Markets Inc Com USD 0.0001	44,092
TransDigm Group Inc Com USD 0.0100	43,533
Grifols SA Com EUR 0.2500	43,442
Celsius Holdings Inc Com USD 0.0010	40,841
Anglo American Plc Com USD 0.5495	39,826
Bachem Holding AG Com CHF 0.0100	38,805
Schneider Electric SE Com EUR 4.0000	37,885
Manhattan Associates Inc Com USD 0.0100	37,338
Grab Holdings Ltd Com USD 0.0000	37,212
Wesfarmers Ltd Com NPV	36,088
SCREEN Holdings Co Ltd Com NPV	36,035
Element Fleet Management Corp Com NPV	35,690
Pure Storage Inc Com USD 0.0001	33,925
EMCOR Group Inc Com USD 0.0100	33,380
Berkshire Hathaway Inc Com USD 0.0033	32,994
Oracle Corp Com USD 0.0100	31,953
Apple Inc Com USD 0.0000	31,877
Roche Holding AG Com NPV	31,651
Amplifon SpA Com EUR 0.0200	31,078
Meta Platforms Inc Com USD 0.0000	29,984
Palo Alto Networks Inc Com USD 0.0001	28,698
Japan Post Bank Co Ltd Com NPV	27,061

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Global Developed Equity Index Fund (continued)

Portfolio Sales	Proceeds EUR
Apple Inc Com USD 0.0000	3,183,068
Microsoft Corp Com USD 0.0000	2,794,971
NVIDIA Corp Com USD 0.0010	1,976,225
Amazon.com Inc Com USD 0.0100	1,872,493
Meta Platforms Inc Com USD 0.0000	1,316,019
Alphabet Inc Class 'A' Com USD 0.0010	904,018
Alphabet Inc Class 'C' Com USD 0.0010	839,404
Broadcom Inc Com NPV	811,412
Exxon Mobil Corp Com NPV	800,015
Eli Lilly & Co Com NPV	769,856
Berkshire Hathaway Inc Com USD 0.0033	644,794
JPMorgan Chase & Co Com USD 1.0000	622,998
UnitedHealth Group Inc Com USD 0.0100	608,642
Chevron Corp Com USD 0.7500	533,821
Johnson & Johnson Com USD 1.0000	521,193
ASML Holding NV Com EUR 0.0900	481,510
Mastercard Inc Com USD 0.0001	481,127
Walmart Inc Com USD 0.1000	420,583
Tesla Inc Com USD 0.0010	418,024
Linde Plc Com NPV	416,474

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Core Treasury Long Bond Index Fund

Listed below are the largest cumulative investment purchases and sales for the year ended 31 August 2024.

Portfolio Purchases	Cost EUR
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2054	10,528,494
Netherlands Government Bonds 2.00% 15/01/2054	8,178,531
Netherlands Government Bonds 2.75% 15/01/2047	8,060,275
French Republic Government Bonds OAT 3.25% 25/05/2055	7,375,862
Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053	7,022,553
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2046	6,549,795
Bundesrepublik Deutschland Bundesanleihe 1.25% 15/08/2048	5,709,067
French Republic Government Bonds OAT 3.00% 25/05/2054	5,434,958
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050	4,836,061
Netherlands Government Bonds 3.25% 15/01/2044	4,832,896
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2052	4,500,002
French Republic Government Bonds OAT 4.00% 25/04/2060	3,933,652
Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053	3,698,847
French Republic Government Bonds OAT 3.25% 25/05/2045	3,379,070
French Republic Government Bonds OAT 3.00% 25/06/2049	3,214,060
Bundesrepublik Deutschland Bundesanleihe 2.50% 04/07/2044	3,032,976
Netherlands Government Bonds 0.00% 15/01/2052	2,995,009
French Republic Government Bonds OAT 4.00% 25/04/2055	2,755,153
French Republic Government Bonds OAT 2.00% 25/05/2048	2,428,352
French Republic Government Bonds OAT 1.50% 25/05/2050	2,343,919
French Republic Government Bonds OAT 0.50% 25/06/2044	1,845,386
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050	1,779,742
French Republic Government Bonds OAT 0.75% 25/05/2053	1,666,926
French Republic Government Bonds OAT 0.75% 25/05/2052	1,552,390
French Republic Government Bonds OAT 0.50% 25/05/2072	1,280,633
Portfolio Sales	Proceeds EUR
Bundesrepublik Deutschland Bundesanleihe 2.50% 04/07/2044	20,317,562
French Republic Government Bonds OAT 0.50% 25/06/2044	6,576,546
Netherlands Government Bonds 2.75% 15/01/2047	6,452,944
Netherlands Government Bonds 3.25% 15/01/2044	5,348,203
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2046	3,385,405
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050	2,997,505
Bundesrepublik Deutschland Bundesanleihe 1.25% 15/08/2048	2,848,546
French Republic Government Bonds OAT 3.25% 25/05/2045	2,546,208
Netherlands Government Bonds 0.00% 15/01/2052	2,475,560
Netherlands Government Bonds 2.00% 15/01/2054	2,139,903
French Republic Government Bonds OAT 4.00% 25/04/2055	1,996,952
French Republic Government Bonds OAT 4.00% 25/04/2060	1,943,179
French Republic Government Bonds OAT 1.50% 25/05/2050	1,428,698
French Republic Government Bonds OAT 2.00% 25/05/2048	1,410,897
French Republic Government Bonds OAT 0.75% 25/05/2052	1,341,815
French Republic Government Bonds OAT 0.75% 25/05/2053	1,113,901
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050	839,659
French Republic Government Bonds OAT 0.50% 25/05/2072	826,160
French Republic Government Bonds OAT 3.25% 25/05/2055	816,032
Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053	726,759
French Republic Government Bonds OAT 1.75% 25/05/2066	708,122

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Emerging Market Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
HDFC Bank Ltd Com INR 1.0000	780,439
PDD Holdings Inc ADR USD 0.0000	441,356
ICICI Bank Ltd Com INR 2.0000	287,539
Taiwan Semiconductor Manufacturing Co Ltd Com TWD 10.0000	173,321
Saudi Arabian Oil Co Com NPV	158,251
Emirates NBD Bank PJSC Com AED 1.0000	143,660
Tencent Holdings Ltd Com HKD 0.0000	123,744
Amman Mineral Internasional PT Com IDR 125.0000	108,699
Kotak Mahindra Bank Ltd Com INR 5.0000	108,217
MOG Digitech Holdings Ltd Com HKD 0.0100	94,446
Alibaba Group Holding Ltd Com USD 0.0000	90,125
Global Unichip Corp Com TWD 10.0000	86,960
Suzlon Energy Ltd Com INR 2.0000	79,871
Alchip Technologies Ltd Com TWD 10.0000	77,706
Tenaga Nasional Bhd Com NPV	77,162
J&T Global Express Ltd Com USD 0.0000	75,625
Largan Precision Co Ltd Com TWD 10.0000	75,096
ACWA Power Co Com SAR 10.0000	71,755
Indian Bank Com INR 10.0000	70,822
Asia Vital Components Co Ltd Com TWD 10.0000	69,609
Portfolio Sales	Proceeds EUR
Taiwan Semiconductor Manufacturing Co Ltd Com TWD 10.0000	2,618,921
Tencent Holdings Ltd Com HKD 0.0000	1,306,485
Alibaba Group Holding Ltd Com USD 0.0000	921,223
Reliance Industries Ltd Com INR 10.0000	588,833
Meituan Com USD 0.0000	384,122
HDFC Bank Ltd Com INR 1.0000	319,396
PDD Holdings Inc ADR USD 0.0000	291,590
Infosys Ltd Com INR 5.0000	284,319
China Construction Bank Corp Com CNY 1.0000	262,805
Vale SA Com NPV	251,204
Hon Hai Precision Industry Co Ltd Com TWD 10.0000	249,616
MediaTek Inc Com TWD 10.0000	234,854
America Movil SAB de CV Com NPV	213,917
ZTO Express Cayman Inc Com USD 0.0001	212,895
Tata Consultancy Services Ltd Com INR 1.0000	204,306
Petroleo Brasileiro SA Pref NPV	191,078
NetEase Inc Com USD 0.0001	190,550
Industrial & Commercial Bank of China Ltd Class 'H' Com CNY 1.0000	189,922
Larsen & Toubro Ltd Com INR 2.0000	177,289
Ping An Insurance Group Co of China Ltd Class 'H' Com CNY 1.0000	175,114

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT All World Equity (Developed 75% Hedged) Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases*	Cost EUR
State Street IUT North America Equity Index Fund	19,916,152
State Street IUT Emerging Market Equity Index Fund	3,644,302
State Street IUT Euro Equity Index Fund	2,263,307
State Street IUT Japan Equity Index Fund	1,984,274
State Street IUT Europe ex Euro ex UK Equity Index Fund	1,267,000
State Street IUT UK Equity Index Fund	1,263,340
State Street IUT Asia Pacific ex Japan Equity Index Fund	1,196,523
Portfolio Sales*	Proceeds EUR
State Street IUT North America Equity Index Fund	34,413,278
State Street IUT Euro Equity Index Fund	4,757,835
State Street IUT Emerging Market Equity Index Fund	4,077,231
State Street IUT Japan Equity Index Fund	3,585,175
State Street IUT UK Equity Index Fund	2,544,959
State Street IUT Asia Pacific ex Japan Equity Index Fund	2,405,442
State Street IUT Europe ex Euro ex UK Equity Index Fund	2,276,679

*There were no other Purchases/Sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases	Cost EUR
Netherlands Government Bonds 2.75% 15/01/2047	32,217,295
Netherlands Government Bonds 4.00% 15/01/2037	31,239,259
Netherlands Government Bonds 3.75% 15/01/2042	30,823,021
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2046	26,528,756
Bundesrepublik Deutschland Bundesanleihe 4.00% 04/01/2037	26,341,511
Bundesrepublik Deutschland Bundesanleihe 1.25% 15/08/2048	23,498,856
Bundesrepublik Deutschland Bundesanleihe 4.75% 04/07/2034	21,211,769
Bundesrepublik Deutschland Bundesanleihe 2.50% 04/07/2044	21,103,832
Kingdom of Belgium Government Bonds 5.00% 28/03/2035	20,114,934
Netherlands Government Bonds 0.50% 15/01/2040	19,724,879
French Republic Government Bonds OAT 1.25% 25/05/2034	19,538,956
French Republic Government Bonds OAT 4.50% 25/04/2041	18,987,184
Bundesrepublik Deutschland Bundesanleihe 4.75% 04/07/2040	18,639,110
Kingdom of Belgium Government Bonds 4.25% 28/03/2041	18,203,840
Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053	18,145,892
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2054	17,509,593
Bundesrepublik Deutschland Bundesanleihe 3.25% 04/07/2042	15,825,670
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2035	15,574,589
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050	15,394,491
Netherlands Government Bonds 2.00% 15/01/2054	14,781,627
French Republic Government Bonds OAT 1.25% 25/05/2036	13,841,054
Republic of Austria Government Bonds 4.15% 15/03/2037	13,518,960
Bundesrepublik Deutschland Bundesanleihe 4.25% 04/07/2039	13,419,925
French Republic Government Bonds OAT 4.75% 25/04/2035	13,401,525
Bundesrepublik Deutschland Bundesanleihe 1.00% 15/05/2038	13,299,774
French Republic Government Bonds OAT 3.25% 25/05/2045	13,067,136
French Republic Government Bonds OAT 1.75% 25/06/2039	13,064,962
Netherlands Government Bonds 0.00% 15/01/2038	13,040,908
Netherlands Government Bonds 2.50% 15/07/2034	13,035,595
Kingdom of Belgium Government Bonds 2.85% 22/10/2034	12,971,347
Netherlands Government Bonds 0.00% 15/01/2052	12,846,695
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2036	12,588,731
French Republic Government Bonds OAT 1.25% 25/05/2038	11,936,230
French Republic Government Bonds OAT 3.00% 25/05/2054	11,884,321
Netherlands Government Bonds 3.25% 15/01/2044	11,411,611
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2052	10,919,442
French Republic Government Bonds OAT 4.00% 25/04/2060	10,778,924
Kingdom of Belgium Government Bonds 3.30% 22/06/2054	10,751,730
French Republic Government Bonds OAT 1.50% 25/05/2050	10,293,784
French Republic Government Bonds OAT 2.50% 25/05/2043	10,125,626

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund (continued)

Portfolio Sales	Proceeds EUR
French Republic Government Bonds OAT 1.25% 25/05/2034	39,718,178
Bundesrepublik Deutschland Bundesanleihe 4.75% 04/07/2034	36,921,066
Netherlands Government Bonds 2.75% 15/01/2047	25,812,336
Netherlands Government Bonds 4.00% 15/01/2037	25,372,126
Netherlands Government Bonds 3.75% 15/01/2042	24,756,404
Netherlands Government Bonds 0.50% 15/01/2040	16,308,081
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/08/2046	15,066,891
Bundesrepublik Deutschland Bundesanleihe 1.25% 15/08/2048	14,689,609
Bundesrepublik Deutschland Bundesanleihe 4.00% 04/01/2037	13,775,792
Netherlands Government Bonds 2.50% 15/07/2034	13,168,294
Bundesrepublik Deutschland Bundesanleihe 2.50% 04/07/2044	11,908,324
Netherlands Government Bonds 0.00% 15/01/2052	10,628,451
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2035	10,236,622
Bundesrepublik Deutschland Bundesanleihe 4.75% 04/07/2040	10,098,726
Kingdom of Belgium Government Bonds 3.00% 22/06/2034	9,712,584
Bundesrepublik Deutschland Bundesanleihe 1.80% 15/08/2053	9,709,288
Netherlands Government Bonds 0.00% 15/01/2038	9,695,494
Netherlands Government Bonds 2.00% 15/01/2054	9,306,911
Bundesrepublik Deutschland Bundesanleihe 3.25% 04/07/2042	9,144,309
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050	8,709,740
Bundesrepublik Deutschland Bundesanleihe 4.25% 04/07/2039	8,545,295
Bundesrepublik Deutschland Bundesanleihe 2.20% 15/02/2034	8,050,678
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/05/2036	7,914,585
Netherlands Government Bonds 3.25% 15/01/2044	6,520,838
Republic of Austria Government Bonds 2.40% 23/05/2034	6,382,820
French Republic Government Bonds OAT 4.50% 25/04/2041	5,956,741
French Republic Government Bonds OAT 1.50% 25/05/2050	5,417,659
Bundesrepublik Deutschland Bundesanleihe 1.00% 15/05/2038	5,056,721
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2052	5,035,582

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (unaudited) (continued)

State Street IUT Diversified Alternatives Fund

Listed below are the cumulative investment purchases and sales for the financial year ended 31 August 2024.

Portfolio Purchases*	Cost EUR
L&G Longer Dated All Commodities UCITS ETF	15,330,904
State Street Euro Corporate Bond ESG Screened Index Fund	9,977,578
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	8,173,645
State Street Global High Yield Bond Screened Index Fund	6,727,857
State Street Emerging Markets Local Currency Government Bond Index Fund	2,889,170
State Street Flexible Asset Allocation Plus Fund	2,468,415
State Street Emerging Markets Hard Currency Government Bond Index Fund	2,162,718
SPDR Dow Jones Global Real Estate UCITS ETF	1,885,764
Portfolio Sales	Proceeds EUR
L&G Longer Dated All Commodities UCITS ETF	8,435,595
State Street Euro Corporate Bond ESG Screened Index Fund	8,428,243
State Street Global High Yield Bond Screened Index Fund	6,967,819
State Street Emerging Markets Hard Currency Government Bond Index Fund	4,836,079
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	4,579,921
State Street Flexible Asset Allocation Plus Fund	3,816,265
State Street Emerging Markets Local Currency Government Bond Index Fund	3,612,750
SPDR Dow Jones Global Real Estate UCITS ETF	2,056,788

*There were no other Purchases/Sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Appendix I

Remuneration Policy (unaudited)

for the financial year ended 31 August 2024

State Street Corporation ("SSC"), and its direct and indirect subsidiaries (together with the SSC hereafter referred to as "State Street") operate a group-wide compensation strategy, including a remuneration policy that applies to all State Street entities globally. State Street Global Advisors Europe Limited ("SSGAEL") is the Management Company, Investment Manager and Global Distributor of State Street Ireland Unit Trust ("IUT") and delegates certain investment management activities to SSGA Limited (together, the "Investment Managers"). As State Street subsidiaries, the Investment Managers are fully integrated into State Street's group-wide compensation strategy. As such, they are subject to the global and regional governing body structure of State Street to provide appropriate and effective control of the remuneration arrangements (incl. compliance with the relevant remuneration regulations) across the State Street group of affiliated entities. Under its publicly available charter, the Human Resources Committee ("HRC") of SSC oversees all of State Street's compensation plans, policies, and programs in which senior executives participate and incentive, retirement, welfare and equity plans in which certain other employees of SSC participate. It also oversees the alignment of the incentive compensation arrangements with the State Street's financial safety and soundness consistent with applicable related regulatory rules and guidance. The HRC approves the overall allocation of the Incentive Compensation ("IC") Plan pool. State Street's CEO allocates IC pools to business units and corporate functions based upon a variety of factors, which may include budget performance, achievement of key goals and other considerations. The final expenditure and overall allocations between immediate and deferred awards are then reviewed by the HRC prior to payment.

State Street also has separate UK and SSGAEL Remuneration Committees in place for the Investment Managers with the primary duties to:

- review the remuneration policy applicable to employees, management and Identified Staff of the Investment Managers and oversee its implementation;
- oversee compliance with any applicable remuneration regulations;
- review and endorse remuneration decisions related to Identified Staff;
- consider recommendations for ex-post risk adjustment of Identified Staff.

State Street operates an annually reviewed global remuneration policy document (supplemented by any relevant addenda by jurisdiction or regulatory regime), which documents State Street's existing remuneration framework. This policy is intended to comply with applicable remuneration regulatory requirements including, but not limited to, those contained in the CRD, UCITS V and AIFMD, and will be interpreted and administered accordingly. State Street's remuneration policies and practices apply on a global basis to all employees of the State Street group (incl. the Investment Managers). The key principles that align State Street's remuneration system with the business strategy are as follows:

- We emphasize total rewards;
- We target the aggregate annual value of our Total Rewards Program to be competitive with our business peers;
- We unequivocally support equal pay for work of equal value;
- Funding for our Total Rewards Program is subject to affordability and is designed to be flexible based on corporate performance;
- We differentiate pay based on performance;
- We align employees' interests with shareholders' interests;
- Our remuneration plans are designed to comply with applicable regulations and related guidance, including aligning incentive compensation with appropriate risk management principles.

Given State Street's process of structured discretion in determining incentive pool funding and individual award decisions, the deferral of incentive compensation, and the availability of ex-ante and ex-post adjustments, such as forfeitures and clawbacks, our compensation system is appropriately risk-sensitive and links current decisions and actions to future risk outcomes.

State Street operates a fully flexible, discretionary bonus policy (i.e. the amount of individual variable pay may fluctuate significantly from one year to the next, depending on performance and the other factors described below, and even could be reduced to zero for any given year). The discretionary bonus policy is structured so as to achieve a balance between fixed and variable components, but also includes specific maximum pay ratios where required by local regulations. A number of employees in sales participate in Structured Incentive Plans, which aim to bring the variable compensation granted to plan participants into line with the revenues they generate as well as taking into account non-financial qualitative performance indicators. All such participants receive sufficiently high fixed compensation. Variable compensation is assigned on an individual basis by way of a review of both quantitative and qualitative factors.

Appendix I

Remuneration Policy (unaudited) (*continued*)

Total amount of remuneration paid by the Investment Managers as at 31/08/2024¹

Fixed remuneration (in € k)	53,997
Variable remuneration (in € k)	40,244
Total remuneration (in € k)	94,241
Number of beneficiaries	511
Carried interest paid by the AIF	n/a
Aggregate amount of remuneration paid as at 31/08/2024 (in € k)	
Senior Management of SSGAEL ²	208
Identified Staff of the Investment Managers	54,018

¹Disclosure is based on the remuneration of the entire staff of the legal entity of the investment managers, indicating the number of beneficiaries. 2023 financial year variable remuneration data has been provided as 2024 variable remuneration will not be available until Q1 2025. Pro-rated fixed remuneration covering the financial year is provided.

²Represents remuneration paid to independent directors (Directors of SSGAEL who are also employees of the SSC do not receive remuneration in their capacity as board members).

More details regarding State Street's remuneration approach including (but not limited to) information on the decision-making process to determine the remuneration policy, its basic characteristics and the linkage between pay and performance, are published separately in State Street's Proxy Statement at www.statestreet.com and the remuneration section of the UK Pillar 3 disclosure of SSGA Limited at https://www.ssga.com/uk/en_gb/institutional/ic/insights/ssgal-pillar-3-disclosure-statement.

In light of State Street's group-wide compensation strategy, the qualitative remuneration information included in the UK Pillar 3 disclosure equally apply to State Street employees outside the UK and the Investment Manager's employees.

Appendix II

Leverage Disclosures (unaudited)

The Funds may utilise leverage as part of their investment programs. Leverage may take the form of loans for borrowed money, trading on margin, derivative instruments that are inherently leveraged, including among others forward contracts, futures contracts, options, swaps, repurchase agreements, reverse repurchase agreements and other forms of direct and indirect borrowings.

There is no absolute restriction or limitation on the amount of leverage that a Fund may utilise. The amount of leverage utilised by a Fund will be determined by the Investment Manager from time to time, based on factors deemed relevant by the Investment Manager in its sole discretion, which may include available market opportunities and the forecasted volatility of underlying assets. To the extent permitted by applicable law, the Fund may also borrow from affiliates when deemed appropriate by the Investment Manager.

The use of leverage can substantially increase the adverse impact to which a Fund's investment portfolio may be subject.

Certain transactions and the use of some derivative instruments can result in leverage. Leverage generally has the effect of increasing the amounts of a loss or gain a Fund might realise. The Investment Manager will not borrow money or use derivative instruments for a Fund in a manner that it considers to have the purpose of creating investment leverage. Investments made by the Investment Manager with the intention to hedge or reduce risk or to enhance a Fund's correlation with an index will not be considered to have been made for the purpose of creating investment leverage. It is possible that an investment pool in which a Fund invests will make use of leverage, including investment leverage, either by borrowing money or through the use of derivative instruments.

The leverage limit is in the range of 200% to 400% of the Fund's total Net Asset Value.

There is no rehypothecation of investments in the Funds. There is no guarantee granted under the leveraging arrangements.

The below table illustrates the leverage as at 31 August 2024:

Fund name	Commitment	Limit	Status
State Street IUT Euro Standard Liquidity Fund	99.98%	400%	Under
State Street IUT Euro Short Term Liquidity Fund*	0.00%	400%	Under
State Street IUT Global Managed Fund	100.13%	400%	Under
State Street IUT Global Ethical Value Equity Fund	99.40%	400%	Under
State Street IUT Euro Bond Fund**	-	-	-
State Street IUT Euro Government Bond Fund	138.33%	400%	Under
State Street IUT Global 4Good Enhanced Equity Fund	100.17%	400%	Under
State Street IUT Balanced Fund	136.21%	400%	Under
State Street IUT North America Equity Index Fund	100.33%	400%	Under
State Street IUT UK Equity Index Fund	100.76%	400%	Under
State Street IUT Euro Equity Index Fund	99.50%	400%	Under
State Street IUT Euro Government Bond Index Fund	98.89%	400%	Under
State Street IUT Euro Government Long Bond Index Fund	98.83%	400%	Under
State Street IUT All Equity Index Fund	100.09%	400%	Under
State Street IUT World Developed Equity Index Fund	100.02%	400%	Under
State Street IUT Japan Equity Index Fund	100.18%	400%	Under
State Street IUT Asia Pacific Ex Japan Equity Index Fund	100.12%	400%	Under
State Street IUT Europe Ex Euro Ex UK Equity Index Fund	99.62%	400%	Under
State Street IUT Euro Inflation Linked Bond Index Fund	99.74%	400%	Under
State Street IUT Strategic Diversified Fund	118.54%	400%	Under
State Street IUT Hedged World Developed Equity Index Fund	166.47%	400%	Under
State Street IUT Global Developed Equity Index Fund	100.30%	400%	Under
State Street IUT Euro Core Treasury Long Bond Index Fund	98.87%	400%	Under
State Street IUT Emerging Market Equity Index Fund	100.62%	400%	Under
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	160.12%	400%	Under
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	98.89%	400%	Under
State Street IUT Diversified Alternatives Fund	101.86%	400%	Under

* Commitment of State Street IUT Euro Short Term Liquidity Fund is 0.00% as asset is being treated as cash.

** The Fund terminated on 20 March 2024.

Appendix III

Investment in Collective Investment Schemes (unaudited)

Under the requirements of the AIF Rulebook the Funds are required to disclose the jurisdiction, regulatory status and fee rates for collective investment schemes into which they invest. As at 31 August 2024 and 31 August 2023, the Funds invest into share classes within the Trust that do not have a management fee or performance fee. The administration fee for these Funds does not exceed 0.30% of the NAV of each Fund. See Note 6 for further details.

The Funds also invest into other collective investment schemes outside of the Trust and details of their jurisdiction, regulatory status and fee rates are included within the below table. Please refer to the Schedule of Investments for further information.

Underlying Fund	Share Class	Jurisdiction	Regulatory Status	Fund Manager	TER*
State Street EUR Liquidity Standard VNAV Fund	Z Acc	Ireland	UCITS	State Street Global Advisors Limited	0.05% (TER which includes management and other expenses)
State Street EUR Liquidity LVNAV Fund	Z Acc	Ireland	UCITS	State Street Global Advisors Limited	0.05% (TER which includes management and other expenses)
State Street EUR Liquidity LVNAV Fund	Z Dist	Ireland	UCITS	State Street Global Advisors Limited	0.05% (TER which includes management and other expenses)
SPDR Dow Jones Global Real Estate UCITS ETF	USD Dist	Ireland	UCITS	State Street Global Advisors Limited	0.40% (TER which includes management and other expenses)
L&G Longer Dated All Commodities UCITS ETF	USD	Ireland	UCITS	GO ETF Solutions LLP	0.30% (TER which includes management and other expenses)
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	USD Dist	Ireland	UCITS	State Street Global Advisors Limited	0.40% (TER which includes management and other expenses)
SPDR Refinitiv Global Convertible Bond UCITS ETF	USD Dist	Ireland	UCITS	State Street Global Advisors Limited	0.50% (TER which includes management and other expenses)
State Street Emerging Markets Hard Currency Government Bond Index Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.10% (TER which includes management and other expenses)
State Street USD Liquidity LVNAV Fund	Z Acc	Ireland	UCITS	State Street Global Advisors Limited	0.05% (TER which includes management and other expenses)
State Street Euro Corporate Bond ESG Screened Index Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.04% (TER which includes management and other expenses)
State Street Flexible Asset Allocation Plus Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.10% (TER which includes management and other expenses)

Appendix III

Investment in Collective Investment Schemes (unaudited) (continued)

Underlying Fund	Share Class	Jurisdiction	Regulatory Status	Fund Manager	TER*
State Street Global Treasury Bond Index Fund	B	Ireland	UCITS	State Street Global Advisors Funds Management Limited	0.05% (TER which includes management and other expenses)
State Street Global Treasury Bond Index Fund	I EUR	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.23% (TER which includes management and other expenses)
State Street Emerging Markets Local Currency Government Bond Index Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.07% (TER which includes management and other expenses)
State Street Global High Yield Bond Screened Index Fund	B USD	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.11% (TER which includes management and other expenses)
State Street Global High Yield Bond Screened Index Fund	B EUR	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.11% (TER which includes management and other expenses)
SPDR Bloomberg SASB 0-3 Year Euro Corporate ESG UCITS ETF	EUR Acc	Ireland	UCITS	State Street Global Advisors Limited	0.12% (TER which includes management and other expenses)
Xtrackers MSCI USA Financials UCITS ETF	1D	Ireland	UCITS	DWS Investments UK Ltd	0.12% (TER which includes management and other expenses)
Xtrackers MSCI USA Health Care UCITS ETF	1D	Ireland	UCITS	DWS Investments UK Ltd	0.12% (TER which includes management and other expenses)
Xtrackers MSCI USA Information Technology UCITS ETF	1D	Ireland	UCITS	DWS Investments UK Ltd	0.12% (TER which includes management and other expenses)
Xtrackers MSCI USA Consumer Staples UCITS ETF	1D	Ireland	UCITS	DWS Investments UK Ltd	0.12% (TER which includes management and other expenses)

* The Funds may invest in collective investment schemes which incur costs, represented by their total expense ratios. These ratios may be subject to periodic change.

Appendix IV

Securities Financing Transactions Regulations (unaudited)

Securities Lending

The following table details the value of securities on loan as a proportion of the Funds' total lendable assets and NAV disclosed in Euro as at 31 August 2024. Total lendable assets represents the aggregate value of assets forming part of the Funds' securities lending programme. This excludes any assets held by the Funds that are not considered lendable due to any market, regulatory, investment or other restriction.

Fund	Fund Currency	NAV	% of NAV	Market Value	% of Lendable Assets
State Street IUT Global Ethical Value Equity Fund	EUR	222,113,267	6.05%	220,594,242	6.09%
State Street IUT Euro Government Bond Fund	EUR	125,326,365	14.10%	122,127,088	14.47%
State Street IUT Global 4Good Enhanced Equity Fund	EUR	159,887,163	6.15%	158,686,944	6.19%
State Street IUT North America Equity Index Fund	EUR	1,073,572,605	1.51%	1,068,268,124	1.52%
State Street IUT UK Equity Index Fund	EUR	64,915,263	0.59%	64,668,241	0.59%
State Street IUT Euro Equity Index Fund	EUR	185,604,775	5.47%	183,960,764	5.52%
State Street IUT Euro Government Bond Index Fund	EUR	147,634,026	13.50%	145,997,415	13.65%
State Street IUT Euro Government Long Bond Index Fund	EUR	57,141,850	8.03%	56,519,257	8.12%
State Street IUT Japan Equity Index Fund	EUR	107,157,695	34.44%	106,665,382	34.60%
State Street IUT Asia Pacific ex Japan Equity Index Fund	EUR	66,666,291	5.12%	66,350,728	5.14%
State Street IUT Europe ex Euro ex UK Equity Index Fund	EUR	69,459,197	6.15%	69,105,445	6.18%
State Street IUT Euro Inflation Linked Bond Index Fund	EUR	103,813,733	0.00%	103,542,755	0.00%
State Street IUT Global Developed Equity Index Fund	EUR	134,710,547	5.53%	133,518,250	5.58%
State Street IUT Euro Core Treasury Long Bond Index Fund	EUR	257,378,891	53.02%	254,462,763	53.63%
State Street IUT Emerging Market Equity Index Fund	EUR	100,017,894	1.72%	100,851,635	1.71%
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	EUR	1,105,871,648	32.17%	1,093,544,304	32.54%
State Street IUT Diversified Alternatives Fund	EUR	269,077,659	0.00%	269,190,857	0.00%

The total income earned from securities lending transactions is split between the relevant Fund and the Securities Lending Agent, details of which can be found in Note 18 to the financial statements. Income earned by the Funds during the financial year from securities lending transactions is disclosed in Note 18 to the financial statements.

For all Funds, the maturity tenor of securities on loan is open, as these are equity positions and are not subject to a contractual maturity date.

No cash is received as collateral in relation to securities lending activities.

The values are disclosed in Euro. The currency in which the non-cash collateral is received is Euro.

Please note that all securities on loan and associated non-cash collateral received are valued as at 31 August 2024 by the Securities Lending Agent.

Appendix IV

Securities Financing Transactions Regulations (unaudited) (continued)

Securities Lending (continued)

Counterparty	Counterparty's country of incorporation	Securities on loan EUR	Non-Cash Collateral received EUR
State Street IUT Global Ethical Value Equity Fund			
Barclays Capital Securities Limited	United Kingdom	1,144,460	1,240,532
BNP Paribas Financial Markets	France	8,962	9,711
Citigroup Global Markets Limited	United Kingdom	565,963	640,840
Merrill Lynch International	United Kingdom	3,019,230	3,189,576
Morgan Stanley & Co. International Plc	United Kingdom	4,822,973	5,072,932
Societe Generale SA	France	3,870,501	4,281,103
		13,432,089	14,434,694
State Street IUT Euro Government Bond Fund			
Barclays Bank Plc	United Kingdom	2,905,180	3,029,850
BNP Paribas	France	1,244,034	1,285,433
HSBC Bank Plc	United Kingdom	6,168,959	6,377,114
JP Morgan Securities LLC	United Kingdom	7,358,084	8,187,917
		17,676,257	18,880,314
State Street IUT Global 4Good Enhanced Equity Fund			
Barclays Capital Securities Limited	United Kingdom	819,537	871,661
BNP Paribas Financial Markets	France	240,028	260,057
BofA Securities Europe Inc	United States of America	354,471	382,852
BofA Securities Inc	United States of America	479,775	508,793
Citigroup Global Markets Inc	United States of America	8,433	8,938
JP Morgan Securities LLC	United Kingdom	1,582,842	1,701,726
Merrill Lynch International	United Kingdom	2,836,027	2,981,290
Morgan Stanley & Co. International Plc	United Kingdom	190,342	200,207
Societe Generale SA	France	3,069,859	3,395,523
UBS AG	Switzerland	247,072	266,909
		9,828,386	10,577,956
State Street IUT North America Equity Index Fund			
Barclays Bank Plc	United Kingdom	2,139,438	2,357,220
Barclays Capital Inc	United States of America	579,066	610,295
Barclays Capital Securities Limited	United Kingdom	1,569,055	1,650,163
Citigroup Global Markets Limited	United Kingdom	298,926	322,840
HSBC Bank Plc	United Kingdom	1,382,317	1,482,423
Merrill Lynch International	United Kingdom	5,912,299	6,213,057
Morgan Stanley & Co. International Plc	United Kingdom	62,066	67,066
Nomura Securities International Inc	Japan	812,885	853,616
Societe Generale SA	France	1,455,896	1,610,345
UBS AG	Switzerland	2,009,734	2,189,789
		16,221,682	17,356,814

Appendix IV

Securities Financing Transactions Regulations (unaudited) (continued)

Securities Lending (continued)

Counterparty	Counterparty's country of incorporation	Securities on loan EUR	Non-Cash Collateral received EUR
State Street IUT UK Equity Index Fund			
Barclays Capital Securities Limited	United Kingdom	5,599	5,888
HSBC Bank Plc	United Kingdom	26,553	28,817
Merrill Lynch International	United Kingdom	108,850	114,400
Societe Generale SA	France	241,332	253,400
		382,334	402,505
State Street IUT Euro Equity Index Fund			
Barclays Capital Inc	United States of America	46,644	49,160
Barclays Capital Securities Limited	United Kingdom	112,578	122,034
BMO Capital Markets Corp.	United States of America	779,100	819,246
BNP Paribas Financial Markets	France	335,711	364,667
BofA Securities Inc	United States of America	206,826	219,335
Citigroup Global Markets Limited	United Kingdom	139,646	156,493
HSBC Bank Plc	United Kingdom	339,079	367,887
Jefferies	United States of America	209,372	220,818
JP Morgan Securities LLC	United Kingdom	265,366	286,597
Merrill Lynch International	United Kingdom	6,279,092	6,599,247
Morgan Stanley & Co. International Plc	United Kingdom	116,877	123,942
Morgan Stanley & Co. LLC	United States of America	468,696	496,643
Societe Generale SA	France	221,577	238,578
UBS AG	Switzerland	627,328	672,257
		10,147,892	10,736,904
State Street IUT Euro Government Bond Index Fund			
Barclays Bank Plc	United Kingdom	1,288,400	1,378,399
BNP Paribas	France	3,164,034	3,272,655
HSBC Bank Plc	United Kingdom	3,421,540	3,543,679
JP Morgan Securities LLC	United Kingdom	10,851,146	12,043,672
RBC Europe Limited	United Kingdom	1,199,234	1,257,754
		19,924,354	21,496,159
State Street IUT Euro Government Long Bond Index Fund			
BNP Paribas	France	2,178,101	2,251,890
HSBC Bank Plc	United Kingdom	558,498	583,632
JP Morgan Securities LLC	United Kingdom	1,853,794	2,062,861
		4,590,393	4,898,383

Appendix IV

Securities Financing Transactions Regulations (unaudited) (continued)

Securities Lending (continued)

Counterparty	Counterparty's country of incorporation	Securities on loan EUR	Non-Cash Collateral received EUR
State Street IUT Japan Equity Index Fund			
Barclays Capital Securities Limited	United Kingdom	2,146,503	2,327,517
BNP Paribas Financial Markets	France	644,083	692,568
BofA Securities Inc	United States of America	84,600	89,717
Citigroup Global Markets Limited	United Kingdom	685,535	719,812
JP Morgan Securities LLC	United Kingdom	8,139,583	8,733,293
Merrill Lynch International	United Kingdom	12,520,958	13,269,713
Morgan Stanley & Co. International Plc	United Kingdom	3,603,337	3,790,087
Nomura Securities International Inc	Japan	264,383	277,631
Societe Generale SA	France	7,911,254	8,750,519
UBS AG	Switzerland	906,436	978,289
		36,906,672	39,629,146
State Street IUT Asia Pacific Ex Japan Equity Index Fund			
Barclays Capital Securities Limited	United Kingdom	950,603	1,029,918
BNP Paribas Financial Markets	France	131,897	139,679
BofA Securities Inc	United States of America	222,752	236,225
Citigroup Global Markets Inc	United States of America	42,726	45,284
JP Morgan Securities Plc	United States of America	97,886	103,578
JP Morgan Securities LLC	United Kingdom	580,038	615,356
Macquarie Bank Limited	Australia	114,657	121,270
Merrill Lynch International	United Kingdom	455,503	483,088
Morgan Stanley & Co. International Plc	United Kingdom	550,878	579,376
UBS AG	Switzerland	266,551	283,827
		3,413,491	3,637,601
State Street IUT Europe Ex Euro Ex UK Equity Index Fund			
Barclays Capital Securities Limited	United Kingdom	172,442	187,130
BMO Capital Markets Corp.	United States of America	40,207	42,278
BNP Paribas Financial Markets	France	116,032	125,724
BofA Securities Inc	United States of America	163,803	173,710
Citigroup Global Markets Inc	United States of America	4,001	4,241
HSBC Bank Plc	United Kingdom	673,945	730,704
JP Morgan Securities LLC	United Kingdom	66,522	71,844
Merrill Lynch International	United Kingdom	384,618	416,367
Morgan Stanley & Co. International Plc	United Kingdom	652,344	686,181
Morgan Stanley & Co. LLC	United States of America	50,738	53,763
SG Americas Securities LLC	United States of America	12,804	13,801
Societe Generale SA	France	1,734,445	1,918,444
UBS AG	Switzerland	197,246	212,907
		4,269,147	4,637,094

Appendix IV

Securities Financing Transactions Regulations (unaudited) (continued)

Securities Lending (continued)

Counterparty	Counterparty's country of incorporation	Securities on loan EUR	Non-Cash Collateral received EUR
State Street IUT Global Developed Equity Index Fund			
Barclays Bank Plc	United Kingdom	203,090	221,734
Barclays Capital Securities Limited	United Kingdom	280,811	299,863
BMO Capital Markets Corp.	United States of America	77,923	81,939
BNP Paribas Financial Markets	France	40,228	44,040
BofA Securities Inc	United States of America	57,724	61,215
Citigroup Global Markets Inc	United States of America	15,741	16,683
Citigroup Global Markets Limited	United Kingdom	18,313	19,790
Goldman Sachs	United States of America	77,065	81,264
HSBC Bank Plc	United Kingdom	120,554	132,619
Jefferies	United States of America	54	57
JP Morgan Securities LLC	United Kingdom	1,600,623	1,724,505
Merrill Lynch International	United Kingdom	2,390,877	2,529,052
Morgan Stanley & Co. International Plc	United Kingdom	300,872	316,477
Nomura Securities International Inc	Japan	66,243	69,562
Skandinaviska Enskilda Banken AB	Sweden	64,563	69,921
Societe Generale SA	France	1,326,861	1,467,180
UBS AG	Switzerland	814,611	889,642
		7,456,153	8,025,543
State Street IUT Euro Core Treasury Long Bond Index Fund			
BNP Paribas	France	29,372,389	30,349,846
HSBC Bank Plc	United Kingdom	975,874	1,008,802
JP Morgan Securities LLC	United Kingdom	106,116,408	118,084,032
		136,464,671	149,442,680
State Street IUT Emerging Market Equity Index Fund			
Barclays Bank Plc	United Kingdom	28,541	30,627
Barclays Capital Securities Limited	United Kingdom	142,206	149,592
BNP Paribas Financial Markets	France	54,020	57,177
BofA Securities Inc	United States of America	270,262	286,608
Citigroup Global Markets Limited	United Kingdom	216,394	231,669
Goldman Sachs	United States of America	8,822	9,302
JP Morgan Securities LLC	United Kingdom	308,050	325,040
Merrill Lynch International	United Kingdom	278,386	295,601
Morgan Stanley & Co. LLC	United States of America	7,816	8,282
Societe Generale SA	France	124,674	130,908
UBS AG	Switzerland	280,722	298,799
		1,719,893	1,823,605

Appendix IV

Securities Financing Transactions Regulations (unaudited) (continued)

Securities Lending (continued)

Counterparty	Counterparty's country of incorporation	Securities on loan EUR	Non-Cash Collateral received EUR
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund			
BNP Paribas	France	61,722,235	63,854,249
HSBC Bank Plc	United Kingdom	4,498,715	4,650,513
Jefferies International Limited	United Kingdom	1,636,140	1,700,160
JP Morgan Securities LLC	United Kingdom	286,248,434	318,531,034
Morgan Stanley & Co. International Plc	United Kingdom	375,458	392,652
UBS AG	Switzerland	1,318,716	1,390,275
		355,799,698	390,518,883

Collateral

The Funds engage in activities which may require collateral to be provided to a counterparty ("collateral posted") or may hold collateral received ("collateral received") from a counterparty.

The following table provides an analysis by currency of the underlying non-cash collateral received by way of title transfer collateral arrangement by the Funds, in respect of securities lending transactions, as at 31 August 2024.

State Street IUT Global Ethical Value Equity Fund Currency	Value EUR	State Street IUT Euro Government Bond Fund Currency	Value EUR
AUD	649,401	AUD	-
CAD	80,422	CAD	-
CHF	57,041	CHF	261,522
DKK	64,166	DKK	-
EUR	1,315,088	EUR	6,743,248
GBP	311,293	GBP	5,073,914
HKD	149,848	HKD	282,395
JPY	9,133,317	JPY	67,185
NOK	108,766	NOK	25,503
NZD	-	NZD	25,386
SEK	6	SEK	73,620
SGD	619	SGD	213,730
USD	2,549,360	USD	6,113,811
ZAR	15,367	ZAR	-
	14,434,694		18,880,314

Appendix IV

Securities Financing Transactions Regulations (unaudited) (continued)

Securities Lending (continued)

State Street IUT Global 4Good Enhanced Equity Fund Currency	Value EUR	State Street IUT North America Equity Index Fund Currency	Value EUR
AUD	516,124	AUD	249,925
CAD	111,247	CAD	437,986
CHF	362,652	CHF	28,745
DKK	6,169	DKK	111,195
EUR	2,145,279	EUR	5,949,709
GBP	305,301	GBP	907,403
HKD	477,303	HKD	68,153
JPY	4,458,466	JPY	4,306,864
NOK	88,536	NOK	64,155
SEK	12,829	SEK	67,749
SGD	83,525	SGD	1,000
USD	1,998,337	USD	5,158,150
ZAR	12,188	ZAR	5,780
	<u>10,577,956</u>		<u>17,356,814</u>
State Street IUT UK Equity Index Fund Currency	Value EUR	State Street IUT Euro Equity Index Fund Currency	Value EUR
AUD	-	AUD	19,496
CAD	64	CAD	20,957
CHF	2,074	CHF	83,560
DKK	-	DKK	23,862
EUR	95,667	EUR	768,089
GBP	83,108	GBP	149,053
HKD	-	HKD	69,610
JPY	111,493	JPY	6,583,836
NOK	-	NOK	6,785
SEK	-	SEK	21,550
SGD	-	SGD	31,752
USD	110,099	USD	2,957,935
ZAR	-	ZAR	419
	<u>402,505</u>		<u>10,736,904</u>
State Street IUT Euro Government Bond Index Fund Currency	Value EUR	State Street IUT Euro Government Long Bond Index Fund Currency	Value EUR
AUD	394,126	AUD	-
CAD	193,014	CAD	26,142
CHF	373,700	CHF	65,888
EUR	9,828,954	EUR	2,939,092
GBP	2,954,117	GBP	327,303
HKD	403,526	HKD	71,146
JPY	418,480	JPY	264,955
NOK	46,541	NOK	6,425
SEK	109,456	SEK	89,835
SGD	101,605	SGD	3,422
USD	6,672,640	USD	1,104,175
	<u>21,496,159</u>		<u>4,898,383</u>

Appendix IV

Securities Financing Transactions Regulations (unaudited) (continued)

Securities Lending (continued)

State Street IUT Japan Equity Index Fund Currency	Value EUR	State Street IUT Asia Pacific Ex Japan Equity Index Fund Currency	Value EUR
AUD	1,330,634	AUD	24,051
CAD	963,106	CAD	45,523
CHF	1,567,183	CHF	45,404
DKK	19,039	DKK	2,542
EUR	8,525,461	EUR	1,207,281
GBP	1,712,459	GBP	255,846
HKD	1,943,445	HKD	29,280
JPY	17,666,548	JPY	960,121
NOK	229,321	NOK	943
SEK	45,359	SEK	5,318
SGD	336,261	SGD	6,522
USD	5,258,921	USD	1,054,770
ZAR	31,409	ZAR	-
	<u>39,629,146</u>		<u>3,637,601</u>
State Street IUT Europe Ex Euro Ex UK Equity Index Fund Currency	Value EUR	State Street IUT Global Developed Equity Index Fund Currency	Value EUR
AUD	291,815	AUD	224,054
CAD	34,695	CAD	123,986
CHF	82,868	CHF	376,630
DKK	4,691	DKK	20,693
EUR	810,512	EUR	1,586,363
GBP	312,339	GBP	226,145
HKD	86,741	HKD	449,175
JPY	1,552,488	JPY	3,287,947
NOK	50,533	NOK	47,072
SEK	10,076	SEK	33,342
SGD	11,511	SGD	75,227
USD	1,381,939	USD	1,569,672
ZAR	6,886	ZAR	5,237
	<u>4,637,094</u>		<u>8,025,543</u>
State Street IUT Euro Core Treasury Long Bond Index Fund Currency	Value EUR	State Street IUT Emerging Market Equity Index Fund Currency	Value EUR
AUD	-	AUD	367
CAD	-	CAD	18,457
CHF	3,771,606	CHF	6,073
DKK	-	DKK	41,129
EUR	72,654,910	EUR	522,812
GBP	13,514,733	GBP	87,184
HKD	4,072,624	HKD	7,077
JPY	1,586,267	JPY	275,743
NOK	367,800	NOK	786
SEK	1,384,713	SEK	4,406
SGD	33,810	SGD	2,085
USD	52,056,217	USD	857,486
	<u>149,442,680</u>		<u>1,823,605</u>

Appendix IV

Securities Financing Transactions Regulations (unaudited) (continued)

Securities Lending (continued)

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund Currency	Value EUR
CAD	1,562,323
CHF	10,173,887
EUR	179,693,732
GBP	41,178,347
HKD	10,985,882
JPY	1,789,083
NOK	992,139
SEK	1,570,060
SGD	155,916
USD	142,417,514
	<u>390,518,883</u>

The following table provides an analysis of the maturity tenor of cash and non-cash collateral received by way of title transfer collateral arrangement by the Funds in respect of securities lending transactions as at 31 August 2024.

All collateral with a maturity tenor are bond holdings with an investment grade rating. The open transactions are equity holdings and no credit ratings apply.

Maturity Tenor	State Street IUT Global Ethical Value Equity Fund EUR	State Street IUT Euro Government Bond Fund EUR	State Street IUT Global 4Good Enhanced Equity Fund EUR	State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund EUR	State Street IUT Euro Equity Index Fund EUR
1 day to 1 month	707,073	-	560,810	269,435	9,734	24,032
1 to 3 months	-	76,316	1,398	29,479	-	59,412
3 months to 1 year	21,627	1,979,039	36,739	435,083	88,700	237,678
Greater than 1 year	9,633,530	8,637,043	5,318,612	12,943,070	275,265	8,754,838
Open transactions	4,072,464	8,187,916	4,660,397	3,679,747	28,806	1,660,944
	<u>14,434,694</u>	<u>18,880,314</u>	<u>10,577,956</u>	<u>17,356,814</u>	<u>402,505</u>	<u>10,736,904</u>

Maturity Tenor	State Street IUT Euro Government Bond Index Fund EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT Japan Equity Index Fund EUR	State Street IUT Asia Pacific ex Japan Equity Index Fund EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund EUR
1 day to 1 month	62,239	18	1,445,462	142	316,878	242,261
1 to 3 months	357,689	196,800	17,515	6,957	29,956	19,688
3 months to 1 year	1,315,608	460,708	246,495	40,681	41,346	53,072
Greater than 1 year	8,060,566	2,177,996	23,116,561	3,233,240	1,759,517	3,897,009
Open transactions	11,700,057	2,062,861	14,803,113	356,581	2,489,397	3,813,513
	<u>21,496,159</u>	<u>4,898,383</u>	<u>39,629,146</u>	<u>3,637,601</u>	<u>4,637,094</u>	<u>8,025,543</u>

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Securities Financing Transactions Regulations (unaudited) (continued)

Securities Lending (continued)

Maturity Tenor	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Emerging Market Equity Index Fund EUR	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund EUR
1 day to 1 month	-	5,468	519,858
1 to 3 months	1,801,874	16,311	7,884,329
3 months to 1 year	6,219,282	102,164	8,059,419
Greater than 1 year	23,337,493	1,411,220	55,524,243
Open transactions	118,084,031	288,442	318,531,034
	149,442,680	1,823,605	390,518,883

The following table lists largest issuers by value of non-cash collateral received by the Funds by way of title transfer collateral arrangement across securities lending transactions as at 31 August 2024. All values presented in above tables are in Euro currency.

Issuer	Value EUR	Issuer	Value EUR
State Street IUT Global Ethical Value Equity Fund		State Street IUT Euro Government Bond Fund	
Japan	7,739,736	United Kingdom	4,154,401
United States	2,095,603	United States	2,260,102
Tokyo Electron Ltd	336,390	Kingdom of the Netherlands	1,686,579
Republic of France	198,086	Republic of France	1,439,804
Mitsui Fudosan Co Ltd	195,834	Adobe Inc	658,168
Macquarie Group Ltd	192,349	Ferrari NV	477,340
Daikin Industries Ltd	184,645	UniCredit SpA	460,697
Flutter Entertainment Plc	172,195	Federal Republic of Germany	438,198
Anheuser-Busch InBev SA	170,746	HSBC Holdings Plc	425,344
TDK Corp	142,089	Eni SpA	404,635
Other Issuers	3,007,021	Other Issuers	6,475,046
	14,434,694		18,880,314
State Street IUT Global 4Good Enhanced Equity Fund		State Street IUT North America Equity Index Fund	
Japan	3,077,756	United Kingdom	3,925,151
United States	1,574,690	United States	3,778,295
Tokyo Electron Ltd	331,694	Kingdom of the Netherlands	1,733,070
Republic of France	266,805	Republic of France	1,313,397
Mitsui Fudosan Co Ltd	251,890	Adobe Inc	892,022
Macquarie Group Ltd	247,722	Ferrari NV	767,209
Daikin Industries Ltd	245,811	UniCredit SpA	565,716
Flutter Entertainment Plc	155,324	Federal Republic of Germany	372,631
Anheuser-Busch InBev SA	152,635	HSBC Holdings Plc	308,178
TDK Corp	152,561	Eni SpA	219,746
Other Issuers	4,121,068	Other Issuers	3,481,399
	10,577,956		17,356,814

Appendix IV

Securities Financing Transactions Regulations (unaudited) (continued)

Securities Lending (continued)

Issuer	Value EUR	Issuer	Value EUR
State Street IUT UK Equity Index Fund		State Street IUT Euro Equity Index Fund	
Japan	111,493	Japan	6,498,037
United States	92,011	United States	2,364,271
Federal Republic of Germany	89,811	NVIDIA Corp	75,793
United Kingdom	77,345	Federal Republic of Germany	71,538
Intel Corp	2,882	ASML Holding NV	69,258
Spirax Group Plc	2,882	Anheuser-Busch InBev SA	68,211
DexCom Inc	2,882	Eni SpA	61,529
Compass Group Plc	2,881	United Kingdom	57,173
Anheuser-Busch InBev SA	2,881	Eaton Corp Plc	44,115
Microsoft Corp	2,880	Arista Networks Inc	43,269
Other Issuers	14,557	Other Issuers	1,383,710
	<u>402,505</u>		<u>10,736,904</u>
State Street IUT Euro Government Bond Index Fund		State Street IUT Euro Government Long Bond Index Fund	
Kingdom of the Netherlands	2,076,195	Kingdom of the Netherlands	691,928
United Kingdom	1,645,490	Federal Republic of Germany	686,220
Republic of France	1,421,439	Republic of France	626,331
Federal Republic of Germany	1,371,228	Japan	264,955
United States	1,243,353	United States	195,458
Adobe Inc	940,483	Adobe Inc	165,819
Ferrari NV	682,092	Ferrari NV	120,261
UniCredit SpA	658,310	UniCredit SpA	116,068
HSBC Holdings Plc	607,792	HSBC Holdings Plc	107,161
Eni SpA	578,200	Eni SpA	101,944
Other Issuers	10,271,577	Other Issuers	1,822,238
	<u>21,496,159</u>		<u>4,898,383</u>
State Street IUT Japan Equity Index Fund		State Street IUT Asia Pacific Ex Japan Equity Index Fund	
Japan	13,557,735	Japan	938,902
United States	4,046,308	United States	884,126
Republic of France	1,532,797	Federal Republic of Germany	286,965
Kingdom of the Netherlands	1,356,843	Republic of France	272,617
United Kingdom	1,241,879	United Kingdom	253,631
Kingdom of Belgium	1,171,671	Kingdom of Belgium	250,827
Federal Republic of Germany	1,109,730	Kingdom of the Netherlands	228,991
Canada	740,529	Finland	56,952
Tokyo Electron Ltd	687,576	Canada	39,844
Canon Inc	403,371	Republic of Austria	23,612
Other Issuers	13,780,707	Other Issuers	401,134
	<u>39,629,146</u>		<u>3,637,601</u>

Appendix IV

Securities Financing Transactions Regulations (unaudited) (continued)

Securities Lending (continued)

Issuer	Value EUR	Issuer	Value EUR
State Street IUT Europe Ex Euro Ex UK Equity Index Fund		State Street IUT Global Developed Equity Index Fund	
Japan	914,150	Japan	2,508,102
United States	811,917	United States	965,911
Tokyo Electron Ltd	150,743	Federal Republic of Germany	149,273
Anheuser-Busch InBev SA	145,727	Republic of France	134,001
United Kingdom	121,664	Kingdom of the Netherlands	126,259
Republic of France	98,724	Kingdom of Belgium	124,145
Mitsui Fudosan Co Ltd	87,757	United Kingdom	114,986
Macquarie Group Ltd	86,195	Tokyo Electron Ltd	114,635
Daikin Industries Ltd	82,743	Anheuser-Busch InBev SA	110,686
Flutter Entertainment Plc	77,164	ASML Holding NV	106,970
Other Issuers	2,060,310	Other Issuers	3,570,575
	<u>4,637,094</u>		<u>8,025,543</u>
State Street IUT Euro Core Treasury Long Bond Index Fund		State Street IUT Emerging Market Equity Index Fund	
Federal Republic of Germany	10,252,358	United States	783,607
Adobe Inc	9,491,925	Japan	270,863
Republic of France	9,320,561	Republic of France	127,100
Kingdom of the Netherlands	7,926,777	Federal Republic of Germany	125,351
Ferrari NV	6,884,082	Kingdom of Belgium	74,889
UniCredit SpA	6,644,057	United Kingdom	68,481
HSBC Holdings Plc	6,134,203	Kingdom of the Netherlands	67,210
Eni SpA	5,835,543	Prysmian SpA	16,038
Comcast Corp	4,928,837	Novo Nordisk A/S	16,038
Rio Tinto Plc	4,451,515	Linde Plc	16,038
Other Issuers	77,572,822	Other Issuers	257,990
	<u>149,442,680</u>		<u>1,823,605</u>
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund			
Adobe Inc	25,604,416		
Kingdom of the Netherlands	19,946,175		
Ferrari NV	18,569,775		
UniCredit SpA	17,922,308		
Federal Republic of Germany	16,570,221		
HSBC Holdings Plc	16,546,979		
Eni SpA	15,741,345		
Comcast Corp	13,295,512		
Republic of France	12,054,302		
Rio Tinto Plc	12,007,937		
Other Issuers	222,259,913		
	<u>390,518,883</u>		

The Trust has collateral both bilaterally (State Street Bank GmbH, London branch) and via tri-party agents (Bank of New York and JP Morgan Chase Bank). In the case of Bank of New York and JP Morgan Chase Bank agents, State Street Bank GmbH, London branch delegates some collateral management duties to these tri-party agents. In all cases the Depositary has delegated collateral management duties to State Street Bank GmbH, London branch. State Street Bank GmbH, London branch, is then permitted to further delegate responsibilities to tri-party agents if they see fit.

Appendix V

SFDR and Taxonomy Regulation Disclosures (unaudited)

The European Union's ("EU") Sustainable Finance Disclosures Regulation (Regulation EU/2019/2088) ("SFDR") requires the Trust to provide transparency on how sustainability considerations are integrated into the investment process with respect to each of the Sub-Funds. The EU's Regulation on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation EU/2020/852) (the "Taxonomy Regulation") requires the Trust to provide additional disclosure with respect to each of the Sub-Funds in order to enhance transparency and to provide for objective comparison of financial products regarding the proportion of such financial products' investments that contribute to environmentally sustainable economic activities, noting that the scope of environmentally sustainable economic activities, as prescribed in the Taxonomy Regulation, is narrower than the scope of sustainable investments under SFDR.

Funds that are SFDR Article 6 financial products

With respect to the Funds included in the table below the investments underlying each of these Funds do not take into account the EU criteria for environmentally sustainable economic activities.

State Street IUT Global Managed Fund
State Street IUT Euro Bond Fund
State Street IUT Euro Government Bond Fund
State Street IUT Balanced Fund
State Street IUT North America Equity Index Fund
State Street IUT UK Equity Index Fund
State Street IUT Euro Equity Index Fund
State Street IUT Euro Government Bond Index Fund
State Street IUT Euro Government Long Bond Index Fund
State Street IUT All Equity Index Fund
State Street IUT World Developed Equity Index Fund
State Street IUT Japan Equity Index Fund
State Street IUT Asia Pacific ex Japan Equity Index Fund
State Street IUT Europe ex Euro ex UK Equity Index Fund
State Street IUT Euro Inflation Linked Bond Index Fund
State Street IUT Strategic Diversified Fund
State Street IUT Hedged World Developed Equity Index Fund
State Street IUT Global Developed Equity Index Fund
State Street IUT Euro Core Treasury Long Bond Index Fund
State Street IUT Emerging Market Equity Index Fund
State Street IUT All World Equity (Developed 75% Hedged) Index Fund
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund
State Street IUT Diversified Alternatives Fund

Funds that are SFDR Article 8 financial products

With respect to the Funds included in the table below, these Funds follow the requirements of Article 8 of SFDR as they promote, among other characteristics, environmental or social characteristics, or a combination of those characteristics and the companies in which the Fund invest in exhibit good governance.

State Street IUT Euro Standard Liquidity Fund
State Street IUT Euro Short Term Liquidity Fund
State Street IUT Global 4Good Enhanced Equity Fund
State Street IUT Global Ethical Value Equity Fund.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street IUT Euro Standard Liquidity Fund (the "Fund") **Legal entity identifier:** 549300KNH7WRUEQI3058

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: ____%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: ____%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments

- ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund invests substantially all of its assets into State Street EUR Liquidity Standard VNAV Fund (the “**EUR Liquidity Standard VNAV Fund**”), which is also managed by the Investment Manager and / or Sub-Investment Manager. As such, through this feeder investment, the Fund also seeks to promote those environmental and social characteristics promoted by the EUR Liquidity Standard VNAV Fund, as detailed below.

The EUR Liquidity Standard VNAV Fund seeks to promote the following environmental and social characteristics:

- Investment of the majority of the EUR Liquidity Standard VNAV Fund's net assets in sustainable investments;
- The Investment Manager and / or Sub-Investment Manager seeks to identify the issuers deemed to perform better as it relates to financially material ESG challenges facing the issuer's industry;
- Avoidance of investment in issuers which show an involvement in activities which are deemed non-compliant with the Investment Manager's ESG criteria such as violations of UN Global Compact Principles or involvement in controversial weapons; and
- Exclusion of issuers involved in thermal coal, arctic drilling, oil and tar sands, as well as severe ESG controversies.

For the purposes of attaining the environmental and social characteristics promoted by the Fund and the EUR Liquidity Standard VNAV Fund, the Investment Manager considers the ESG characteristics of individual securities using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the EUR Liquidity Standard VNAV Fund's portfolio in securities that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria listed above. The EUR Liquidity Standard VNAV Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The specific list of applicable exclusions used by the EUR Liquidity Standard VNAV Fund may evolve and may be amended from time to time at the Investment Manager's absolute discretion.

No reference benchmark has been designated to attain the environmental and social characteristics promoted by the Fund.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is achieved through the Fund's feeder investment in the EUR Liquidity Standard VNAV Fund, and the sustainability indicator used by the Fund is therefore the % of its net assets that are invested in the EUR Liquidity Standard VNAV Fund.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

For further information on the sustainable investments made by the EUR Liquidity Standard VNAV Fund, please refer to the EUR Liquidity Standard VNAV Fund's supplement and SFDR Annex.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

— *How were the indicators for adverse impacts on sustainability factors taken into account?*

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental,

social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

N/A

—

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

N/A

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

By virtue of the EUR Liquidity Standard VNAV Fund's allocating investment to the EUR Liquidity Standard VNAV Fund, the Investment Manager and/or Sub-Investment Manager consider the principal adverse impacts of the Fund's investment decisions at the Fund level in order to seek to reduce negative externalities that may be caused by its underlying investments.

The EUR Liquidity Standard VNAV Fund pursues a reduction of negative externalities caused by its underlying investments and in that context considers the PAIs on sustainability factors as part of the consideration of sustainable investments in selecting the securities for the EUR Liquidity Standard VNAV Fund and by applying the negative and norms-based ESG screens prior to the construction of the portfolio. Specifically, the EUR Liquidity Standard VNAV Fund considers:

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Energy consumption intensity per high impact climate sector
- Activities negatively affecting biodiversity-sensitive areas
- Emissions to water
- Hazardous waste and radioactive waste ratio
- Violations of UN Global Compact Principles
- Unadjusted gender pay gap
- Board gender diversity
- Exposure to controversial weapons

Further information on the PAIs will be found in the periodic reports for the EUR Liquidity Standard VNAV Fund.



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
STATE STREET EUR LIQUIDITY STANDARD VNAV FUND	MUTUAL FUND	99.98	IRELAND



What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation

describes the share of investments in specific assets.

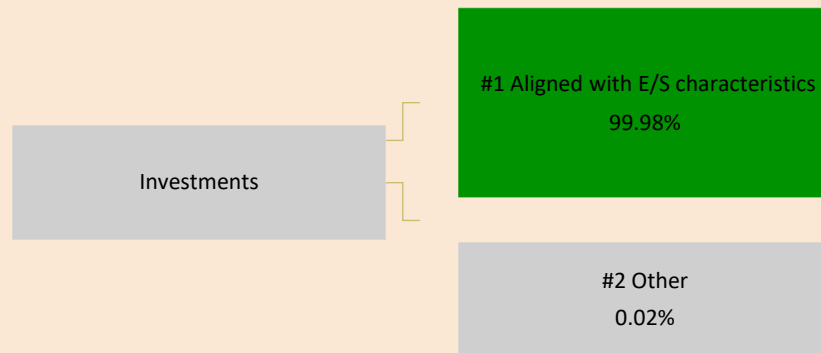
What was the asset allocation?

99.98% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.02% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

Sector / Sub-sector	% Allocation
MUTUAL FUND	99.98
MUTUAL FUND	99.98
CASH EQUIVALENT	0.02
CASH EQUIVALENT	0.02
Grand Total	100.00



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any 'environmentally sustainable investment' within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

☐ **Yes:**

☐ In fossil gas

☐ In nuclear energy

☒ **No**

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

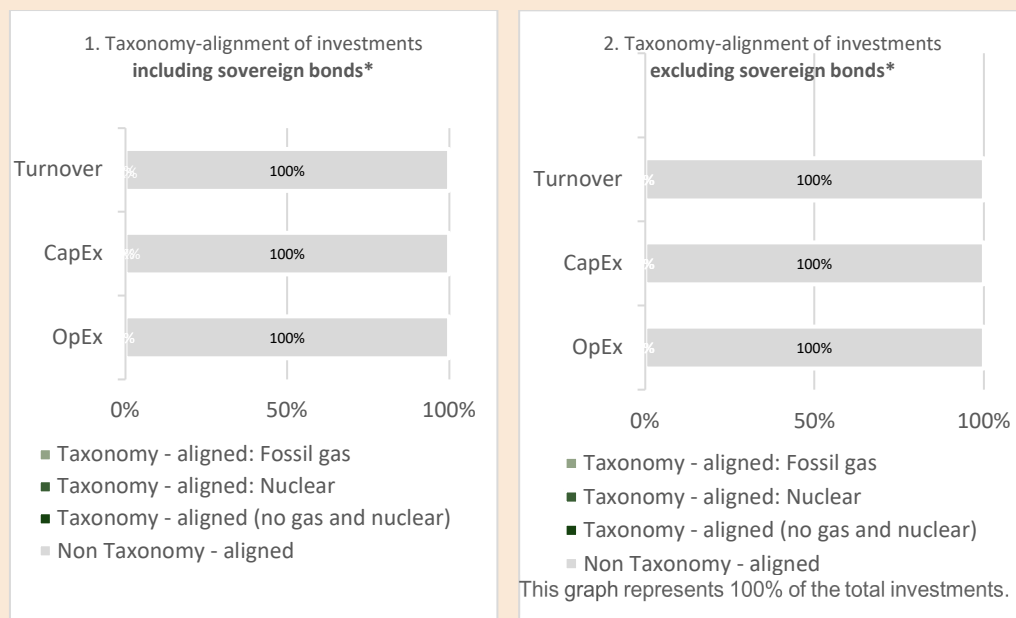
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures


 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of investments made in transitional and enabling activities?

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

N/A – first reporting period. No comparison available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

 **What was the share of socially sustainable investments?**

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The Fund held 0.02% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager's discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?



For the purposes of attaining the environmental and social characteristics promoted by the Fund and the EUR Liquidity Standard VNAV Fund, the Investment Manager considers the ESG characteristics of individual securities using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the EUR Liquidity Standard VNAV Fund's portfolio in securities that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria listed above. The EUR Liquidity Standard VNAV Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

How did this financial product perform compared to the reference benchmark?



No reference benchmark has been designated to attain the environmental and social characteristics promoted by the Fund.

- ***How does the reference benchmark differ from a broad market index?***

NA

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

NA

- ***How did this financial product perform compared with the broad market index?***

NA

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street IUT Euro Short Term Liquidity Fund (the "Fund")
Legal entity identifier: 549300751YM3X7PGDB39

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: ____%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: ____%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments

- ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters,

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund invests substantially all of its assets into State Street EUR Liquidity LVNAV Fund (the “**EUR Liquidity LVNAV Fund**”), which is also managed by the Investment Manager and / or Sub-Investment Manager. As such, through this feeder investment, the Fund also seeks to promote those environmental and social characteristics promoted by the EUR Liquidity LVNAV Fund, as detailed below.

The EUR Liquidity LVNAV Fund seeks to promote the following environmental and social characteristics:

- Investment of the majority of the EUR Liquidity LVNAV Fund's net assets in sustainable investments;
- The Investment Manager and / or Sub-Investment Manager seeks to identify the issuers deemed to perform better as it relates to financially material ESG challenges facing the issuer's industry;
- Avoidance of investment in issuers which show an involvement in activities which are deemed non-compliant with the Investment Manager's ESG criteria such as violations of UN Global Compact Principles or involvement in controversial weapons; and
- Exclusion of issuers involved in thermal coal, arctic drilling, oil and tar sands, as well as severe ESG controversies.

For the purposes of attaining the environmental and social characteristics promoted by the Fund and the EUR Liquidity LVNAV Fund, the Investment Manager considers the ESG characteristics of individual securities using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the EUR Liquidity LVNAV Fund's portfolio in securities that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria listed above. The EUR Liquidity LVNAV Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The specific list of applicable exclusions used by the EUR Liquidity LVNAV Fund may evolve and may be amended from time to time at the Investment Manager's absolute discretion.

No reference benchmark has been designated to attain the environmental and social characteristics promoted by the Fund.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is achieved through the Fund's feeder investment in the EUR Liquidity LVNAV Fund, and the sustainability indicator used by the Fund is therefore the % of its net assets that are invested in the EUR Liquidity LVNAV Fund.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

— *How were the indicators for adverse impacts on sustainability factors taken into account?*

N/A

respect for human rights, anti-corruption and anti-bribery matters.

— Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

N/A

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

By virtue of the Fund's allocating investment to the EUR Liquidity LVNAV Fund, the Investment Manager and/or Sub-Investment Manager consider the principal adverse impacts of the Fund's investment decisions at the Fund level in order to seek to reduce negative externalities that may be caused by its underlying investments.

The EUR Liquidity LVNAV Fund pursues a reduction of negative externalities caused by its underlying investments and in that context considers the PAIs on sustainability factors as part of the consideration of sustainable investments in selecting the securities for the EUR Liquidity LVNAV Fund and by applying the negative and norms-based ESG screens prior to the construction of the portfolio. Specifically, the EUR Liquidity LVNAV Fund considers:

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Energy consumption intensity per high impact climate sector
- Activities negatively affecting biodiversity-sensitive areas
- Emissions to water
- Hazardous waste and radioactive waste ratio
- Violations of UN Global Compact Principles
- Unadjusted gender pay gap
- Board gender diversity
- Exposure to controversial weapons

Further information on the PAIs will be found in the periodic reports for the EUR Liquidity LVNAV Fund.



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
STATE STREET EUR LIQUIDITY LVNAV FUND	MUTUAL FUND	99.96	IRELAND



What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation
describes the
share of
investments in
specific assets.

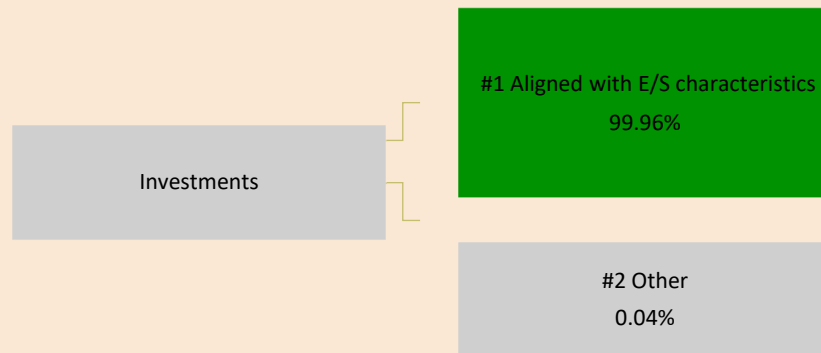
What was the asset allocation?

99.96% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.04% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

Sector / Sub-sector	% Allocation
MUTUAL FUND	99.96
MUTUAL FUND	99.96
CASH EQUIVALENT	0.04
CASH EQUIVALENT	0.04
Grand Total	100.00



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to making any sustainable investments.

For further information on the sustainable investments made by the EUR Liquidity LVNAV Fund, please refer to the EUR Liquidity LVNAV Fund's supplement and SFDR Annex..

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

☐ **Yes:**

☐ In fossil gas

☐ In nuclear energy

☒ **No**

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

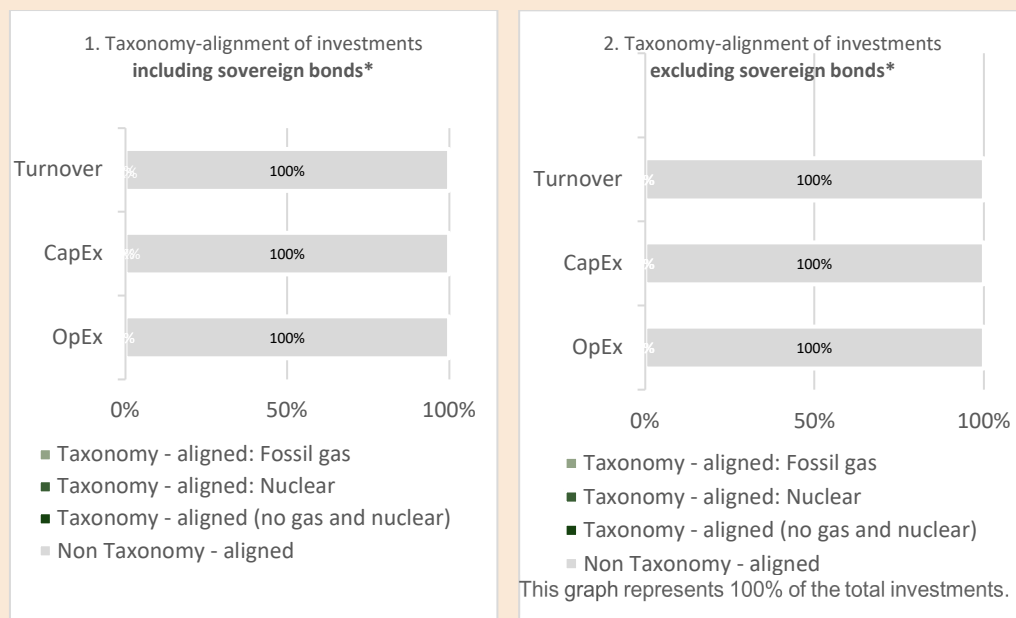
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures


 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of investments made in transitional and enabling activities?

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

N/A – first reporting period. No comparison available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

 **What was the share of socially sustainable investments?**

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The Fund held 0.04% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager's discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

For the purposes of attaining the environmental and social characteristics promoted by the Fund and the EUR Liquidity LVNAV Fund, the Investment Manager considers the ESG characteristics of individual securities using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the EUR Liquidity LVNAV Fund's portfolio in securities that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria listed above. The EUR Liquidity LVNAV Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

How did this financial product perform compared to the reference benchmark?

No reference benchmark has been designated to attain the environmental and social characteristics promoted by the Fund.

● ***How does the reference benchmark differ from a broad market index?***

NA

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

NA

● ***How did this financial product perform compared with the broad market index?***

NA

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street IUT Global Ethical Value Equity Fund (the "Fund")
Legal entity identifier: 5493006NTSBRJG89CB86

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: ____%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: ____%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments

- ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

For the purposes of attaining the environmental and social characteristics promoted by the Fund, the Fund is managed in line with certain socially responsible standards. As such, a negative and norms-based screen is applied to screen out securities in a number of sectors which include the defence industry, human rights, contraceptives and abortifacients, stem cell research, environment, tobacco, pornography, animal testing for cosmetics and fossil fuels.

For further details of the exclusions applied by the Investment Manager at any time please refer to the link included in the last question in this Annex.

No reference benchmark has been designated to attain the environmental and social characteristics promoted by the Fund.

The Fund seeks to outperform the Index over the long term. The 1 year tracking error as of 31 August 2024 was 6.14%. The Fund's tracking error is in line with expectations.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the portfolio exclusions of securities that do not meet certain socially responsible standards.

● **...and compared to previous periods?**

No changes from prior year.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

— How were the indicators for adverse impacts on sustainability factors taken into account?

N/A

— Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

N/A

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund pursues a reduction of negative externalities caused by the underlying investments and in that context considers Principal Adverse Impacts ("PAI") on sustainability factors in the application of the exclusions. Specifically, the Fund considers:

- Exposure to companies active in the fossil fuel sector
- Activities negatively affecting biodiversity-sensitive areas
- Exposure to controversial weapons



What were the top investments of this financial product?

Security Name	Sector	% Assets	Country
SKECHERS USA INC CL A	CONSUMER DISCRETIONARY	2.10	UNITED STATES OF AMERICA (THE)
UCB SA	HEALTH CARE	2.07	BELGIUM
GLANBIA PLC	CONSUMER STAPLES	1.93	IRELAND
CONVATEC GROUP PLC	HEALTH CARE	1.92	UNITED KINGDOM
ICON PLC	HEALTH CARE	1.88	IRELAND
MICRON TECHNOLOGY INC	INFORMATION TECHNOLOGY	1.83	UNITED STATES OF AMERICA (THE)
QUALCOMM INC	INFORMATION TECHNOLOGY	1.80	UNITED STATES OF AMERICA (THE)
THE CIGNA GROUP	HEALTH CARE	1.76	UNITED STATES OF AMERICA (THE)
MAXIMUS INC	INDUSTRIALS	1.76	UNITED STATES OF AMERICA (THE)
F5 INC	INFORMATION TECHNOLOGY	1.73	UNITED STATES OF AMERICA (THE)
COGNIZANT TECH SOLUTIONS A	INFORMATION TECHNOLOGY	1.70	UNITED STATES OF AMERICA (THE)
CRH PLC	MATERIALS	1.69	IRELAND
METLIFE INC	FINANCIALS	1.63	UNITED STATES OF AMERICA (THE)
GEN DIGITAL INC	INFORMATION TECHNOLOGY	1.62	UNITED STATES OF AMERICA (THE)
MICHELIN (CGDE)	CONSUMER DISCRETIONARY	1.61	FRANCE



What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

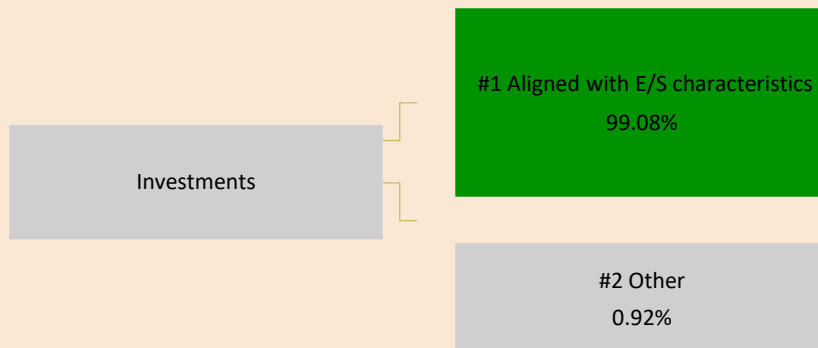
99.08% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below 0.92% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.

Asset allocation
describes the
share of
investments in
specific assets.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

Sector / Sub-sector	% Allocation
CASH EQUIVALENT	0.92
CASH EQUIVALENT	0.92
COMMINGLED FUND	1.44
COMMINGLED FUND	1.44
COMMUNICATION SERVICES	4.32
INTERACTIVE MEDIA & SERVICES	0.39
MEDIA	3.00
WIRELESS TELECOMMUNICATION SERVICES	0.93
CONSUMER DISCRETIONARY	11.35
AUTOMOBILE COMPONENTS	2.90
AUTOMOBILES	1.44

DIVERSIFIED CONSUMER SERVICES	1.21
HOUSEHOLD DURABLES	2.13
LEISURE PRODUCTS	1.56
TEXTILES, APPAREL & LUXURY GOODS	2.10
CONSUMER STAPLES	5.71
BEVERAGES	1.18
CONSUMER STAPLES DISTRIBUTION & RETAIL	1.23
FOOD PRODUCTS	3.30
FINANCIALS	20.96
BANKS	12.46
CAPITAL MARKETS	1.14
INSURANCE	7.36
HEALTH CARE	15.06
HEALTH CARE EQUIPMENT & SUPPLIES	3.16
HEALTH CARE PROVIDERS & SERVICES	3.91
LIFE SCIENCES	1.88
PHARMACEUTICALS	6.12
INDUSTRIALS	13.12
BUILDING PRODUCTS	1.52
CONSTRUCTION & ENGINEERING	2.22
ELECTRICAL EQUIPMENT	1.39
MACHINERY	4.00
PROFESSIONAL SERVICES	2.66
TRADING COMPANIES & DISTRIBUTORS	1.34
INFORMATION TECHNOLOGY	20.74
COMMUNICATIONS EQUIPMENT	3.01
ELECTRONIC EQUIP, INSTRUMENT & COMPONENT	1.44

IT SERVICES	3.48
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT	5.60
SOFTWARE	5.88
TECHNOLOGY HW, STORAGE & PERIPHERALS	1.32
MATERIALS	4.96
CHEMICALS	2.91
CONSTRUCTION MATERIALS	1.69
CONTAINERS & PACKAGING	0.36
UTILITIES	1.42
ELECTRIC UTILITIES	1.42
Grand Total	100.00



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any 'environmentally sustainable investment' within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

☐ In fossil gas

☐ In nuclear energy

☒ **No**

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

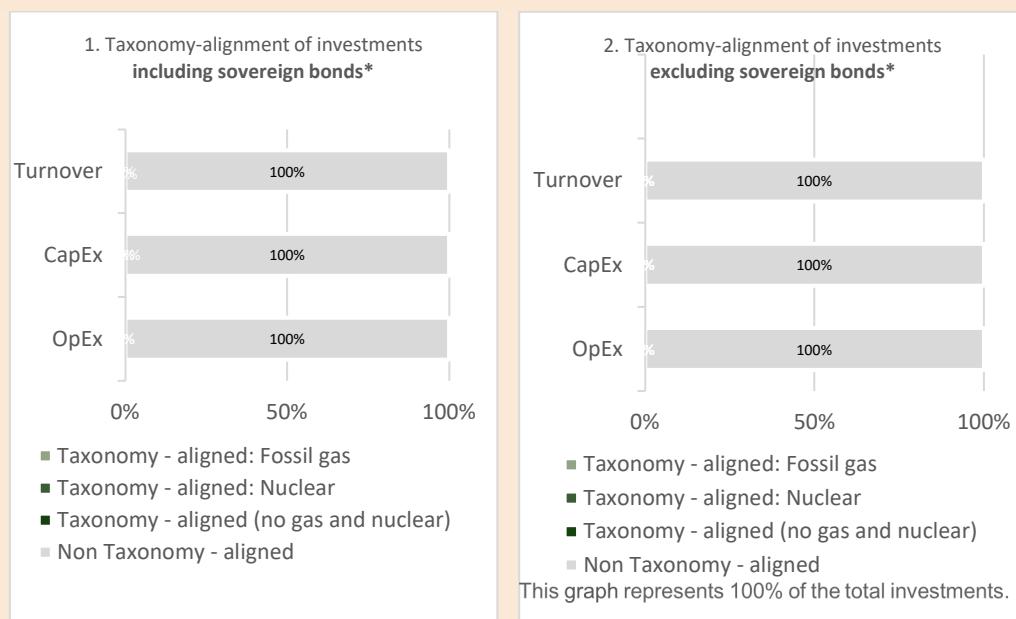
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.


-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of investments made in transitional and enabling activities?

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

No change from prior year



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The Fund held 0.92% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager's discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is managed in line with certain socially responsible standards. As such, a negative and norms-based screen is applied to screen out securities in a number of sectors which include the defence industry, human rights, contraceptives and abortifacients, stem cell research, environment, tobacco, pornography, animal testing for cosmetics and fossil fuels.

How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes

● **How does the reference benchmark differ from a broad market index?**

NA

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

NA

● **How did this financial product perform compared with the broad market index?**

NA

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street IUT Global 4Good Enhanced Equity Fund (the "Fund")
Legal entity identifier: 549300FQ4VPK7BS1RB18

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: ____%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: ____%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments

- ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street IUT Global 4 Good Enhanced Equity Fund is an active fund seeking to outperform the performance of the FTSE4Good Global Index ex selected securities ("Index"). The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index is designed to measure the performance of companies demonstrating specific ESG practices according to FTSE Russell ESG Ratings and excluding companies based on the FTSE4Good Index Series Ground Rules and certain business activities. The criteria include environmental, human rights, supply chain labour standards, countering bribery and climate change factors.

The Fund seeks to outperform the Index over the medium and long term. The 1 year tracking error as of 31 August 2024 was 0.87%. The Fund's tracking error is in line with expectations.

● **How did the sustainability indicators perform?**

The sustainability indicators used to measure the attainment of each of the environmental or social characteristics promoted by the Fund are the ESG ratings and exclusions produced by the Index provider and incorporated into the index construction methodology.

● **...and compared to previous periods?**

No changes from prior year.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

— *How were the indicators for adverse impacts on sustainability factors taken into account?*

N/A

— *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

N/A

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund pursues a reduction of negative externalities caused by the underlying investments and in that context considers the Principal Adverse Impacts ("PAI") on sustainability factors in the application of the Index exclusions. Specifically, the Index considers:

- Exposure to controversial weapons.



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
MICROSOFT CORP	INFORMATION TECHNOLOGY	8.00	UNITED STATES OF AMERICA (THE)
APPLE INC	INFORMATION TECHNOLOGY	7.61	UNITED STATES OF AMERICA (THE)
NVIDIA CORP	INFORMATION TECHNOLOGY	5.49	UNITED STATES OF AMERICA (THE)
ALPHABET INC CL A	COMMUNICATION SERVICES	2.44	UNITED STATES OF AMERICA (THE)
ALPHABET INC CL C	COMMUNICATION SERVICES	2.09	UNITED STATES OF AMERICA (THE)
BROADCOM INC	INFORMATION TECHNOLOGY	1.75	UNITED STATES OF AMERICA (THE)
ELI LILLY + CO	HEALTH CARE	1.53	UNITED STATES OF AMERICA (THE)
UNITEDHEALTH GROUP INC	HEALTH CARE	1.08	UNITED STATES OF AMERICA (THE)
VISA INC CLASS A SHARES	FINANCIALS	1.07	UNITED STATES OF AMERICA (THE)
HOME DEPOT INC	CONSUMER DISCRETIONARY	1.06	UNITED STATES OF AMERICA (THE)
BANK OF AMERICA CORP	FINANCIALS	0.86	UNITED STATES OF AMERICA (THE)
MASTERCARD INC A	FINANCIALS	0.78	UNITED STATES OF AMERICA (THE)
ADOBE INC	INFORMATION TECHNOLOGY	0.76	UNITED STATES OF AMERICA (THE)
SALESFORCE INC	INFORMATION TECHNOLOGY	0.73	UNITED STATES OF AMERICA (THE)
SHELL PLC	ENERGY	0.71	UNITED KINGDOM

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

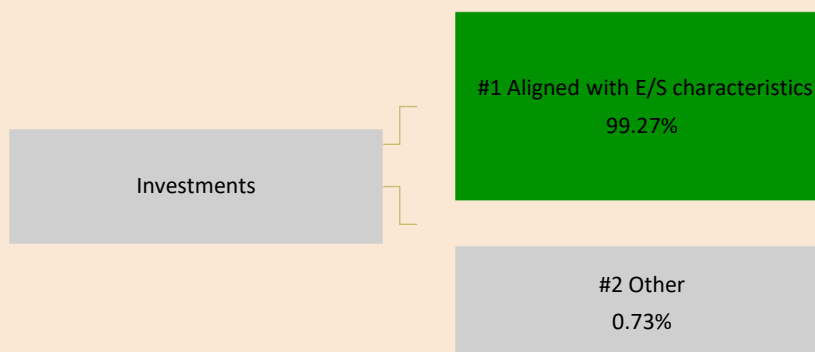


What was the asset allocation?

Asset allocation

describes the share of investments in specific assets.

99.27% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.73% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not

In which economic sectors were the investments made?

Sector / Sub-sector	% Allocation
CASH EQUIVALENT	0.73
CASH EQUIVALENT	0.73
COMMUNICATION SERVICES	7.43
DIVERSIFIED TELECOMMUNICATION SERVICES	1.74
ENTERTAINMENT	0.60
INTERACTIVE MEDIA & SERVICES	4.54
MEDIA	0.46
WIRELESS TELECOMMUNICATION SERVICES	0.09
CONSUMER DISCRETIONARY	6.65

yet available and among others have greenhouse gas emission levels corresponding to the best performance.

AUTOMOBILE COMPONENTS	0.94
AUTOMOBILES	0.38
BROADLINE RETAIL	0.29
HOTELS, RESTAURANTS & LEISURE	0.71
HOUSEHOLD DURABLES	0.47
SPECIALTY RETAIL	2.52
TEXTILES, APPAREL & LUXURY GOODS	1.34
CONSUMER STAPLES	4.11
BEVERAGES	0.99
CONSUMER STAPLES DISTRIBUTION & RETAIL	0.56
FOOD PRODUCTS	1.30
HOUSEHOLD PRODUCTS	0.79
PERSONAL CARE PRODUCTS	0.47
ENERGY	3.69
ENERGY EQUIPMENT & SERVICES	0.31
OIL, GAS & CONSUMABLE FUELS	3.38
FINANCIALS	17.86
BANKS	7.05
CAPITAL MARKETS	3.07
CONSUMER FINANCE	0.08
FINANCIAL SERVICES	2.90
INSURANCE	4.76
FUTURES	0.00
FUTURES	0.00
HEALTH CARE	8.15
BIOTECHNOLOGY	0.54
HEALTH CARE EQUIPMENT & SUPPLIES	1.71
HEALTH CARE PROVIDERS & SERVICES	2.80
LIFE SCIENCES	0.25
PHARMACEUTICALS	2.85
INDUSTRIALS	9.29
AIR FREIGHT & LOGISTICS	0.18
BUILDING PRODUCTS	0.54
COMMERCIAL SERVICES & SUPPLIES	0.88
CONSTRUCTION & ENGINEERING	0.26
ELECTRICAL EQUIPMENT	0.87
GROUND TRANSPORTATION	1.36
INDUSTRIAL CONGLOMERATES	0.96
MACHINERY	1.47
MARINE TRANSPORTATION	0.24
PASSENGER AIRLINES	0.18
PROFESSIONAL SERVICES	1.35
TRADING COMPANIES & DISTRIBUTORS	0.98
TRANSPORTATION INFRASTRUCTURE	0.02
INFORMATION TECHNOLOGY	35.46
COMMUNICATIONS EQUIPMENT	1.09
ELECTRONIC EQUIP, INSTRUMENT & COMPONENT	0.56
IT SERVICES	1.79

SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT	11.37
SOFTWARE	11.56
TECHNOLOGY HW, STORAGE & PERIPHERALS	9.09
MATERIALS	4.03
CHEMICALS	2.25
CONSTRUCTION MATERIALS	0.62
CONTAINERS & PACKAGING	0.45
METALS & MINING	0.64
PAPER & FOREST PRODUCTS	0.06
REAL ESTATE	1.47
DIVERSIFIED REITS	0.54
REAL ESTATE MANAGEMENT & DEVELOPMENT	0.56
RETAIL REITS	0.37
UTILITIES	1.14
ELECTRIC UTILITIES	0.41
GAS UTILITIES	0.20
INDPNDENT PWR & RENEWABLE ELEC PRODUCER	0.01
MULTI-UTILITIES	0.52
Grand Total	100.00



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any 'environmentally sustainable investment' within the meaning of the Taxonomy Regulation.



Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

☐

In fossil gas

☐

In nuclear energy



No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

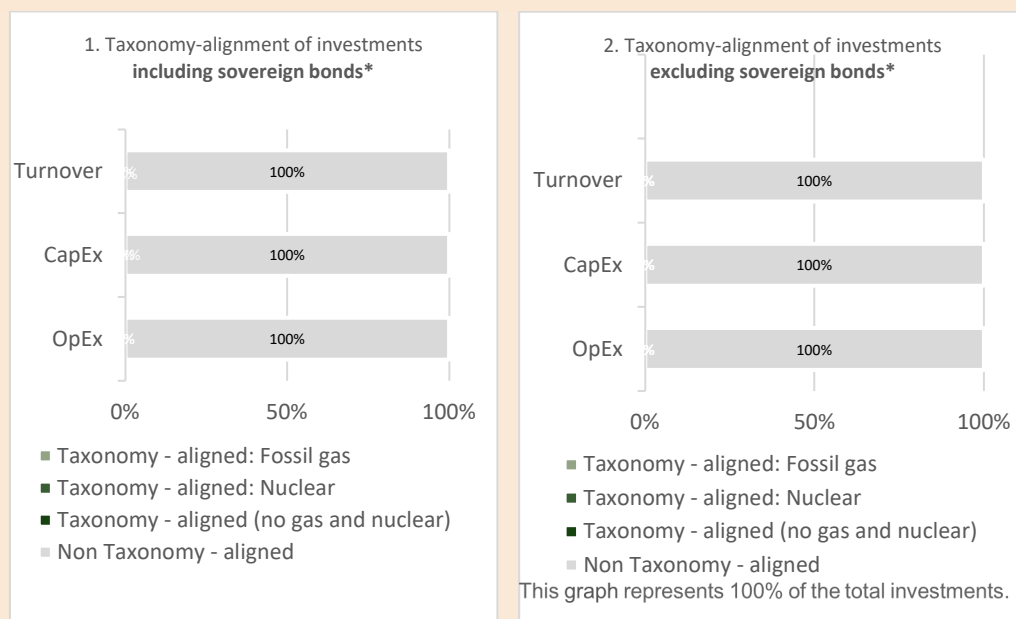
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.


-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of investments made in transitional and enabling activities?

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

No change from prior year.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The Fund held 0.73% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager's discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social factors promoted by the Fund are those which contribute to the FTSE Russell ESG Ratings in addition to the exclusion of companies based on the FTSE4Good Index Series Ground Rules and certain business activities. The criteria include environmental, human rights, supply chain labour standards, countering bribery and climate change factors.

How did this financial product perform compared to the reference benchmark?

The objective of the Fund is to provide a return in excess of the performance of global developed equity markets.

During the one year period ending 31 August 2024, the Fund's performance was in line with expectations. The Fund returned 24.84% on a gross of fees basis, outperforming the benchmark return of 23.32% by 152 basis points (bps). The Fund returned 24.77% on a net of fees basis during the Reporting Period.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to FTSE4Good Custom Developed Index Exclusions methodology description which can be found at the following link:

<https://www.ftse.com/products/indices/ftse4good>

● **How does the reference benchmark differ from a broad market index?**

NA

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

NA

● **How did this financial product perform compared with the broad market index?**

NA

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Annual Report and Audited Financial Statements

For the financial year ended 31 December 2023

State Street Liquidity Public Limited Company

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Organisation

Board of Directors

Tom Finlay* (Irish) (resigned 29 September 2023)
Patrick J. Riley* (US) (resigned 16 March 2023)
Barbara Healy* (Irish)
Rebecca Bridger (British)
Tom Coghlan* (Irish) (appointed 29 August 2023)

*Independent Directors
All the Directors are non-executive directors

Registered Office

78 Sir John Rogerson's Quay
Dublin 2, D02 HD32,
Ireland

Investment Manager, Management Company and Global Distributor ("Investment Manager", "Management Company" and "Global Distributor")

State Street Global Advisors Europe Limited
78 Sir John Rogerson's Quay
Dublin 2, D02 HD32,
Ireland

Board of Directors of the Management Company

Nigel Wightman (British)
Ann Prendergast (Irish)
Eric Linnane (Irish)
Scott Sanderson (British)
Margaret Cullen (Irish)
Patrick Mulvihill (Irish)
Marie-Anne Heeren (Belgian)

Sub-Investment Managers

State Street Global Advisors Trust Company
Channel Center
1 Iron Street
Massachusetts 02210
United States

State Street Global Advisors Limited
20 Churchill Place
Canary Wharf
London E14 5HJ
United Kingdom

Registered Number

256241

Administrator, Registrar and Transfer Agent

State Street Fund Services (Ireland) Limited
78 Sir John Rogerson's Quay
Dublin 2, D02 HD32,
Ireland

Legal Advisors in Ireland and Sponsoring Member Firm

Matheson
70 Sir John Rogerson's Quay
Dublin 2, D02 R296,
Ireland

Depository

State Street Custodial Services (Ireland) Limited
78 Sir John Rogerson's Quay
Dublin 2, D02 HD32,
Ireland

Independent Auditors

PricewaterhouseCoopers
Chartered Accountants and Statutory Audit Firm
One Spencer Dock
North Wall Quay
Dublin 1
Ireland

Company Secretary

Matsack Trust Limited
70 Sir John Rogerson's Quay
Dublin 2, D02 R296,
Ireland

Background to the Company

Capitalised terms used herein shall have the same meaning as capitalised terms used in the Prospectus and the Supplements to the Prospectus, unless otherwise defined here.

State Street Liquidity Public Limited Company (the "Company") is an open-ended investment company with variable capital organised under the laws of Ireland as a public limited company pursuant to the Companies Act 2014 and is authorised as a UCITS pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the "UCITS Regulations"). It was incorporated on 6 November 1996 under registration number 256241.

The Company is organised in the form of an umbrella fund with segregated liability between funds. Each fund (each a "Fund", collectively the "Funds") is regulated as a Money Market Fund ("MMF") pursuant to the Money Market Fund Regulations (the "MMF Regulations"). The Company consists of twelve Funds, five of which are currently operating, namely:

Fund

State Street USD Liquidity LVNAV Fund
State Street GBP Liquidity LVNAV Fund
State Street EUR Liquidity LVNAV Fund
State Street USD Treasury Liquidity Fund
State Street EUR Liquidity Standard VNAV Fund
State Street USD Liquidity Standard VNAV Fund*
State Street GBP Liquidity Standard VNAV Fund*
State Street EUR Government Liquidity Fund*
State Street GBP Government Liquidity Fund*
State Street EUR Liquidity VNAV Fund*
State Street USD Liquidity VNAV Fund*
State Street GBP Liquidity VNAV Fund*

*As of 31 December 2023, these Funds had not commenced operations.

The Company may issue one or more classes of redeemable participating Shares in respect of each Fund and, where more than one class of redeemable participating Shares is issued in respect of a Fund, all classes shall participate in a common pool of assets. The Company's active classes of redeemable participating Shares in respect of each of the Funds are disclosed in Note 7.

Throughout these financial statements the term "transferable securities" refers to money market instruments, collective investment schemes ("CIS") and reverse repurchase agreements.

Investment Objective - LVNAV MMFs

The investment objective of the Low Volatility Net Asset Value ("LVNAV") MMFs is to maintain a high level of liquidity, preserve capital and provide a return in line with each Fund's base currency money market rates.

In order to achieve their investment objectives, the LVNAV MMFs invest in a range of investment grade fixed and adjustable rate money market instruments which are transferable securities and primarily denominated in each Fund's base currency. The LVNAV MMFs have sought and received a derogation from the Central bank of Ireland (the "Central Bank") and accordingly may invest up to 100% of their NAV in securities issued or guaranteed by the issuers. The LVNAV MMFs may invest in government securities, securities issued or guaranteed by Supranational Organisations, deposits, certificates of deposit, commercial paper, notes (including floating rate and medium term notes) and bonds (fixed or floating rate) issued by corporate issuers, asset backed commercial paper, when-issued government securities (i.e. securities which are traded on a price or yield basis prior to actual issuance) and any other money market instrument which is a transferable security that State Street Global Advisors Europe Limited (the "Investment Manager") deems to be of comparable credit quality and consistent with the LVNAV MMFs' investment objectives and which falls within the categories specified in article 9 of the MMF Regulations. The LVNAV MMFs may also invest up to 10% of its assets in aggregate in CIS provided that they are Short Term MMFs.

If the Stable NAV of an LVNAV MMF deviates from the NAV of the LVNAV MMF by more than 20 basis points any redemption and subscription following such deviation shall be undertaken at the price equal to the NAV of the relevant Fund and not at the Stable NAV or the subscriptions and redemptions of the LVNAV MMF may be suspended.

Background to the Company (*continued*)

Investment Objective - LVNAV MMFs (*continued*)

The weighted average maturity ("WAM") of the investments held by the LVNAV MMFs will be 60 days or less and the weighted average life ("WAL") of the investments held by the LVNAV MMFs will be 120 days or less. All investments held by the LVNAV MMFs will have a residual maturity of up to and including 397 days. At least 10% of the LVNAV MMFs' assets will be daily maturing and at least 30% of the LVNAV MMFs' assets will be weekly maturing (provided that highly liquid Government Securities which can be redeemed and settled within one day and have a residual maturity of up to 190 days may be included in the weekly maturing assets, up to 17.5%). As such, the LVNAV MMFs are classified as Short Term MMFs and their investment objectives are designed to comply with that classification.

The LVNAV MMFs do not currently use financial derivative instruments ("FDI") and will not be leveraged.

Investment Objective - Short Term VNAV MMFs

The investment objective of the Short Term Variable Net Asset Value ("VNAV") MMFs is to maintain a high level of liquidity, preserve capital and provide a return in line with each Fund's base currency money market rates.

In order to achieve their investment objectives, the Short Term VNAV MMFs invest in a range of investment grade fixed and adjustable rate money market instruments which are transferable securities and primarily denominated in each Fund's base currency. The Short Term VNAV MMFs have sought and received a derogation from the Central Bank and accordingly may invest up to 100% of their NAV in securities issued or guaranteed by the issuers. The Short Term VNAV MMFs may invest in government securities, securities issued or guaranteed by Supranational Organisations, deposits, certificates of deposit, commercial paper, notes (including floating rate and medium term notes) and bonds (fixed or floating rate) issued by corporate issuers, asset backed commercial paper, when-issued government securities (i.e. securities which are traded on a price or yield basis prior to actual issuance) and any other money market instrument which is a transferable security that the Investment Manager deems to be of comparable credit quality and consistent with the Short Term VNAV MMFs' investment objectives and which falls within the categories specified in article 9 of the MMF Regulations. The Short Term VNAV MMFs may also invest up to 10% of its assets in aggregate in CIS provided that they are Short Term MMFs.

The WAM of the investments held by the Short Term VNAV MMFs will be 60 days or less and the WAL of the investments held by the Short Term VNAV MMFs will be 120 days or less. All investments held by the Short Term VNAV MMFs will have a residual maturity of up to and including 397 days. At least 7.5% of the Short Term VNAV MMFs' assets will be daily maturing and at least 15% of the Short Term VNAV MMFs' assets will be weekly maturing (provided that money market instruments or units or shares in Short Term MMFs may be included in the weekly maturing assets, up to 7.5%, provided they are able to be redeemed and settled within five Business Days). As such, the Short Term VNAV MMFs are classified as Short Term MMFs and their investment objectives are designed to comply with that classification.

The Short Term VNAV MMFs do not currently use FDIs and will not be leveraged.

Investment Objective - Standard VNAV MMFs

The Standard VNAV MMFs seek to provide a return in excess of each Fund's base currency money market rates, preserve capital and maintain a reasonable level of liquidity.

In order to achieve their investment objectives, the Standard VNAV MMFs invest in a range of investment grade fixed and adjustable rate money market instruments which are transferable securities and primarily denominated in each Fund's base currency. The Standard VNAV MMFs have sought and received a derogation from the Central Bank and accordingly may invest up to 100% of their NAV in securities issued or guaranteed by the issuers. The Standard VNAV MMFs may invest in government securities, securities issued or guaranteed by Supranational Organisations, deposits, certificates of deposit, commercial paper, notes (including floating rate and medium term notes) and bonds (fixed or floating rate) issued by corporate issuers, asset backed commercial paper, when-issued government securities (i.e. securities which are traded on a price or yield basis prior to actual issuance) and any other money market instrument which is a transferable security that the Investment Manager deems to be of comparable credit quality and consistent with the Standard VNAV MMFs' investment objectives and which falls within the categories specified in article 9 of the MMF Regulations. The structured notes in which the Standard VNAV MMFs may invest must be freely transferable and comply with the UCITS Regulations for investment in such securities. The Standard VNAV MMFs will not invest in leveraged structured notes. The Standard VNAV MMFs may also invest up to 10% of their assets in aggregate in CIS provided that they are MMFs.

Background to the Company *(continued)*

Investment Objective - Standard VNAV MMFs *(continued)*

The WAM of the investments held by the Standard VNAV MMFs will be 6 months or less and the WAL of the investments held by the Standard VNAV MMFs will be 12 months or less. All investments held by the Standard VNAV MMFs will have a residual maturity of up to and including 2 years. At least 7.5% of the Standard VNAV MMFs' assets will be daily maturing and at least 15% of the Standard VNAV MMFs' assets will be weekly maturing (provided that money market instruments or units or shares in Money Market Funds may be included in the weekly maturing assets, up to 7.5%, provided they are able to be redeemed and settled within five Business Days). As such, the Standard VNAV MMFs are classified as a Standard MMFs and their investment objective is designed to comply with that classification. Accordingly, the Standard VNAV MMFs may hold investments that the Investment Manager has assessed as having a credit quality consistent with the investment restrictions of a Standard VNAV MMFs.

The Standard VNAV MMFs do not currently use FDIs and will not be leveraged.

Investment Objective - Public debt MMFs

The investment objective of the Public debt MMFs is to maintain a high level of liquidity, preserve capital and provide a return in line with US Treasury, Euro Government or UK Government money market rates.

In order to achieve their investment objectives, the Public debt MMFs invest in a range of investment grade, fixed and adjustable rate instruments, issued or guaranteed as to principal and interest by the US Treasury, Euro and UK governments, denominated in the Fund's base currency. The Public debt MMFs have sought and received a derogation from the Central Bank and accordingly may invest up to 100% of their NAV in securities issued or guaranteed by the issuers. The Public debt MMFs may invest in US Treasury securities including bills, notes (including floating rate and medium term notes) and bonds (fixed or floating rate), when-issued government securities (i.e. securities which are traded on a price or yield basis prior to actual issuance), Euro and UK government securities, securities issued or guaranteed by Supranational Organisations and any other money market instrument which is a transferable security that the Investment Manager deems to be of comparable credit quality and consistent with the Public debt MMFs investment objectives and which falls within the categories specified in article 9 of the MMF Regulations. The Public debt MMFs may also invest up to 10% of its assets in aggregate in CIS provided that they are Public Debt MMFs.

The WAM of the investments held by the Public debt MMFs will be 60 days or less and the WAL of the investments held by the Public debt MMFs will be 120 days or less. All investments held by the Public debt MMFs will have a residual maturity of up to and including 397 days. At least 10% of the Public debt MMFs assets will be daily maturing and at least 30% of the Public debt MMFs assets will be weekly maturing (provided that highly liquid Government Securities which can be redeemed and settled within one day and have a residual maturity of up to 190 days may be included in the weekly maturing assets, up to 17.5%). As such, the Public debt MMFs are classified as Short Term MMFs and their investment objectives are designed to comply with that classification.

The Public debt MMFs do not currently use FDIs and will not be leveraged.

LVNAV MMFs, Short Term VNAV MMFs, Standard VNAV MMFs and Public debt MMFs

A Fund may not borrow or lend cash, save that neither (i) repurchase agreements and reverse repurchase agreements; nor (ii) committed overdraft facilities constitute borrowing or lending for this purpose and which will be subject to the limitations under the UCITS Regulations.

Changes to the investment objective of each Fund and material changes to the investment policies of the Funds i.e. changes which would significantly alter the asset type, credit quality, borrowing or leverage limits or risk profile of the Funds, will not at any time be made without the passing of an ordinary resolution of that Fund. In the event of a change of investment objective and/or investment policy of a Fund, a reasonable notification period will be provided by the Company and the Company will provide facilities to enable Shareholders to redeem their Shares prior to implementation of these changes.

Finance costs - Distributions

It is the intention of the Directors to declare a dividend on each Dealing Day in respect of the distributing Share Classes out of a sum equal to the aggregate of the share capital, realised and unrealised gains net of realised and unrealised losses and the net income received by the Company (whether in the form of dividends, interest or otherwise), which will be paid monthly and will, unless the Directors otherwise determine or a Shareholder elects to receive a cash payment of a dividend in the application form, be automatically reinvested in the form of additional Shares. Shareholders shall be entitled to dividends from the Dealing Day on which Shares are issued until the day preceding the Dealing Day on which Shares are redeemed.

Background to the Company (*continued*)

Finance costs - Distributions (*continued*)

It is not the current intention of the Directors to declare dividends in respect of certain accumulating Share Classes, but rather that the sum equal to the aggregate of the share capital, realised and unrealised gains net of realised and unrealised losses and the net income received by the Company (whether in the form of dividends, interest or otherwise) may be accumulated and reinvested on behalf of Shareholders.

Calculation of NAV

The NAV per redeemable participating Share, for dealing purposes, shall be the value of the gross assets attributable to the Shares less all of the liabilities attributable to such Shares (including such provisions and allowances for contingencies as the Administrator considers appropriate in respect of the costs and expenses payable), and dividing the remainder by the number of the relevant redeemable participating Shares outstanding at the close of business on each Dealing Day.

The NAV of each Fund is expressed in its functional currency. The calculation of the NAV of each Fund, the NAV of each class in a Fund and the NAV per redeemable participating Share is prepared as at the relevant Valuation Point. The Dealing NAV per redeemable participating Share of each Fund is available at the Registered office of the Company, and in the case of the Institutional Shares and the Institutional Accumulating Shares is published daily in the Financial Times and in the case of the Institutional Shares, S Shares and Institutional Accumulating Shares (for State Street EUR Liquidity LVNAV Fund, State Street GBP Liquidity LVNAV Fund and State Street USD Liquidity LVNAV Fund) are not published.

Russia/Ukraine conflict

The conflict that started on 24 February 2022 between Russia and Ukraine has resulted in extensive restrictions and disruptions relating to the Russian securities and markets. The effects of those restrictions have and may continue to adversely affect the funds that have exposure to the Russian markets. Sanctions threatened or already imposed against Russia, Russian entities or Russian individuals may result in disruption of the Russian economy, cause volatility in other regional and global markets and negatively impact the performance of various sectors and industries, as well as companies in other countries, which could have a negative effect on the performance of a fund, even if a fund does not have direct exposure to securities of Russian issuers. As a collective result of the imposition of sanctions, Russian government countermeasures and the impact that they have had on the trading markets for Russian securities, certain funds used fair valuation procedures approved by the fund's Board to value certain Russian securities, which resulted in such securities being deemed to have a zero value. Sanctions, or the threat of new or modified sanctions, could also impair the ability of a fund to buy, sell, hold, receive, deliver or otherwise transact in certain affected securities or other investment instruments. The Company held no Russian, Ukrainian or Belarussian investments at the time of the report.

Investment Manager's Report

for the financial year ended 31 December 2023

State Street USD Liquidity LVNAV Fund

Investment Objective

The Fund seeks to maintain a high level of liquidity, preserve capital and stability of principal expressed in the Fund's Designated Currency and, consistent with those objectives, earn current income and aims to provide a return in line with money market rates. The Fund's benchmark is the FTSE 1Month US Treasury Bill (the "Index").

Performance

For the period from 31 December 2022 to 31 December 2023 (the "Reporting Period"), the total gross return for the Fund was 5.44%, and the Index was 5.13%. The Fund tracked within expectations to the Index during the Reporting Period while keeping in line with its investment guidelines.

Market Summary

In order to reign in persistent inflation and overheated economy, the Federal Reserve (the "Fed") reversed its previous easy monetary policy in 2022 by embarking on an aggressive rate increasing cycle. The Fed raised interest rates by a total of 5.25 percentage point increase over the past two years, and the pivot in policy led to a sharp increase in yields, a positive for the cash markets which had seen ultra-low interest rates in prior years.

Treasury bill yields declined in March and April during the height of the banking crisis after a number of US regional banks as well as Credit Suisse were downgraded by ratings agencies and ultimately either failed or were bought by other large banks. The incident sent shockwaves through global markets as investors feared contagion into other sectors of the global economy. Investors rotated into safe-haven assets, mostly US Treasuries, which caused a decline in yields. Ultimately there proved to be no further contagion from the bank crisis, and market volatility was calmed as early as April.

Volatility returned just one month later in May as the US neared the debt ceiling limit (which was eventually resolved). Treasury bills sold off as traders attempted to guess the X-date amid fears of a US default. One-month yields peaked at 5.71%, while three-month yields peaked at 5.40%. Immediately after the new deal was passed, the US Treasury started to increase bill issuance in hopes of rebuilding the balance in their general account which was depleted during the period of extraordinary measures. Since June, T-Bill outstanding debt has increased by \$1.7 trillion resulting in a cheapening of T-Bills versus overnight repo and an overall trend of extending duration within money market funds.

Core inflation measures have finally responded to the Fed's tightening enough that markets are now pricing in a number of rate cuts for 2024. Markets are cautiously optimistic that the Fed will be successful in their bid for a soft landing, or bringing down inflation without causing large economic disruption.

Fund Summary

Assets under management ended the Reporting Period around \$28.6 billion, an increase of about \$9.3 billion year-over-year. At year end, the weighted average maturity ("WAM") of the Fund, measuring interest rate sensitivity, was around 48 days, a large increase from 10 days at the start of the year. The weighted average life ("WAL") reflecting the credit risk for the Fund was 69 days, an increase from the 53 days reported at the beginning of the year. At the end of the Reporting Period, commercial deposits certificates of deposits, and time deposits made up about 76% of the Fund's holdings at 27.80%, 26.00%, and 22.40% respectively. Over 71% of the Fund's holdings had a liquidity schedule of less than three months, with 25% having overnight liquidity. The Fund maintained its objectives of liquidity and principal preservation throughout the Reporting Period.

The top positive contributors to the Fund's performance were:

- The portfolio was invested in asset backed commercial paper (approximately 16% of holdings) which provided enhanced yield premium.
- Continuation of Fed's rate increase cycle led to 'lift-off' in short term rates – coming off of low/near-zero yields which was seen for the past two years.
- Due to positive market sentiment, portfolio duration was extended (WAM increased by 38 days), leading to a pick-up in returns over one month Bills.

Investment Manager's Report

for the financial year ended 31 December 2023 (*continued*)

State Street USD Liquidity LVNAV Fund (*continued*)

Fund Summary (*continued*)

The top negative contributors to the Fund's performance were:

- Excess liquidity in the markets deposited with central banks.

31 December 2023

	Reporting Period	Since Inception	Date of Inception
	(%)	(% p.a.)	
Fund	5.44	2.36	26 March 1997
Benchmark	5.13	2.15	

Performance is shown annualised and gross of fees.
Benchmark – FTSE 1Month US Treasury Bill.
Past performance is not a guarantee of future results.

Investment Manager's Report

for the financial year ended 31 December 2023 (*continued*)

State Street GBP Liquidity LVNAV Fund

Investment Objective

The Fund seeks to maintain a high level of liquidity, preserve capital and stability of principal expressed in the Fund's Designated Currency and, consistent with those objectives, earn current income and aims to provide a return in line with money market rates. The Fund's benchmark is SONIA Compounded Index (the "Index").

Performance

For the Reporting Period the total gross return for the Fund was 4.81% and the Index was 4.69%. The Fund tracked within expectations to the Index during the Reporting Period while keeping in line with its investment guidelines.

Market Summary

The focus over the Reporting Period was on economic data and in particular inflation. The Bank of England ("BoE") Monetary Policy Committee ("MPC") confirmed that interest rate decisions would be data dependent and that it remained committed to returning inflation to the 2.00% target.

Over the year headline inflation declined from 10.10% in January to 3.90% in November, greater than the BoE projection of 4.60%. This was primarily due to lower energy prices and declining food inflation. Core inflation (which excludes food and energy) increased to a 31 year high of 7.10% in May but fell back to 5.10% in November. Quarterly GDP proved to be subdued over the year. The composite purchasing managers' index ("PMI") was mixed, rising from 47.80 in January to 52.80 in June (readings above 50 are indicative of growth). It lowered below the 50-level from August, before rising again above 50 in November and reporting at 51.70 for December. The unemployment rate rose from 3.70% in January to 4.20% for October. While the privates sector wage growth, the data point monitored by the BoE, has fallen, remained relatively strong at 6.40% for October.

The BoE increased the base rate at each meeting over the first half of the year. Market implied rates remained volatile, especially after the surprise 50bps rate increase at the June MPC meeting. The implied peak rate moved to a range of 6.00% - 6.25%. The base rate was further increased to 5.25% in August. As inflation continued to fall, there was uncertainty as to whether interest rates would be increased or maintained at the September meeting. After the BoE decided to maintain the base rate, volatility in money markets eased, as the market interpreted this to be the top of the increasing cycle. As economic data continued to improve, the sterling yield curve moved lower. The BoE maintained the base rate at 5.25% for the remainder of the year. There were still concerns around upside risks due to the persistence of wage inflation and high services inflation. The BoE maintained a hawkish tone in December to counter market expectations for early interest rate cuts.

Fund Summary

Assets under management started at £3.9 billion and finished the year at £5.1 billion. The WAM, measuring interest rate sensitivity, of the Fund ranged between 23 – 45 days and the WAL, measuring credit risk, fluctuated between 33-76 days. Money market rates remained volatile given the uncertainty around interest rate increases. Investments at this time were typically kept short in duration ahead of MPC meetings. This also allowed any change in the policy rate to feed quickly into the Fund yield. The Fund added some duration, with selective investments between three and six month maturities to lock in higher yields. The Fund did maintain a high level of short duration holdings ahead of both the November and December MPC meetings. In the lead-up to the year-end, high liquidity margins were maintained.

Fund liquidity requirements, both overnight and weekly remained comfortably in excess of minimum requirements at all times. Fund liquidity was covered through a combination of government and supranational holdings, gilt repo, and bank deposits.

The top positive contributors to the Fund's performance were:

- In a rising rate environment, short duration investments allowed increases in the policy rate to feed quickly into the Fund yield.
- As interest rates appeared to be close to the peak, selective 3 month investments provided favourable yields relative to interest rate increase expectations.
- After interest rates were maintained, Fund duration was increased to lock in higher yields.
- Corporate and asset backed commercial paper provided enhanced yield premium and shorter duration options compared to financial institutions.
- Investments in agency and quasi-government issuers provided liquidity and enhanced yields relative to UK Treasury bills.
- Increased number of gilt reverse repurchase agreement counterparties provided additional liquidity capacity.

Investment Manager's Report

for the financial year ended 31 December 2023 (*continued*)

State Street GBP Liquidity LVNAV Fund (*continued*)

Fund Summary (*continued*)

The top negative contributors to the Fund's performance were:

- Uncertainty around the size of interest rate increases and the peak rate meant investments were kept short in duration.
- Limited opportunities to add longer duration assets given the volatility around future interest rate expectations and the potential for negative mark-to-market risk.
- Counterparty balance sheet constraints at quarter and half-year ends meant reduced number of cash takers and collateral givers.

31 December 2023

	Reporting Period	Since Inception	Date of Inception
	(%)	(% p.a.)	
Fund	4.81	2.16	28 February 1997
Benchmark	4.69	1.97	

Performance is shown annualised and gross of fees.

Benchmark – SONIA Compounded Index.

Past performance is not a guarantee of future results.

Investment Manager's Report

for the financial year ended 31 December 2023 (*continued*)

State Street EUR Liquidity LVNAV Fund

Investment Objective

The Fund seeks to maintain a high level of liquidity, preserve capital and stability of principal expressed in the Fund's Designated Currency and, consistent with those objectives, earn current income and provide a return in line with money market rates. The Fund's benchmark is Bloomberg Xestron Index (the "Index").

Performance

For the Reporting Period the Fund recorded a total return of 3.35% and the Index returned 3.20%. The Fund tracked within expectations to the Index during the Reporting Period while keeping in line with its investment guidelines.

Market Summary

2023 started with market focus on economic data and especially inflation. The European Central Bank's ("ECB") Governing Council's primary objective was the return of inflation back to the 2.00% target. In response, interest rates were increased at each ECB meeting, up to an including September, taking the deposit rate to 4.00%, where it was maintained. Headline inflation has fallen back from 8.60% in January to 2.40% in November, driven by declines in food and energy inflation. Core inflation (excluding food and energy) reached a high of 5.70% in May, before falling back to 3.60% in November. Economic data showed that monetary policy tightening had slowed the activity and GDP proved to be subdued over the year. The Purchasing Managers' Index proved to be more positive over the first half of the year, but fell below the 50-level in the second half of the year, with a reading of 47 for December. This suggests the economy is contracting. The unemployment rate has remained relatively stable but wage growth remained strong.

The approach from the ECB was data dependent and for the first half of the year, guidance was that inflation was too high and projected to remain too high for too long. After the July meeting, the ECB assessed the economic outlook to be broadly balanced, with signs that activity was slowing. However, the emphasis was that the rates would be higher-for-longer and could even be increased if inflation data warranted it. After the December meeting, the ECB provided a direct pushback on market expectations for an early interest rate cut given that 'domestic price pressures remain elevated'. At year end, the market was pricing in a rate cut from March 2024, with an implied rate of 3.74%.

Fund Summary

Assets under management started the period at €6.7 billion and finished at €6.9 billion. The Fund's measuring interest rate sensitivity, remained relatively consistent given market volatility around interest rate expectations but increased after the ECB began holdings rates. The WAM averaged 20 days over the first half of 2023, increasing to an average of 39 days for December, measuring credit risk, also increased from an average of 41 days in January to an average of 47 days in June and finishing December at an average of 57 days. The investment focus for the majority of the year was on high-quality credit issuers typically in one-to-three months term, given the expectation for higher interest rates but uncertainty around the size of the increases. This allowed any increase in the policy rate to feed quickly into the Fund. After the deposit rate was maintained, the investment focus moved out to three months, with some selected longer-dated investments into 2024. Floating rate securities linked to overnight €STR were added, offering relatively attractive spreads and diversification. This asset type reduces the sensitivity to interest rate volatility as the coupon is reset when interest rates are increased. Asset-backed commercial paper continued to offer attractive returns. The allocation to sovereign, agency, and government-guaranteed securities was maintained providing high credit quality and liquidity. Quarter-ends were challenging but manageable, with collateral givers and bank cash deposit takers reducing their requirements as balance sheet contractions and regulatory requirements kicked in.

Investment Manager's Report

for the financial year ended 31 December 2023 (*continued*)

State Street EUR Liquidity LVNAV Fund (*continued*)

Fund Summary (*continued*)

The top positive contributors to the Fund's performance were:

- The money market curve and Euribor rates moved higher over the first 9 months of the Reporting period.
- In a rising rate environment, short duration investments allowed increases in the policy rate to feed quickly into the Fund yield.
- As interest rates appeared to be close to the peak, selective 3 month investments provided favourable yields relative to interest rate increase expectations.
- After interest rates were maintained, Fund duration was increased to lock in higher yields.
- Investments in floating rate mitigated the uncertainty around the size of interest rate increases.
- Corporate and asset backed commercial paper provided enhanced yield premium and short duration options.
- The commitment from counterparties/issuers to provide short-dated products to meet increased demand for shorter maturities.
- Agency and quasi-sovereign issuers provide liquidity and enhanced yields compared to Euro treasury bills.

The top negative contributors to the Fund's performance were:

- Uncertainty around the size of ECB rate increases meant most investments were kept short in duration.
- Bank deposit levels trade below the ECB deposit rate given the surplus liquidity in the market.
- Reduced number of collateral givers and bank cash deposit takers at quarter and half-year end owing to balance sheet contractions and regulatory requirements.

31 December 2023

	Reporting Period	Since Inception	Date of Inception
	(%)	(% p.a.)	
Fund	3.35	1.23	30 July 2001
Benchmark	3.20	1.04	

Performance is shown annualised and gross of fees.

Benchmark – Bloomberg Xestron Index.

Past performance is not a guarantee of future results.

Investment Manager's Report

for the financial year ended 31 December 2023 (*continued*)

State Street EUR Liquidity Standard VNAV Fund

Investment Objective

The Fund seeks to achieve a return above EUR money markets over a rolling three-year period by investing in a diversified portfolio of investment-grade debt and debt-related instruments. The Fund's benchmark is Bloomberg Xestron Index (the "Index").

Performance

For the Reporting Period the total return for the Fund was 3.40% and the Index was 3.20%. The Fund tracked within expectations to the Index during the Reporting Period while keeping in line with its investment guidelines.

Market Summary

2023 started with market focus on economic data and especially inflation. The ECB Governing Council's primary objective was the return of inflation back to the 2.00% target. In response, interest rates were increased at each ECB meeting, up to and including September, taking the deposit rate to 4.00%, where it was maintained. Headline inflation fell back from 8.60% in January to 2.40% in November, driven by declines in food and energy inflation. Core inflation (excluding food and energy) reached a high of 5.70% in May, before falling back to 3.60% in November. Economic data showed that monetary policy tightening had slowed the activity and GDP proved to be subdued over the year. The Purchasing Managers' Index proved to be more positive over the first half of the year, but fell below the 50-level in the second half of the year, with a reading of 47 for December. This suggested that the economy is contracting. The unemployment rate has remained relatively stable but wage growth remained strong.

The approach from the ECB was data dependent and for the first half of the year, guidance was that inflation was too high and projected to remain too high for too long. After the July meeting, the ECB assessed the economic outlook to be broadly balanced, with signs that activity was slowing. However, the emphasis was that the rates would be higher-for-longer and could even be increased if inflation data warranted it. After the December meeting, the ECB provided a direct pushback on market expectations for an early interest rate cut given that 'domestic price pressures remain elevated'. At year end, the market was pricing in a rate cut from March 2024, with an implied rate of 3.74%.

Fund Summary

The start of 2023 saw a rising interest rate environment. Fund investments were driven by market uncertainty around the size of future interest rate increases and the ultimate peak rate. Investments were kept short in duration and placed around the ECB meeting dates. This provided the flexibility to allow the Fund to move into a new investment horizon with more clarity around ECB thinking and also for interest rate increases to feed quickly into the Fund yield. As the year progressed, market implied rates remained volatile given the uncertainty around the potential for further rates increases. Investments around the three month maturity range provided favourable yields relative to interest rate increase expectations. In the lead-up to the ECB meeting on 14 September, the market was uncertain as to whether rates would be increased or maintained. In the end the ECB did increase the rates, which ultimately proved to be the peak. Market implied rates stabilised, so Fund duration was increased. Selective investments were made with maturity up to 12 months, but the majority of investments remained around a three month maturity. Duration was lowered marginally in December with the focus on the year end liquidity positioning, but it was almost double the level seen in the first half of the year.

The Fund's asset under management increased from € 288 million at the start of the year, to € 297 million at the end. The WAM, measuring interest rate sensitivity, started the period at 40 days and finished December at 83 days. Similarly, the WAL, measuring credit risk started at 69 days, finishing at 102 days. The Fund's credit profile remained high with liquidity requirements, both overnight and weekly, in excess of regulatory requirements at all times.

The top positive contributors to the Fund's performance were:

- The money market curve and Euribor rates moved higher over the first 9 months of the year.
- Short duration investments allowed increases in the policy rate to feed quickly into the Fund yield.
- As interest rates appeared to be close to the peak, investments around the three month maturity range were added which provided favourable yields relative to interest rate increase expectations.
- After interest rates peaked, Fund duration was increased to lock in higher yields.
- Asset Backed commercial paper contributed additional yield over securities of same maturity profile.
- Purchases of A2/P2 rated short term securities both financial and corporate that enhance yield and diversification of holdings.

Investment Manager's Report

for the financial year ended 31 December 2023 (*continued*)

State Street EUR Liquidity Standard VNAV Fund (*continued*)

Fund Summary (*continued*)

The top negative contributors to the Fund's performance were:

- Uncertainty around the size of ECB rate increases meant most investments were kept short in duration.
- Lack of secondary bonds offering value longer than 12 months.
- Lack of Fund eligible new issued bonds longer than 12 months.

31 December 2023

	Reporting Period	Since Inception	Date of Inception
	(%)	(% p.a.)	
Fund	3.40	0.83	31 Jan 2008
Benchmark	3.20	0.62	

Performance is shown annualised and gross of fees.
Benchmark - Bloomberg Xestron Index.
Past performance is not a guarantee of future results.

Investment Manager's Report

for the financial year ended 31 December 2023 (*continued*)

State Street USD Treasury Liquidity Fund

Investment Objective

The Fund seeks to maintain a high level of liquidity, preserve capital and stability of principal expressed in the Fund's Designated Currency and, consistent with those objectives, earn current income and aims to provide a return in line with money market rates. The Fund's benchmark is the ICE BofAML US 3 Month Treasury Bill (the "Index").

Performance

For the Reporting Period, the total gross return for the Fund was 5.19%, and the Index was 5.01%. The Fund tracked within expectations to the Index during the Reporting Period while keeping in line with its investment guidelines.

Market Summary

In order to reign in persistent inflation and an overheated economy, the Fed reversed its previous easy monetary policy in 2022 by embarking on an aggressive rate increasing cycle. The Fed raised interest rates by a total of 5.25 percentage points over the past two years, and the pivot in policy led to a sharp increase in yields, a positive for the cash markets, which had seen ultra-low interest rates in prior years.

Treasury bill yields declined in March and April during the height of the banking crisis after a number of US regional banks as well as Credit Suisse were downgraded by ratings agencies and ultimately either failed or were bought by other large banks. The incident sent shockwaves through global markets as investors feared contagion into other sectors of the global economy. Investors fled to safe-haven assets, putting downward pressure on yields. Ultimately there proved to be no further contagion from the bank crisis, and market volatility was calmed as early as April.

Volatility returned just one month later in May as the US neared the debt ceiling limit (which was eventually resolved). Treasury bills sold off as traders attempted to guess the date the ceiling would be reached amid fears of a US default. One-month yields peaked at 5.71%, while three-month yields peaked at 5.40%. Immediately after the new deal was passed, the US Treasury started to increase bill issuance in hopes of rebuilding the balance in their general account which was depleted during the period of extraordinary measures. Since June, T-Bill outstanding debt has increased by \$1.7 trillion resulting in a cheapening of T-Bills versus overnight repo and an overall trend of extending duration within money market funds.

Fund Summary

Assets under management ended the Reporting Period at \$2.5 billion, almost double where they started the year. At year-end, the WAM of the Fund, measuring interest rate sensitivity, was around 40 days, a large increase from 2 days at the start of the year. The composition of the Fund changed substantially from December 31st, when the Fund held 1.2% in US Treasury Bills and 98.80% in Treasury repo. By the end of the Reporting Period, the Fund held 48.80% in Treasury repo and 51.20% in US Treasury Bills. The Fund maintained its objectives of liquidity and principal preservation throughout the Reporting Period.

The top positive contributors to the Fund's performance were:

- Continuation of Fed's rate increase cycle led to a sharp increase in short term rates – coming off of low/near-zero yields which was seen have been seeing for the past two years.
- Investing in overnight repo as well as longer dated (>1 month) bills – increasing the WAM.
- Extending portfolio duration (WAM increased by 38 days), lead up to a pick-up in returns over one month bills.

Investment Manager's Report

for the financial year ended 31 December 2023 (*continued*)

State Street USD Treasury Liquidity Fund (*continued*)

Fund Summary (*continued*)

The top negative contributors to the Fund's performance were:

- Excess liquidity in the markets deposited with central banks.

31 December 2023

	Reporting Period	Since Inception	Date of Inception
	(%)	(% p.a.)	
Fund	5.19	1.84	12 June 2017
Benchmark	5.01	1.81	

Performance is shown annualised and gross of fees.
Benchmark – ICE BofAML US 3 Month Treasury Bill.
Past performance is not a guarantee of future results.

Directors' Report

The Directors present herewith their annual report for the financial year ended 31 December 2023.

Statement of Directors' Responsibilities

The Directors are responsible for preparing the Directors' Report and the financial statements in accordance with the Irish law.

The Irish law requires the Directors to prepare financial statements for each financial year. Under that law the Directors have prepared the financial statements in accordance with International Financial Reporting Standards (the "IFRS") as adopted by the European Union (the "EU").

Under the Irish law the Directors shall not approve the financial statements unless they are satisfied that they give a true and fair view of the Company's assets, liabilities and financial position as at the end of the financial year and of the profit or loss of the Company for the financial year.

In preparing these financial statements, the Directors are required to:

- select suitable accounting policies and then apply them consistently;
- make judgements and estimates that are reasonable and prudent;
- state whether the financial statements have been prepared in accordance with the IFRS and ensure that they contain the additional information required by the Companies Act 2014; and
- prepare the financial statements on the going concern basis unless it is inappropriate to presume that the Company will continue in business.

The Directors are responsible for keeping adequate accounting records that are sufficient to:

- correctly record and explain the transactions of the Company;
- enable, at any time, the assets, liabilities, financial position and profit or loss of the Company to be determined with reasonable accuracy; and
- enable the Directors to ensure that the financial statements comply with the Companies Act 2014 and enable those financial statements to be audited.

The Directors are responsible for safeguarding the assets of the Company. In this regard they have entrusted the assets of the Company to State Street Custodial Services (Ireland) Limited (the "Depositary") who has been appointed as Depositary to the Company pursuant to the terms of a Depositary Agreement. The Directors have a general responsibility for taking such steps as are reasonably open to them to prevent and detect fraud and other irregularities.

The financial statements are published on the www.ssga.com website. The Directors, together with the Investment Manager are responsible for the maintenance and integrity of the financial information included on this website. Legislation in the Republic of Ireland governing preparation and dissemination of the financial statements may differ from legislation in other jurisdictions.

Relevant Audit Information

The Directors have put a framework in place to ensure the statutory auditors have been provided with all relevant audit information of which they are aware.

Accounting records

The Directors ensure compliance with the Company's obligation to maintain adequate accounting records by appointing competent persons to be responsible for them. The accounting records are kept by State Street Fund Services (Ireland) Limited, at 78 Sir John Rogerson's Quay, Dublin 2, D02 HD32, Ireland.

Review of business and future developments

The Company is an open-ended investment company with variable capital which has been authorised by the Central Bank of Ireland. There was no change in the nature of the Company's business during the financial year.

The investment objectives of the Funds are outlined in the Background to the Company. The assets under management in the Company increased to GBP 36,749,572,031 from GBP 27,163,136,957 during the financial year. A market review, fund review and review of future developments is included under the Investment Manager's Report.

Management Company

The Company has appointed State Street Global Advisors Europe Limited to be responsible for the day-to-day management of its affairs subject to the overall supervision of the Board. The Management Company is responsible for the investment management of the assets of the Company, the administration of the Company and the implementation of the Company's and Funds' distribution and marketing policy.

Directors' Report (*continued*)

Risk management objectives and policies

The main risks arising from the Company's financial instruments are market risk, interest risk, liquidity risk and credit risk. Non financial risks would include management risk, market disruption/geopolitical risk, commodities risk, concentration risk and conflicts of interest risk. For further information on risk management objectives and policies, please see Note 13 of these financial statements and the Prospectus and Supplements of the Company.

Corporate Governance Statement

General Principles

The Company is required to comply with the requirements of the Companies Act 2014 (the "Companies Act") and UCITS Regulations, as applicable to the Company.

The European Communities (Directive 2006/46/EC) Regulations (S.I. 450 of 2009 and S.I. 83 of 2010) (the "Regulations") requires the inclusion of a corporate governance statement in the Directors' Report.

The Company is subject to corporate governance practices imposed by:

The Companies Act 2014 which is available for inspection at the registered office of the Company and may also be obtained at <http://www.irishstatutebook.ie>;

The Articles of Association of the Company which are available for inspection at the registered office of the Company and at the Companies Registration Office in Ireland; and

The Central Bank UCITS Regulations and Guidance which can be obtained from the Central Bank's website at <https://www.centralbank.ie/regulation/industry-market-sectors/funds/ucits> and are available for inspection at the registered office of the Company.

On 14 December 2011, the Irish Funds (the "IF"), previously known as the Irish Funds Industry Association (the "IFIA"), published a corporate governance code (the "IF Code") that may be adopted on a voluntary basis by Irish authorised collective investment schemes. The IF Code became effective from 1 January 2012 with a twelve month transitional period until 1 January 2013. It should be noted that the IF Code reflects existing corporate governance practices imposed on Irish authorised collective investment schemes, as noted above. If the IF Code is adopted on a voluntary basis, it can be referred to in the disclosures made in the Directors' Report in compliance with the provisions of the Regulations.

On 27 November 2012, the Board of Directors (the "Board") voluntarily adopted the IF Code for Irish domiciled collective investment schemes, as the Company's corporate governance code effective from 1 January 2013.

Dealings with Shareholders

The convening and conduct of shareholders' meetings are governed by the Articles of Association of the Company and the Companies Act. Although the Board may convene an extraordinary general meeting of the Company at any time, the Directors were required to convene the first annual general meeting of the Company within eighteen months of incorporation and fifteen months of the date of the previous annual general meeting thereafter, provided that an annual general meeting is held within six months of the end of each financial year of the Company.

At least twenty-one clear days' notice of every annual general meeting and any meeting convened for the passing of a special resolution must be given to shareholders and fourteen days' notice must be given in the case of any other general meeting, unless the auditors of the Company and all the shareholders of the Company entitled to attend and vote agree to shorter notice. Two shareholders present either in person or by proxy constitutes a quorum at a general meeting. The share capital of the Company is divided into different classes of shares and the Companies Act and the Articles of Association provide that the quorum for a general meeting convened to consider any alteration to the rights attached to any class of shares, is two or more shareholders present in person or by proxy, holding or representing by proxy at least one third of the issued shares of the relevant class.

Every holder of participating shares or non-participating shares present, in person or by proxy who votes on a show of hands is entitled to one vote. On a poll, every holder of participating shares present, in person or by proxy, is entitled to one vote in respect of each share held by him, and every holder of non-participating shares is entitled to one vote in respect of all non-participating shares held by him. At any general meeting of the Company, a resolution put to the vote of the meeting is decided on a show of hands unless, before or upon the declaration of the result of the show of hands, a poll is demanded by the chairman of the general meeting, or by at least five members or shareholders present, in person or by proxy, having the right to vote at such meeting, or any holder or holders of participating shares present, in person or by proxy, representing at least one tenth of the shares in issue having the right to vote at such meeting.

Directors' Report *(continued)*

Corporate Governance Statement *(continued)*

Dealings with Shareholders *(continued)*

Shareholders may resolve to sanction an ordinary resolution or special resolution at a shareholders' meeting. Alternatively, a resolution in writing signed by all of the shareholders and holders of non-participating shares for the time being entitled to attend and vote on such resolution at a general meeting of the Company, will be valid and effective for all purposes as if the resolution had been passed at a general meeting of the Company duly convened and held. An ordinary resolution of the Company (or of the shareholders of a particular fund or class of shares) requires a simple majority of the votes cast by the shareholders voting, in person or by proxy, at the meeting at which the resolution is proposed. A special resolution of the Company (or of the shareholders of a particular fund or class of shares) requires a majority of not less than 75% of shareholders present, in person or by proxy, and voting in general meeting in order to pass a special resolution including a resolution to amend the Articles of Association.

Board composition and activities

In accordance with the Companies Act and the Articles of Association, unless otherwise determined by an ordinary resolution of the Company in general meeting, the number of Directors may not be less than two nor more than twelve. Currently the Board is comprised of three non-executive Directors, two of whom are independent. Details of the current Directors are set out below, under the heading "Directors".

The business of the Company is managed by the Directors, who exercise all such powers of the Company as set out by the Companies Act or by the Articles of Association of the Company required to be exercised by the Company in general meeting.

The Board is responsible for the Company's overall direction and strategy and to this end it reserves the decision making power on issues such as the determination of medium and long term goals, review of managerial performance, organisational structure and capital needs and commitments to achieve the Company's strategic goals. To achieve these responsibilities, the Board meets four times a year to review the operations of the Company, address matters of strategic importance and to receive reports from the Administrator, Depositary and the Investment Manager. However, a Director may, and the company secretary on the requisition of a Director will, at any time summon a meeting of the Directors. Ad hoc meetings, in addition to the four meetings, are convened as required.

Questions arising at any meeting of the Directors are determined by the Chairman. In the case of an equality of votes, the Chairman of the meeting at which the show of hands takes place or at which the poll is demanded shall be entitled to a second or casting vote. The quorum necessary for the transaction of business at a meeting of the Directors is two.

Directors' Compliance Statement

In accordance with Section 225 of the Companies Act 2014, the Directors:

- (a) acknowledge that they are responsible for securing the Company's compliance with its relevant obligations; and
- (b) confirm that:
 - i) A compliance policy statement has been prepared setting out the Company's policies (that, in the Directors' opinion, are appropriate to the Company) for ensuring compliance by the company with its relevant obligations;
 - ii) An adequate structure is in place, that in the Directors' opinion, is designed to secure material compliance with the Company's relevant obligations; and
 - iii) An annual review procedure has been put in place to review the Company's relevant obligations and ensure a structure is in place to comply with these obligations.

Results and dividends

The results and dividends for the financial year are set out in the Statement of Comprehensive Income.

Events during the financial year

Please refer to Note 22 in the notes to the financial statements.

Events since the financial year end

Please refer to Note 23 in the notes to the financial statements.

Directors' Report (*continued*)

Directors

The names of the persons who were Directors at any time during the financial year ended 31 December 2023 are set out below. Unless otherwise indicated, they served for the entire financial year:

Tom Finlay (Irish)* (resigned 29 September 2023)
Patrick J. Riley* (US) (resigned 16 March 2023)
Barbara Healy* (Irish)
Rebecca Bridger (British)
Tom Coghlan* (Irish) (appointed 29 August 2023)

*Independent Director.

All of the Directors are non-executive Directors.

The Directors' fees for the independent Directors during the financial year were GBP 83,160 (31 December 2022: GBP 103,709), the amount payable to the Directors at financial year end was GBP 12,216 (31 December 2022: GBP 9,340).

Directors' and Secretary's Interests

The Board is not aware of any shareholding in the Company by any Director or secretary during the financial year ended 31 December 2023 or 31 December 2022.

Political donations

There were no political donations made during the financial year ended 31 December 2023 or 31 December 2022.

Independent Auditors

The auditors, PricewaterhouseCoopers, have indicated their willingness to continue in office in accordance with Section 382(2) of the Companies Act 2014.

Audit Committee

On 26 February 1998, an audit committee was formed. Tom Finlay (resigned 29 September 2023), Patrick Riley (up until his resignation on 16 March 2023), Barbara Healy (resigned as the Chair of the Audit Committee with effect from 29 August 2023), Rebecca Bridger and Tom Coghlan (appointed as a Director of the Company and the Chair of the Audit Committee with effect from 29 August 2023) sit on the committee and have been given oversight for financial reporting, external auditors and reporting responsibilities. The audit committee meets at least once a year at appropriate times in the reporting and audit cycle.

Dealings with Connected Persons

Regulation 43(1) of the UCITS Regulations "Restrictions on transactions with connected persons" states that "A responsible person shall ensure that any transaction between a UCITS and a connected person is conducted a) at arm's length; and b) in the best interest of the shareholders of the UCITS".

As required under UCITS Regulation 81.4, the Directors, as responsible persons are satisfied that there are in place arrangements, evidenced by written procedures, to ensure that the obligations that are prescribed by Regulation 43(1) are applied to all transactions with a connected person; and all transactions with connected persons that were entered into during the financial year to which the report relates complied with the obligations that are prescribed by Regulation 43(1).

On behalf of the Board:


Director **Barbara Healy**


Director **Rebecca Bridger**

Date: 25 April 2024

Report of the Depositary to the Shareholders

Report of the Depositary to the Shareholders

We have enquired into the conduct of State Street Global Advisors Europe Limited as the Manager of State Street Liquidity Public Limited Company ("the Company") and into the conduct of the Company itself for the financial year ended 31 December 2023, in our capacity as Depositary to the Company.

This report including the opinion has been prepared for and solely for the Shareholders in the Company as a body, in accordance with Regulation 34, (1), (3) and (4) Part 5 of the European Communities UCITS Regulations 2011, as amended, (the "UCITS Regulations"), and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown.

Responsibilities of the Depositary

Our duties and responsibilities are outlined in Regulation 34, (1), (3) and (4) in Part 5 of the UCITS Regulations. One of those duties is to enquire into the conduct of the Manager and Company in each annual accounting year and report thereon to the Shareholders.

Our report shall state whether, in our opinion, the Company has been managed in that financial year in accordance with the provisions of the Company's Constitution (the "Constitution") and the UCITS Regulations. It is the overall responsibility of the Manager and the Company to comply with these provisions. If the Manager or the Company has not so complied, we as Depositary must state why this is the case and outline the steps which we have taken to rectify the situation.

Basis of Depositary Opinion

The Depositary conducts such reviews as it, in its reasonable opinion, considers necessary in order to comply with its duties as outlined in Regulation 34, (1), (3) and (4) in Part 5 of the UCITS Regulations and to ensure that, in all material respects, the Company has been managed (i) in accordance with the limitations imposed on its investment and borrowing powers by the provisions of the Constitution and the UCITS Regulations and (ii) otherwise in accordance with the Constitution and the appropriate regulations.

Opinion

In our opinion, the Company has been managed during the financial year, in all material respects:

- (i) in accordance with the limitations imposed on the investment and borrowing powers of the Company by the Constitution, the UCITS Regulations and the Central Bank (Supervision And Enforcement) Act 2013 (Section 48(1)) (Undertakings For Collective Investment In Transferable Securities) Regulations 2019 (the "Central Bank UCITS Regulations"); and
- (ii) otherwise in accordance with the provisions of the Constitution, the UCITS Regulations and the Central Bank UCITS Regulations.



State Street Custodial Services (Ireland) Limited
78 Sir John Rogerson's Quay
Dublin 2, D02 HD32,
Ireland

Date: 25 April 2024



Independent auditors' report to the members of State Street Liquidity Public Limited Company

Report on the audit of the financial statements

Opinion

In our opinion, State Street Liquidity Public Limited Company's financial statements:

- give a true and fair view of the Company's and Funds' assets, liabilities and financial position as at 31 December 2023 and of their results and cash flows for the year then ended;
- have been properly prepared in accordance with International Financial Reporting Standards ("IFRSs") as adopted by the European Union; and
- have been properly prepared in accordance with the requirements of the Companies Act 2014 and the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended).

We have audited the financial statements, included within the Annual Report and Audited Financial Statements, which comprise:

- the Statement of Financial Position as at 31 December 2023;
- the Statement of Comprehensive Income for the year then ended;
- the Statement of Cash Flows for the year then ended;
- the Statement of Changes in Net Assets Attributable to Redeemable Participating Shareholders for the year then ended;
- the Schedule of Investments for each of the Funds as at 31 December 2023; and
- the notes to the financial statements for the Company and for each of its Funds, which include a description of the accounting policies.

Basis for opinion

We conducted our audit in accordance with International Standards on Auditing (Ireland) ("ISAs (Ireland)") and applicable law.

Our responsibilities under ISAs (Ireland) are further described in the Auditors' responsibilities for the audit of the financial statements section of our report. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Independence

We remained independent of the Company in accordance with the ethical requirements that are relevant to our audit of the financial statements in Ireland, which includes IAASA's Ethical Standard, and we have fulfilled our other ethical responsibilities in accordance with these requirements.

Conclusions relating to going concern

Based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the Company's and Funds' ability to continue as a going concern for a period of at least twelve months from the date on which the financial statements are authorised for issue.

In auditing the financial statements, we have concluded that the directors' use of the going concern basis of accounting in the preparation of the financial statements is appropriate.

However, because not all future events or conditions can be predicted, this conclusion is not a guarantee as to the Company's and Funds' ability to continue as a going concern.

Our responsibilities and the responsibilities of the directors with respect to going concern are described in the relevant sections of this report.

Reporting on other information

The other information comprises all of the information in the Annual Report and Audited Financial Statements other than the financial statements and our auditors' report thereon. The directors are responsible for the other information. Our opinion on the financial statements does not cover the other information and, accordingly, we do not express an audit opinion or, except to the extent otherwise explicitly stated in this report, any form of assurance thereon. In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If we identify an apparent material inconsistency or material misstatement, we are required to perform procedures to conclude whether there is a material misstatement of the financial statements or a material misstatement of the other information. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report based on these responsibilities.

With respect to the Directors' Report, we also considered whether the disclosures required by the Companies Act 2014 have been included.

Based on the responsibilities described above and our work undertaken in the course of the audit, ISAs (Ireland) and the Companies Act 2014 require us to also report certain opinions and matters as described below:

- In our opinion, based on the work undertaken in the course of the audit, the information given in the Directors' Report for the year ended 31 December 2023 is consistent with the financial statements and has been prepared in accordance with applicable legal requirements.
- Based on our knowledge and understanding of the Company and its environment obtained in the course of the audit, we have not identified any material misstatements in the Directors' Report.

Responsibilities for the financial statements and the audit

Responsibilities of the directors for the financial statements

As explained more fully in the Statement of Directors' Responsibilities set out on page 17, the directors are responsible for the preparation of the financial statements in accordance with the applicable framework and for being satisfied that they give a true and fair view.

The directors are also responsible for such internal control as they determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the directors are responsible for assessing the Company's and Funds' ability to continue as going concerns, disclosing as applicable, matters related to going concern and using the going concern basis of accounting unless the directors either intend to liquidate the Company or to cease operations, or have no realistic alternative but to do so.

Auditors' responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

Our audit testing might include testing complete populations of certain transactions and balances, possibly using data auditing techniques. However, it typically involves selecting a limited number of items for testing, rather than testing complete populations. We will often seek to target particular items for testing based on their size or risk characteristics. In other cases, we will use audit sampling to enable us to draw a conclusion about the population from which the sample is selected.

A further description of our responsibilities for the audit of the financial statements is located on the IAASA website at:

https://www.iaasa.ie/getmedia/b2389013-1cf6-458b-9b8f-a98202dc9c3a/Description_of_auditors_responsibilities_for_audit.pdf.

This description forms part of our auditors' report.



Use of this report

This report, including the opinions, has been prepared for and only for the Company's members as a body in accordance with section 391 of the Companies Act 2014 and for no other purpose. We do not, in giving these opinions, accept or assume responsibility for any other purpose or to any other person to whom this report is shown or into whose hands it may come save where expressly agreed by our prior consent in writing.

Other required reporting

Companies Act 2014 opinions on other matters

- We have obtained all the information and explanations which we consider necessary for the purposes of our audit.
- In our opinion the accounting records of the Company were sufficient to permit the financial statements to be readily and properly audited.
- The financial statements are in agreement with the accounting records.

Companies Act 2014 exception reporting

Directors' remuneration and transactions

Under the Companies Act 2014 we are required to report to you if, in our opinion, the disclosures of directors' remuneration and transactions specified by sections 305 to 312 of that Act have not been made. We have no exceptions to report arising from this responsibility.

A handwritten signature in black ink, appearing to read 'Olivia Hayden'.

Olivia Hayden
for and on behalf of PricewaterhouseCoopers
Chartered Accountants and Statutory Audit Firm
Dublin
25 April 2024

Statement of Comprehensive Income

For the financial year ended 31 December 2023

	Notes	Company Total 31 Dec 2023 GBP	State Street USD Liquidity LVNAV Fund 31 Dec 2023 USD	State Street GBP Liquidity LVNAV Fund 31 Dec 2023 GBP	State Street EUR Liquidity LVNAV Fund 31 Dec 2023 EUR	State Street EUR Liquidity Standard VNAV Fund 31 Dec 2023 EUR	State Street USD Treasury Liquidity Fund 31 Dec 2023 USD
Income from financial assets at fair value	2	1,520,397,793	1,308,405,794	223,902,738	197,024,165	9,044,092	81,063,797
Realised gain/(loss) on financial assets at fair value through profit or loss		186,648	165,706	93,845	9,704	356,196	(60,788)
Net movement on unrealised gain on financial assets at fair value		9,374,755	8,579,025	1,626,836	626,382	368,465	-
Other income		20,294,219	17,872,645	669,351	662,105	-	5,816,784
Total investment income		1,550,253,415	1,335,023,170	226,292,770	198,322,356	9,768,753	86,819,793
Operating expenses	3	(37,887,021)	(32,241,918)	(5,203,348)	(5,719,613)	(144,335)	(2,061,963)
Operating profit		1,512,366,394	1,302,781,252	221,089,422	192,602,743	9,624,418	84,757,830
Finance Costs:							
Distributions to redeemable participating Shareholders	1(h)	(1,393,448,191)	(1,203,060,319)	(213,005,420)	(166,610,527)	-	(84,757,830)
Net increase in net assets attributable to redeemable participating Shareholders resulting from operations		118,918,203	99,720,933	8,084,002	25,992,216	9,624,418	-

There were no gains or losses other than those dealt with in the Statement of Comprehensive Income. Gains and losses arose solely from continuing operations during the financial year.

The accompanying notes are an integral part of the financial statements.

Statement of Comprehensive Income

For the financial year ended 31 December 2022

	Notes	Company Total 31 Dec 2022 GBP	State Street USD Liquidity LVNAV Fund 31 Dec 2022 USD	State Street GBP Liquidity LVNAV Fund 31 Dec 2022 GBP	State Street EUR Liquidity LVNAV Fund 31 Dec 2022 EUR	State Street EUR Liquidity Standard VNAV Fund 31 Dec 2022 EUR	State Street USD Treasury Liquidity Fund 31 Dec 2022 USD
Income from financial assets at fair value	2	372,971,449	351,004,210	70,804,118	3,990,354	198,794	16,563,006
Realised gain/(loss) on financial assets at fair value through profit or loss		80,751	76,534	4,313	20,148	(82,552)	94
Net movement on unrealised gain/(loss) on financial assets at fair value		685,702	2,810,185	(1,135,542)	(247,662)	(259,199)	-
Other income		1,323,897	316,195	4,742	17,740	65,602	1,220,034
Total investment income/(expense)		375,061,799	354,207,124	69,677,631	3,780,580	(77,355)	17,783,134
Operating expenses	3	(27,902,658)	(21,813,309)	(5,134,278)	(4,376,077)	(249,715)	(1,348,597)
Operating profit/(loss)		347,159,141	332,393,815	64,543,353	(595,497)	(327,070)	16,434,537
Finance Costs:							
Distributions to redeemable participating Shareholders	1(h)	(337,263,888)	(303,951,298)	(63,476,141)	(15,829,023)	-	(16,434,623)
Interest expense	1(c)	(404,642)	-	-	-	(473,490)	-
Net increase/(decrease) in net assets attributable to redeemable participating Shareholders resulting from operations		9,490,611	28,442,517	1,067,212	(16,424,520)	(800,560)	(86)

There were no gains or losses other than those dealt with in the Statement of Comprehensive Income. Gains and losses arose solely from continuing operations during the financial year.

The accompanying notes are an integral part of the financial statements.

Statement of Financial Position

As at 31 December 2023

		Company Total 31 Dec 2023 GBP	State Street USD Liquidity LVNAV Fund 31 Dec 2023 USD	State Street GBP Liquidity LVNAV Fund 31 Dec 2023 GBP	State Street EUR Liquidity LVNAV Fund 31 Dec 2023 EUR	State Street EUR Liquidity Standard VNAV Fund 31 Dec 2023 EUR	State Street USD Treasury Liquidity Fund 31 Dec 2023 USD
Notes							
Current Assets							
Financial assets at fair value through profit or loss:							
		31,534,938,145	26,499,026,629	4,057,234,917	6,330,646,316	283,833,806	1,222,853,001
		3,758,973,812	1,595,000,000	905,000,000	781,464,412	-	1,180,000,000
		-	-	-	-	12,347,206	-
	4	897,251,048	448,829,493	181,165,429	280,000,172	253	154,733,684
	5	1,540,582,096	1,931,248,064	11,672,915	14,390,614	457,186	1,403,173
		<u>37,731,745,101</u>	<u>30,474,104,186</u>	<u>5,155,073,261</u>	<u>7,406,501,514</u>	<u>296,638,451</u>	<u>2,558,989,858</u>
Current Liabilities							
	6	(982,173,070)	(613,974,947)	(44,239,239)	(422,091,488)	(3,165)	(115,435,841)
		<u>(982,173,070)</u>	<u>(613,974,947)</u>	<u>(44,239,239)</u>	<u>(422,091,488)</u>	<u>(3,165)</u>	<u>(115,435,841)</u>
Net Assets attributable to redeemable participating Shareholders							
		<u>36,749,572,031</u>	<u>29,860,129,239</u>	<u>5,110,834,022</u>	<u>6,984,410,026</u>	<u>296,635,286</u>	<u>2,443,554,017</u>

On Behalf of the Board:

DocuSigned by:
Barbara Healy
142059118E484
Director **Barbara Healy**

DocuSigned by:
Rebecca Bridger
142059118E484
Director **Rebecca Bridger**

Date: 25 April 2024

The accompanying notes are an integral part of the financial statements.

Statement of Financial Position

As at 31 December 2022

		Company Total 31 Dec 2022 GBP	State Street USD Liquidity LVNAV Fund 31 Dec 2022 USD	State Street GBP Liquidity LVNAV Fund 31 Dec 2022 GBP	State Street EUR Liquidity LVNAV Fund 31 Dec 2022 EUR	State Street EUR Liquidity Standard VNAV Fund 31 Dec 2022 EUR	State Street USD Treasury Liquidity Fund 31 Dec 2022 USD
Notes							
Current Assets							
Financial assets at fair value through profit or loss:							
		23,091,127,584	16,391,014,420	3,522,987,374	6,406,944,387	276,174,438	14,954,520
		3,251,461,034	1,890,000,000	392,139,511	327,457,724	-	1,200,000,000
		-	-	-	-	11,613,893	-
	4	604,290,264	597,572,083	189	-	-	129,328,711
	5	247,321,961	286,494,600	5,363,427	3,239,171	438,066	632,896
		27,194,200,843	19,165,081,103	3,920,490,501	6,737,641,282	288,226,397	1,344,916,127
Current Liabilities							
	4	(46,116)	-	-	(51,655)	(323)	-
	6	(31,017,770)	(20,547,196)	(11,320,451)	(1,683,058)	(3,165)	(1,347,098)
		(31,063,886)	(20,547,196)	(11,320,451)	(1,734,713)	(3,488)	(1,347,098)
Net Assets attributable to redeemable participating Shareholders							
		27,163,136,957	19,144,533,907	3,909,170,050	6,735,906,569	288,222,909	1,343,569,029

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Redeemable Participating Shareholders

For the financial year ended 31 December 2023

	Notes	Company Total 31 Dec 2023 GBP	State Street USD Liquidity LVNAV Fund 31 Dec 2023 USD	State Street GBP Liquidity LVNAV Fund 31 Dec 2023 GBP	State Street EUR Liquidity LVNAV Fund 31 Dec 2023 EUR	State Street EUR Liquidity Standard VNAV Fund 31 Dec 2023 EUR	State Street USD Treasury Liquidity Fund 31 Dec 2023 USD
Net assets attributable to redeemable participating Shareholders at beginning of the financial year		27,163,136,957	19,144,533,907	3,909,170,050	6,735,906,569	288,222,909	1,343,569,029
Net increase in net assets attributable to redeemable participating Shareholders resulting from operations		118,918,203	99,720,933	8,084,002	25,992,216	9,624,418	-
Proceeds from redeemable participating Shares issued		238,237,594,684	203,765,720,311	29,679,683,794	36,041,246,025	75,415,954	16,587,868,066
Cost of redeemable participating Shares redeemed		(227,430,949,474)	(193,149,845,912)	(28,486,103,824)	(35,818,734,784)	(76,627,995)	(15,487,883,078)
Net increase/(decrease) in net assets from Share transactions		10,806,645,210	10,615,874,399	1,193,579,970	222,511,241	(1,212,041)	1,099,984,988
Notional exchange adjustment	1(f)	(1,339,128,339)	-	-	-	-	-
Net increase in net assets attributable to redeemable participating Shareholders		9,586,435,074	10,715,595,332	1,201,663,972	248,503,457	8,412,377	1,099,984,988
Net assets attributable to redeemable participating Shareholders at end of the financial year		36,749,572,031	29,860,129,239	5,110,834,022	6,984,410,026	296,635,286	2,443,554,017

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Redeemable Participating Shareholders

For the financial year ended 31 December 2022

	Notes	Company Total 31 Dec 2022 GBP	State Street USD Liquidity LVNAV Fund 31 Dec 2022 USD	State Street GBP Liquidity LVNAV Fund 31 Dec 2022 GBP	State Street EUR Liquidity LVNAV Fund 31 Dec 2022 EUR	State Street EUR Liquidity Standard VNAV Fund 31 Dec 2022 EUR	State Street USD Treasury Liquidity Fund 31 Dec 2022 USD
Net assets attributable to redeemable participating Shareholders at beginning of the financial year		23,045,030,779	17,154,684,439	3,815,061,160	6,415,678,257	477,934,775	1,068,129,612
Net increase/(decrease) in net assets attributable to redeemable participating Shareholders resulting from operations		9,490,611	28,442,517	1,067,212	(16,424,520)	(800,560)	(86)
Proceeds from redeemable participating Shares issued		225,202,347,115	189,077,708,395	29,400,082,165	37,324,796,355	98,841,078	12,673,941,719
Cost of redeemable participating Shares redeemed		(223,163,774,397)	(187,116,301,444)	(29,307,040,487)	(36,988,143,523)	(287,752,384)	(12,398,502,216)
Net increase/(decrease) in net assets from Share transactions		2,038,572,718	1,961,406,951	93,041,678	336,652,832	(188,911,306)	275,439,503
Notional exchange adjustment	1(f)	2,070,042,849	-	-	-	-	-
Net increase/(decrease) in net assets attributable to redeemable participating Shareholders		4,118,106,178	1,989,849,468	94,108,890	320,228,312	(189,711,866)	275,439,417
Net assets attributable to redeemable participating Shareholders at end of the financial year		27,163,136,957	19,144,533,907	3,909,170,050	6,735,906,569	288,222,909	1,343,569,029

The accompanying notes are an integral part of the financial statements.

Statement of Cash Flows

For the financial year ended 31 December 2023

	Company Total 31 Dec 2023 GBP	State Street USD Liquidity LVNAV Fund 31 Dec 2023 USD	State Street GBP Liquidity LVNAV Fund 31 Dec 2023 GBP	State Street EUR Liquidity LVNAV Fund 31 Dec 2023 EUR	State Street EUR Liquidity Standard VNAV Fund 31 Dec 2023 EUR	State Street USD Treasury Liquidity Fund 31 Dec 2023 USD
Cash flow from operating activities						
Increase in net assets attributable	118,918,203	99,720,933	8,084,002	25,992,216	9,624,418	-
Adjustment for:						
Distributions to redeemable participating Shareholders	1,393,448,191	1,203,060,319	213,005,420	166,610,527	-	84,757,830
Movement in financial assets at fair value through profit or loss	(9,590,598,331)	(9,563,585,334)	(1,007,812,773)	39,120,576	(8,392,681)	(1,143,673,967)
Movement in receivables	(57,516,937)	(50,830,980)	(6,309,488)	(11,151,443)	(19,120)	(770,277)
Movement in payables	2,555,222	1,609,294	697,459	568,358	-	86,375
Net cash (outflow)/inflow from operating activities	(8,133,193,652)	(8,310,025,768)	(792,335,380)	221,140,234	1,212,617	(1,059,600,039)
Cash flows from financing activities						
Proceeds from issue of redeemable participating shares*	235,682,340,894	201,050,579,143	29,487,273,380	35,898,274,943	75,415,954	16,519,195,129
Payment of redeemable participating shared redeemed	(226,918,957,592)	(192,581,952,809)	(28,486,103,824)	(35,818,734,784)	(76,627,995)	(15,419,063,928)
Distributions to redeemable participating Shareholders	(304,911,029)	(307,343,156)	(27,668,936)	(20,628,566)	-	(15,126,189)
Net cash inflow/(outflow) from financing activities	8,458,472,273	8,161,283,178	973,500,620	58,911,593	(1,212,041)	1,085,005,012
Net increase/(decrease) in cash and cash equivalents	325,278,621	(148,742,590)	181,165,240	280,051,827	576	25,404,973
Cash and cash equivalents at the start of the financial year	604,244,148	597,572,083	189	(51,655)	(323)	129,328,711
Unrealised movement on foreign exchange	(32,271,721)	-	-	-	-	-
Cash and cash equivalents at the end of the financial year	897,251,048	448,829,493	181,165,429	280,000,172	253	154,733,684
Supplementary information						
Interest received	1,462,706,824	1,257,574,814	217,576,078	185,822,954	8,894,358	80,293,520

* There were a number of dividend reinvested on the Funds during the financial year which are not included in the Statement of Cash Flows. The value of which were USD 833,422,677 for State Street USD Liquidity LVNAV Fund, GBP 174,616,710 for State Street GBP Liquidity LVNAV Fund, EUR 134,905,893 for State Street EUR Liquidity LVNAV Fund and USD 64,105,254 for State Street USD Treasury Liquidity Fund in the financial year ended 31 December 2023.

The accompanying notes are an integral part of the financial statements.

Statement of Cash Flows

For the financial year ended 31 December 2022

	Company Total 31 Dec 2022 GBP	State Street USD Liquidity LVNAV Fund 31 Dec 2022 USD	State Street GBP Liquidity LVNAV Fund 31 Dec 2022 GBP	State Street EUR Liquidity LVNAV Fund 31 Dec 2022 EUR	State Street EUR Liquidity Standard VNAV Fund 31 Dec 2022 EUR	State Street USD Treasury Liquidity Fund 31 Dec 2022 USD
Cash flow from operating activities						
Increase/(decrease) in net assets attributable	9,490,611	28,442,517	1,067,212	(16,424,520)	(800,560)	(86)
Adjustment for:						
Distributions to redeemable participating Shareholders	337,263,888	303,951,298	63,476,141	15,829,023	-	16,434,623
Movement in financial assets at fair value through profit or loss	(1,544,130,881)	(1,376,431,365)	(99,677,573)	(398,406,205)	190,146,131	(180,592,188)
Movement in receivables	(37,112,554)	(34,989,256)	(5,192,869)	(3,205,348)	(297,123)	(619,858)
Movement in payables	119,903	418,921	(161,858)	(124,639)	(137,925)	204,157
Net cash (outflow)/inflow from operating activities	(1,234,369,033)	(1,078,607,885)	(40,488,947)	(402,331,689)	188,910,523	(164,573,352)
Cash flows from financing activities						
Proceeds from issue of redeemable participating shares*	224,961,097,527	188,861,209,398	29,356,871,463	37,310,986,528	98,841,078	12,661,178,983
Payment of redeemable participating shared redeemed	(223,163,774,397)	(187,116,301,444)	(29,307,040,487)	(36,988,143,523)	(287,752,384)	(12,398,502,216)
Distributions to redeemable participating Shareholders	(67,976,639)	(68,728,832)	(9,342,179)	(875,818)	-	(2,530,032)
Net cash inflow/(outflow) from financing activities	1,729,346,491	1,676,179,122	40,488,797	321,967,187	(188,911,306)	260,146,735
Net increase/(decrease) in cash and cash equivalents	494,977,458	597,571,237	(150)	(80,364,502)	(783)	95,573,383
Cash and cash equivalents at the start of the financial year	92,354,014	846	339	80,312,847	460	33,755,328
Unrealised movement on foreign exchange	16,912,676	-	-	-	-	-
Cash and cash equivalents at the end of the financial year	604,244,148	597,572,083	189	(51,655)	(323)	129,328,711
Supplementary information						
Interest received	342,524,662	316,024,940	65,625,473	800,951	246,128	15,939,720
Interest paid	(420,095)	-	-	-	(473,490)	-

* There were a number of dividend reinvested on the Funds during the financial year which are not included in the Statement of Cash Flows. The value of which were USD 169,916,593 for State Street USD Liquidity LVNAV Fund, GBP 43,210,644 for State Street GBP Liquidity LVNAV Fund, EUR 7,007,572 for State Street EUR Liquidity LVNAV Fund and USD 9,008,410 for State Street USD Treasury Liquidity Fund in the financial year ended 31 December 2022.

The accompanying notes are an integral part of the financial statements.

Notes to the financial statements

for the financial year ended 31 December 2023

1. Accounting Policies

The principal accounting policies applied in the preparation of these financial statements are set out below. These policies have been consistently applied to all the periods presented unless otherwise stated.

Basis of presentation

The financial statements have been prepared in accordance with IFRS as adopted by the EU, the interpretations adopted by International Accounting Standard Board (the "IASB") and Irish statute comprising the Companies Act 2014 and the UCITS Regulations.

The financial statements have been prepared on a going concern basis as the Directors are of the view that the Company can continue in operational existence at least twelve months from the date of approval of these financial statements ("the period of assessment"). The Directors anticipate the financial assets will continue to generate enough cash flows on an ongoing basis to meet the Company's liabilities as they fall due. The financial statements have been prepared under the historical cost convention as modified by the revaluation of certain financial assets and financial liabilities held at fair value through profit and loss.

Accounting Standards

The Company has consistently applied the accounting requirements to all periods presented in these financial statements.

New standards, amendments and interpretations issued and effective for the financial year beginning 1 January 2023

IFRS 17 Insurance Contracts (the "IFRS 17") was issued in May 2017 and became effective for accounting periods beginning on or after 1 January 2023. The new standard is not expected to have a significant impact on the Company's financial position, performance or disclosures in its financial statements.

There are no other new standards, amendments or interpretations issued and effective for the financial year beginning 1 January 2023 that have a significant impact on the Company's financial position, performance or disclosures in its financial statements.

New standards, amendments and interpretations issued but not effective for the financial year beginning 1 January 2023 and not early adopted

There are no standards, interpretations or amendments to existing standards that are not yet effective that would be expected to have a significant impact on the Company.

Critical Accounting Estimates and Assumptions

The preparation of these financial statements in conformity with IFRS requires management to make judgements, estimates and assumptions that affect the application of policies and reported amounts of assets and liabilities, income and expenses. The resulting accounting estimates will, by definition, seldom equal the related actual results. There are no estimates and assumptions that have a significant risk of causing a material adjustment to the carrying amounts of assets and liabilities within the next financial year.

The Investment Manager and Administrator have an agreed documented pricing policy in place which sets out the policies, sources and approach to the pricing methodologies.

a) Foreign Currency

Functional and presentational currency

The financial statements of the Funds are prepared using the functional currency which reflects its primary economic environment. This is US Dollar for State Street USD Liquidity LVNAV Fund and State Street USD Treasury Liquidity Fund, GBP for State Street GBP Liquidity LVNAV Fund, Euro for the State Street EUR Liquidity LVNAV Fund and State Street EUR Liquidity Standard VNAV Fund. The Funds have also adopted these currencies as their presentation currencies of the Funds. Company totals are presented in GBP, which reflects the fact that the Company's investor base is largely located in the United Kingdom.

Transactions in other currencies have been translated at the rate of exchange ruling at the date of the transaction. Assets and liabilities have been translated at the rate of exchange ruling at the financial year end. Resulting profits or losses are dealt with in the Statement of Comprehensive Income.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

1. Accounting Policies (*continued*)

a) Foreign Currency (*continued*)

Functional and presentational currency (*continued*)

The rates of exchange ruling at the financial year ends were GBP 1=

	31 December 2023	31 December 2022
EUR	1.1540	1.1271
USD	1.2748	1.2029

The average exchange rates used in the Company's Statement of Comprehensive Income and Statement of Changes in Net Assets Attributable to Redeemable Participating Shareholders for the financial year were GBP 1=

	31 December 2023	31 December 2022
EUR	1.1500	1.1701
USD	1.2436	1.2310

b) Financial Assets at fair value through Profit or Loss

i) Classification

The Company classifies its investments based on both the Company's business model for managing those financial assets and the contractual cash flow characteristics of the financial assets. The portfolio of financial assets is managed and performance is evaluated on a fair value basis. The Company is primarily focused on fair value information and uses that information to assess the assets' performance and to make decisions. The Company has not taken the option to irrevocably designate any equity securities as fair value through other comprehensive income. The contractual cash flows of the Company's debt securities are solely principal and interest, however, these securities are neither held for the purpose of collecting contractual cash flows nor held both for collecting contractual cash flows and for sale. The collection of contractual cash flows is only incidental to achieving the Company's business model's objective. Consequently, all investments are measured at fair value through profit or loss.

ii) Recognition, derecognition and measurement

Regular purchases and sales of investments are recognised on the trade date - the date on which the Company contracts to purchase or sell the investment. Financial assets and financial liabilities at fair value through profit or loss are initially recognised at fair value. Transaction costs are expensed as incurred in the Statement of Comprehensive Income. Financial assets are derecognised when the rights to receive cash flows from the investments have expired or the Company has transferred substantially all risks and rewards of ownership.

iii) Subsequent measurement

Subsequent to initial recognition, all financial assets and financial liabilities at fair value through profit or loss are measured at fair value. Gains and losses arising from changes in the fair value of the 'financial assets or financial liabilities at fair value through profit or loss' category are presented in the Statement of Comprehensive Income within 'net movement on unrealised loss on financial assets at fair value' in the year in which they arise.

iv) Impairment

IFRS 9 requires an impairment assessment to be carried out on its financial assets. Management has assessed that impairment does not apply to financial assets classified as fair value through profit or loss. For the financial assets and liabilities measured at amortised cost, the Company measures credit risk and expected credit loss using probability of default, exposure at default and loss given default. Management considers historical analysis and forward-looking information in determining any expected credit loss. As at 31 December 2023 and 31 December 2022, Management has determined the probability of default on financial assets carried at amortised cost to be low, as they are short-term in nature, and accordingly no loss allowance has been recognised based on the 12-month expected credit loss as any such impairment would be insignificant.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

1. Accounting Policies (*continued*)

b) Financial Assets at fair value through Profit or Loss (*continued*)

v) Valuation of Investments at fair value

Money Market Instruments

All financial instruments in the Schedule of Investments have been designated at fair value through profit or loss. Subsequent to initial recognition, all instruments classified at fair value through profit or loss are measured at fair value with changes in their value recognised in the Statement of Comprehensive Income.

In accordance with the Prospectus, the LVNAV MMFs' and Public debt MMFs' investments are valued using the amortised cost method of valuation for the purposes of determining the redemption value of the redeemable participating shares in respect of investments whose residual maturity is less than 75 days and whose amortised cost NAV per share is within 20 basis points of the mark-to-market NAV per share. Under the amortised cost method, all investments purchased at a discount or premium are valued by accreting or amortising the difference between the original purchase price and the expected maturity value of the investment, as an adjustment to interest income.

The Standard VNAV MMFs' investments are measured in accordance with IFRS 13 Fair Value Measurement. The fair value of financial assets and financial liabilities traded in active markets (such as publicly traded derivatives and trading securities) are based on quoted market prices at the Statement of Financial Position date, as detailed in the Company's Prospectus and Funds' Supplements. The quoted market price used for financial assets and financial liabilities held by the Funds are based on a price within the bid ask spread that is most representative of fair value.

The value of any investment which is not normally quoted, listed or traded on or under the rules of a recognised market will be valued at its probable realisation value estimated with care and in good faith by the Directors in consultation with the Administrator or by a competent person, firm or corporation appointed by the Directors and approved for such purpose by the Depositary.

Reverse Repurchase Agreements

Each Fund may utilise reverse repurchase agreements for efficient portfolio management purposes. Under a Reverse Repurchase Agreement, securities are purchased by the Company with the agreement to sell back to the counterparty at a specified future date and are transferred to a third-party agent responsible for the administration of the transaction.

The securities purchased and held by the third-party agent represent, for the Company, collateral against counterparty risk arising from the transaction. The difference between the purchase price paid by the Company and the repurchase price received at the termination of the transaction is effectively the return on the loan made to the counterparty. The resale price is greater than the purchase price, reflecting an agreed-upon rate which is effective for the period of time the investor's money is invested in the security and which is not related to the coupon rate on the purchased security. Reverse repurchase agreements permit the Funds to remain fully invested pending the purchase of appropriate longer term investments. The Funds will enter into reverse repurchase agreements only with financial institutions deemed to be creditworthy by the Investment Manager.

During the term of any reverse repurchase agreement, the creditworthiness of the buyer will be monitored by the Investment Manager to ensure that the buyer has a minimum credit rating of A1 from a Nationally Recognised Statistical Rating Organisation ("NRSRO"). For bilateral reverse repurchase agreements, it is the Funds' policy to take custody of securities to protect the Fund in the event securities are not repurchased by the counterparty. The Funds will monitor the value of collateral compared to the reverse repurchase agreement obligation plus accrued interest. If the value of the collateral drops below the amount of the reverse repurchase agreement obligation, additional collateral will be sought by the Funds. If the event of default on the obligation to repurchase arises, the Funds have the right to liquidate the collateral and apply the proceeds in satisfaction of the obligation. Default or bankruptcy of the seller would, however, expose the Funds to possible loss because of adverse market action or delays in connection with the disposal of the collateral. Due to the buyer's repurchase obligations, the collateral subject to reverse repurchase agreements do not have maturity limitations.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

1. Accounting Policies (*continued*)

b) Financial Assets at fair value through Profit or Loss (*continued*)

v) Valuation of Investments at fair value (*continued*)

Reverse Repurchase Agreements (*continued*)

The value of collateral received for reverse repurchase agreements held on the State Street USD Liquidity LVNAV Fund at 31 December 2023 was USD 1,173,000,014 (31 December 2022: USD 1,927,800,151), on State Street GBP Liquidity LVNAV Fund at 31 December 2023 was GBP 674,574,130 (31 December 2022: GBP 314,240,809), on State Street EUR Liquidity LVNAV Fund at 31 December 2023 was EUR 610,436,194 (31 December 2022: EUR 296,864,771), and on State Street USD Treasury Liquidity Fund was USD 1,122,000,402 (31 December 2022: USD 1,224,000,325) pursuant to guidelines established by the Directors. See details of reverse repurchase agreements held at 31 December 2023 on the Schedule of Investments of each Fund.

Collective Investment Schemes

Investments in open-ended investment funds are valued on the basis of the latest available unaudited NAV per unit or share. If a price is unavailable, or in the opinion of the Administrator unrepresentative of fair market value, the value shall be calculated with care and in good faith by the Investment Manager, on the basis of the probable realisable value for such assets as at the close of business.

vi) Realised and Unrealised Gains/(Losses) on Investments at fair value

In respect of each financial instrument classified as financial instruments at fair value through profit or loss, the realised and unrealised gains/(losses) are included in the Statement of Comprehensive Income of each Fund.

The computation of realised gains and losses on sales on investments at fair value is made on the basis of average cost.

c) Interest Income and Interest Expense

Interest income and interest expense are recognised in the Statement of Comprehensive Income for all debt instruments using the effective interest method. The effective interest method is a method of calculating the amortised cost of a financial asset or financial liability and of allocating the interest income or interest expense over the relevant financial period. The effective interest rate is the rate that exactly discounts estimated future cash payments or receipts throughout the expected life of the financial instrument, or a shorter period where appropriate, to the net carrying amount of the financial asset or financial liability. When calculating the effective interest rate, the Funds estimate cash flows considering all contractual terms of the financial instrument but does not consider future credit loss.

Discounts and premiums on purchases of fixed income securities are amortised over the life of the investment, on an effective interest basis.

d) Expenses

Each Fund shall pay all of its expenses and such proportion of the Company's expenses as is allocated to that Fund. All expenses are recognised in the Statement of Comprehensive Income on an accruals basis.

e) Cash and Bank Balances

Cash and bank balances will be valued at their face value with interest accrued, where applicable.

f) Notional Exchange Adjustment

For the purpose of combining the financial statements of the Funds to arrive at Company totals (required under Irish Company Law), the amounts in the Statement of Comprehensive Income and Statement of Changes in Net Assets Attributable to Redeemable Participating Shareholders have been translated to GBP, at the average month end exchange rates ruling for the financial year ended 31 December 2023 and 31 December 2022. The amounts in the Statement of Financial Position have been translated to GBP using year end exchange rates. This method of translation has no effect on the NAV per redeemable participating Share attributable to the individual Funds. The presentation currency of the Company is the currency in which the financial statements are prepared.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

1. Accounting Policies (*continued*)

f) Notional Exchange Adjustment (*continued*)

The value of State Street Liquidity Public Limited Company has been determined using the exchange rate ruling at 31 December 2023. The resulting notional exchange loss of GBP 1,339,128,339 is owing to the movement in exchange rates between 31 December 2023 and 31 December 2022 and the difference between the average exchange rates for the financial year used to calculate the Statement of Comprehensive Income, subscriptions and redemptions compared to the financial year end rates. The difference is reflected as a notional exchange adjustment in the Statement of Changes in Net Assets Attributable to Redeemable Participating Shareholders. In the financial year ended 31 December 2022 there was a resulting notional exchange gain of GBP 2,070,042,849.

g) Redeemable Participating shares

All redeemable shares issued by the Company provide the investors with the right to require redemption for cash at the value proportionate to the investor's share in the Company's net assets at the redemption date. In accordance with IFRS, such instruments give rise to a financial liability for the value of the redemption amount. In accordance with the Prospectus, the Company is contractually obliged to redeem shares at market prices.

Financial liabilities arising from the redeemable shares issued by the Company are carried at the redemption amount representing the investors' rights to a residual interest in the Company's assets.

h) Finance costs - Distributions

It is the intention of the Directors to declare a dividend on each Dealing Day in respect of the Institutional Shares, Investment Shares, Global Securities Lending Shares, Standard Shares, S2 Shares, S3 Shares, Z Shares, Premier Shares, Select Shares, UOB Shares and Distributor Shares out of a sum equal to the aggregate of the share capital, realised and unrealised gains net of realised and unrealised losses and the net income received by the Company (whether in the form of dividends, interest or otherwise) which will be paid monthly and will, unless the Directors otherwise determine or a Shareholder elects to receive a cash payment of a dividend in the application form, be automatically reinvested in the form of additional Shares. Shareholders shall be entitled to dividends from the Dealing Day on which Shares are issued until the day preceding the Dealing Day on which Shares are redeemed.

i) Transaction costs

Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of a financial asset or liability. An incremental cost is one that would not have been incurred if the entity had not acquired, issued or disposed of the financial instrument. When a financial asset or liability is recognised initially, an entity shall measure it at its fair value through profit or loss, plus transaction costs that are directly attributable to the acquisition or issue of the financial asset or financial liability.

Custody transaction costs which include transaction costs paid to the Depositary are disclosed in Note 8.

j) Cross holdings within the Company

For the purposes of producing the Company total, investments by Funds within the Company in shares of other Funds within the Company, also known as "Cross Investments" must be eliminated in order to prevent double counting. In preparing the Company Statement of Financial Position, the value of 'financial assets at fair value through profit or loss' of each of the Funds as recognised on each respective Fund's Statement of Financial Position is reduced by the value of its Cross Investments. In preparing the Company Statement of Comprehensive Income, the 'realised gain/(loss) on financial assets at fair value through profit or loss' and 'net movement on unrealised gain/(loss) on financial assets at fair value', are reduced by the amounts earned on its cross investments during the financial year. Additionally, in preparing the Company Statement of Changes in Net Assets Attributable to Redeemable Participating Shareholders, 'proceeds from redeemable participating Shares issued' and 'cost of redeemable participating Shares redeemed', are reduced by the cross investment transactions during the financial year.

The total amount of adjustments made in respect of cross investments is disclosed in Note 11.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

1. Accounting Policies (*continued*)

k) Receivables

Receivables are non-derivative financial assets with fixed or determinable payments that are not quoted in an active market.

Receivables are recognised initially at fair value plus transaction costs that are directly attributable to their acquisition or origination. They are subsequently measured at amortised cost using the effective interest yield method, less provision for impairment.

l) Payables

Payables are recognised initially at fair value and subsequently stated at amortised cost. The difference between the proceeds and the amount payable is recognised over the period of the payable using the effective interest method.

Trade and other creditors are payable at various dates in the next three months in accordance with the suppliers' usual and customary credit terms.

m) Negative yield

Due to market conditions, the Fund may not achieve its objective of preservation of capital and may suffer from negative yields on its portfolio (i.e., the costs and expenses of the Fund may exceed the income and gains of its portfolio on a Business Day). This will result in a corresponding reduction in the NAV per Share of the Distributor Accumulating Shares, Institutional Accumulating Shares, Premier Accumulating Shares and Z Accumulating Shares.

Where the Board determine in their sole discretion that a distributing Share Class within a Stable NAV MMF's may not be able to maintain a stable NAV per Share, as the Stable NAV MMF suffers a net negative yield on any Dealing Day during a month (the "Negative Yield Occurrence"), the Board may implement a conversion to accumulating Shares. The Company will provide notice to holders of Shares of the relevant Stable NAV MMF or Share Class of any such conversion. The Company intends to provide such notice in advance (during which holders of Shares of the relevant Stable NAV MMF or Share Class may redeem their Shares), but in the event that a Negative Yield Occurrence takes place abruptly (for example, in the event of a sudden yield crash), notice may be given simultaneously with the conversion taking effect. Where such a conversion is implemented, the distributing Share Classes affected by the Negative Yield Occurrence will be amended as follows: (i) the distribution policy will be amended and the Shares will become accumulating Shares; and (ii) the negative income will be accrued in to the NAV and as such the NAV per Share for these Shares Classes will not remain stable and their capital may be eroded.

The Board reserves the right to reverse the conversion of the distributing Shares into accumulating Shares, if they deem it to be in the interests of the Shareholders. The Company will provide notice to holders of Shares of such a conversion.

n) Segment reporting

Operating segments are reported in a manner consistent with the internal reporting used by the chief operating decision maker. The chief operating decision maker, who is responsible for allocating resources and assessing performance of the operating segments, has been identified as the Investment Manager and Distributor, State Street Global Advisors Europe Limited. The Company is organised into one main operating segment, which invests in equity securities, debt instruments and related derivatives.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

2. Income from financial assets at fair value

	Company Total	State Street USD Liquidity LVNAV Fund	State Street GBP Liquidity LVNAV Fund	State Street EUR Liquidity LVNAV Fund	State Street EUR Liquidity Standard VNAV Fund	State Street USD Treasury Liquidity Fund
	31 Dec 2023 GBP	31 Dec 2023 USD	31 Dec 2023 GBP	31 Dec 2023 EUR	31 Dec 2023 EUR	31 Dec 2023 USD
Bond Interest Income	1,030,576,880	981,917,822	106,217,530	90,606,028	1,961,349	67,508,292
Accretion of discount/(Amortisation of Premium)	489,820,913	326,487,972	117,685,208	106,418,137	7,082,743	13,555,505
	<u>1,520,397,793</u>	<u>1,308,405,794</u>	<u>223,902,738</u>	<u>197,024,165</u>	<u>9,044,092</u>	<u>81,063,797</u>
	Company Total	State Street USD Liquidity LVNAV Fund	State Street GBP Liquidity LVNAV Fund	State Street EUR Liquidity LVNAV Fund	State Street EUR Liquidity Standard VNAV Fund	State Street USD Treasury Liquidity Fund
	31 Dec 2022 GBP	31 Dec 2022 USD	31 Dec 2022 GBP	31 Dec 2022 EUR	31 Dec 2022 EUR	31 Dec 2022 USD
Bond Interest Income	255,686,283	258,459,905	29,450,401	3,604,449	198,794	16,040,091
Accretion of discount/(Amortisation of Premium)	117,285,166	92,544,305	41,353,717	385,905	-	522,915
	<u>372,971,449</u>	<u>351,004,210</u>	<u>70,804,118</u>	<u>3,990,354</u>	<u>198,794</u>	<u>16,563,006</u>

3. Operating Expenses

	Company Total	State Street USD Liquidity LVNAV Fund	State Street GBP Liquidity LVNAV Fund	State Street EUR Liquidity LVNAV Fund	State Street EUR Liquidity Standard VNAV Fund	State Street USD Treasury Liquidity Fund
	31 Dec 2023 GBP	31 Dec 2023 USD	31 Dec 2023 GBP	31 Dec 2023 EUR	31 Dec 2023 EUR	31 Dec 2023 USD
Management Fees net of waivers	28,109,724	24,742,109	3,743,797	3,916,612	(306,717)*	1,655,449
Administration and Custodian fees	6,374,560	4,486,585	1,206,376	1,273,664	297,118	241,861
Legal Fees	67,631	29,054	17,287	21,944	2,543	7,072
Directors Fees	83,160	26,523	11,728	25,268	13,748	20,116
Directors Insurance	67,708	30,341	6,261	19,828	11,593	12,095
Distributor Fees	2,513,457	2,584,359	143,750	335,300	-	-
Other Operating Expenses	670,781	342,947	74,149	126,997	126,050	125,370
	<u>37,887,021</u>	<u>32,241,918</u>	<u>5,203,348</u>	<u>5,719,613</u>	<u>144,335</u>	<u>2,061,963</u>

* Fees reimbursed, please refer to Note 9.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

3. Operating Expenses (*continued*)

	State Street USD Liquidity LVNAV Fund 31 Dec 2022 GBP	State Street GBP Liquidity LVNAV Fund 31 Dec 2022 GBP	State Street EUR Liquidity LVNAV Fund 31 Dec 2022 EUR	State Street EUR Liquidity Standard VNAV Fund 31 Dec 2022 EUR	State Street USD Treasury Liquidity Fund 31 Dec 2022 USD	
Management Fees net of waivers	21,241,589	16,832,760*	4,184,893*	2,931,050	205,797*	864,350*
Administration and Custodian fees	3,321,202	2,257,452	397,280	982,662	-	308,173
Legal Fees	128,503	27,810	58,284	38,507	3,815	14,107
Directors Fees	103,709	62,229	11,874	17,254	10,688	21,426
Directors Insurance	37,807	15,162	16,154	6,061	1,273	3,778
Distributor Fees	2,226,818	2,315,453	174,145	200,975	-	-
Other Operating Expenses	843,030	302,443	291,648	199,568	28,142	136,763
	27,902,658	21,813,309	5,134,278	4,376,077	249,715	1,348,597

* Fees reimbursed or fees waived, please refer to Note 9.

Included in other operating expenses are audit fees (including out of pocket expenses and VAT) at 31 December 2023 of GBP 46,524 (31 December 2022: GBP 45,721) which relate to the statutory audit of the financial statements. Also included in other operating expenses are fees at 31 December 2023 of GBP Nil (31 December 2022: GBP Nil) paid to PricewaterhouseCoopers in relation to tax advisory services and other non-audit services.

4. Cash and Bank Balances

		State Street USD Liquidity LVNAV Fund	State Street GBP Liquidity LVNAV Fund	State Street EUR Liquidity LVNAV Fund	State Street EUR Liquidity Standard VNAV Fund	State Street USD Treasury Liquidity Fund
	Company Total 31 Dec 2023 GBP	31 Dec 2023 USD	31 Dec 2023 GBP	31 Dec 2023 EUR	31 Dec 2023 EUR	31 Dec 2023 USD
Cash at bank	897,251,048	448,829,493	181,165,429	280,000,172	253	154,733,684
	897,251,048	448,829,493	181,165,429	280,000,172	253	154,733,684

		State Street USD Liquidity LVNAV Fund	State Street GBP Liquidity LVNAV Fund	State Street EUR Liquidity LVNAV Fund	State Street EUR Liquidity Standard VNAV Fund	State Street USD Treasury Liquidity Fund
	Company Total 31 Dec 2022 GBP	31 Dec 2022 USD	31 Dec 2022 GBP	31 Dec 2022 EUR	31 Dec 2022 EUR	31 Dec 2022 USD
Cash at bank	604,290,264	597,572,083	189	-	-	129,328,711
Bank Overdraft	(46,116)	-	-	(51,655)	(323)	-
	604,244,148	597,572,083	189	(51,655)	(323)	129,328,711

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

5. Other assets

	Company	State Street USD Liquidity LVNAV Fund	State Street GBP Liquidity LVNAV Fund	State Street EUR Liquidity LVNAV Fund	State Street EUR Liquidity Standard VNAV Fund	State Street USD Treasury Liquidity Fund
	Total	31 Dec 2023	31 Dec 2023	31 Dec 2023	31 Dec 2023	31 Dec 2023
	GBP	USD	GBP	EUR	EUR	USD
Interest Income Receivable	94,354,700	87,876,313	11,672,915	14,390,614	207,289	1,400,821
Receivable for Fund Shares Sold	1,445,991,442	1,843,349,359	-	-	-	-
Other Receivables	235,954	22,392	-	-	249,897	2,352
	<u>1,540,582,096</u>	<u>1,931,248,064</u>	<u>11,672,915</u>	<u>14,390,614</u>	<u>457,186</u>	<u>1,403,173</u>

	Company	State Street USD Liquidity LVNAV Fund	State Street GBP Liquidity LVNAV Fund	State Street EUR Liquidity LVNAV Fund	State Street EUR Liquidity Standard VNAV Fund	State Street USD Treasury Liquidity Fund
	Total	31 Dec 2022	31 Dec 2022	31 Dec 2022	31 Dec 2022	31 Dec 2022
	GBP	USD	GBP	EUR	EUR	USD
Interest Income Receivable	39,547,915	37,045,333	5,346,255	3,189,403	57,555	630,544
Receivable for Investment Sold	207,354,547	249,426,875	-	-	-	-
Other Receivables	419,499	22,392	17,172	49,768	380,511	2,352
	<u>247,321,961</u>	<u>286,494,600</u>	<u>5,363,427</u>	<u>3,239,171</u>	<u>438,066</u>	<u>632,896</u>

6. Creditors (amounts falling due within one year)

	Company	State Street USD Liquidity LVNAV Fund	State Street GBP Liquidity LVNAV Fund	State Street EUR Liquidity LVNAV Fund	State Street EUR Liquidity Standard VNAV Fund	State Street USD Treasury Liquidity Fund
	Total	31 Dec 2023	31 Dec 2023	31 Dec 2023	31 Dec 2023	31 Dec 2023
	GBP	USD	GBP	EUR	EUR	USD
Payable for investments purchased	435,180,954	-	39,295,259	416,829,193	-	44,224,514
Payable for fund shares repurchased	499,470,212	567,905,293	-	-	-	68,819,150
Distribution payable to redeemable participating shareholders	42,786,855	42,787,291	3,974,661	4,154,107	-	2,101,645
Accrued Expenses	4,639,131	3,282,363	903,511	1,076,605	-	290,532
Other Creditors	95,918	-	65,808	31,583	3,165	-
	<u>982,173,070</u>	<u>613,974,947</u>	<u>44,239,239</u>	<u>422,091,488</u>	<u>3,165</u>	<u>115,435,841</u>

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

6. Creditors (amounts falling due within one year) (*continued*)

	State Street USD Liquidity LVNAV Fund 31 Dec 2022 GBP	State Street USD Liquidity LVNAV Fund 31 Dec 2022 USD	State Street GBP Liquidity LVNAV Fund 31 Dec 2022 GBP	State Street EUR Liquidity LVNAV Fund 31 Dec 2022 EUR	State Street EUR Liquidity Standard VNAV Fund 31 Dec 2022 EUR	State Street USD Treasury Liquidity Fund 31 Dec 2022 USD
Payable for fund shares repurchased	10,134	12,190	-	-	-	-
Distribution payable to redeemable participating shareholders	28,693,433	18,861,937	11,048,591	1,143,228	-	1,142,941
Accrued Expenses	2,273,390	1,673,069	271,860	496,993	-	204,157
Other Creditors	40,813	-	-	42,837	3,165	-
	<u>31,017,770</u>	<u>20,547,196</u>	<u>11,320,451</u>	<u>1,683,058</u>	<u>3,165</u>	<u>1,347,098</u>

7. Share Capital

The initial capital of the Company is EUR 38,902 represented by 30,000 Subscriber shares of no par value. As Subscriber shares are not redeemable participating shares of the Company and do not form part of the NAV of the Funds, they are disclosed in the financial statements by way of this note only.

Each redeemable participating share entitles the Shareholder to participate equally on a pro-rata basis in the dividends and net assets of the Funds in respect of which they are issued, save in the case of dividends declared prior to becoming a Shareholder. Each share entitles the holder to attend and vote at meetings of the Funds and are represented by those shares. No class of shares confers on the holder thereof any preferential or pre-emptive rights or any rights to participate in the profits and dividends of any other class of shares or any voting rights in relation to matters relating solely to any other class of shares.

Redeemable participating shares may be redeemed on any Dealing Day at the applicable NAV per share per the dealing prices obtained on the Dealing Day on which the repurchase is effected.

For the LVNAV range if the Stable NAV deviates from the NAV of the LVNAV MMF by more than 20 basis points any redemption and subscription following such deviation shall be undertaken at the price equal to the NAV of the relevant Fund and not at the Stable NAV or the subscriptions and redemptions of the LVNAV MMF may be suspended.

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2023

State Street USD Liquidity LVNAV Fund

	INSTITUTIONAL SHARES	GLOBAL SECURITIES LENDING SHARES	INSTITUTIONAL ACCUMULATING SHARES	S2 SHARES	S3 SHARES	Z ACCUMULATING SHARES
Redeemable Participating Shares in issue at beginning of the financial year	4,356,688,024	190,594,373	87,255,531	202,803,832	419,734,425	7,570,979
Redeemable Participating Shares issued	51,989,015,832	2,311,031,820	314,872,268	13,274,870,116	8,051,964,266	11,312,531
Redeemable Participating Shares redeemed	(49,651,737,221)	(2,005,472,934)	(336,008,677)	(13,102,344,149)	(7,986,394,559)	(10,605,734)
Redeemable Participating Shares in issue at end of the financial year	6,693,966,635	496,153,259	66,119,122	375,329,799	485,304,132	8,277,776
Proportionate NAV for redeemable participating Shareholders	\$6,696,336,122	\$496,449,228	\$801,889,982	\$375,376,131	\$485,495,810	\$102,045,550
NAV per redeemable participating share						
2023	\$1.00	\$1.00	\$12.13	\$1.00	\$1.00	\$12.33
2022	\$1.00	\$1.00	\$11.52	\$1.00	\$1.00	\$11.69
2021	\$1.00	\$1.00	\$11.32	\$1.00	\$1.00	\$11.48

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2023 (*continued*)

State Street USD Liquidity LVNAV Fund (*continued*)

	Z SHARES	PREMIER SHARES	SELECT SHARES	DISTRIBUTOR SHARES	UOB SHARES	INVESTMENT SHARES
Redeemable Participating Shares in issue at beginning of the financial year	21,774,851	9,278,782,725	323,320,747	2,520,609,595	101,428,954	34,894,943
Redeemable Participating Shares issued	72,556,612	79,060,814,437	4,057,951,184	28,951,336,274	386,036,634	3,543,205,468
Redeemable Participating Shares redeemed	(93,308,583)	(72,854,964,255)	(3,980,294,446)	(28,192,207,722)	(379,402,784)	(2,930,690,193)
Redeemable Participating Shares in issue at end of the financial year	1,022,880	15,484,632,907	400,977,485	3,279,738,147	108,062,804	647,410,218
Proportionate NAV for redeemable participating Shareholders	\$1,019,672	\$15,490,208,291	\$401,326,032	\$3,280,970,703	\$108,121,429	\$647,617,837
NAV per redeemable participating share						
2023	\$1.00	\$1.00	\$1.00	\$1.00	\$1.00	\$1.00
2022	\$1.00	\$1.00	\$1.00	\$1.00	\$1.00	\$1.00
2021	\$1.00	\$1.00	\$1.00	\$1.00	\$1.00	\$1.00

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2023 (*continued*)

State Street USD Liquidity LVNAV Fund (*continued*)

	PREMIER ACCUMULATING SHARES
Redeemable Participating Shares in issue at beginning of the financial year	58,770,000
Redeemable Participating Shares issued	787,234,181
Redeemable Participating Shares redeemed	(755,248,221)
Redeemable Participating Shares in issue at end of the financial year	90,755,960
	<hr/> <hr/>
Proportionate NAV for redeemable participating Shareholders	\$973,272,452
	<hr/> <hr/>
NAV per redeemable participating share	
2023	\$10.72
	<hr/> <hr/>
2022	\$10.18
	<hr/> <hr/>
2021	\$10.00
	<hr/> <hr/>

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2023 (*continued*)

State Street GBP Liquidity LVNAV Fund

	INSTITUTIONAL SHARES	INSTITUTIONAL ACCUMULATING SHARES	S2 SHARES	S3 SHARES	Z ACCUMULATING SHARES	Z SHARES
Redeemable Participating Shares in issue at beginning of the financial year	291,081,973	4,102,288	18,177,464	73,888,863	7,077,327	1,311,823,985
Redeemable Participating Shares issued	3,761,889,889	116,209,815	59,369,544	538,540,463	1,422,261	1,691,520,659
Redeemable Participating Shares redeemed	(3,759,917,675)	(113,618,141)	(77,546,767)	(612,429,007)	(1,078,695)	(1,527,758,856)
Redeemable Participating Shares in issue at end of the financial year	293,054,187	6,693,962	241	319	7,420,893	1,475,585,788
Proportionate NAV for redeemable participating Shareholders	£293,078,397	£81,143,623	£241	£319	£91,300,695	£1,475,686,067
NAV per redeemable participating share						
2023	£1.00	£12.12	£1.00	£1.00	£12.30	£1.00
2022	£1.00	£11.58	£1.00	£1.00	£11.74	£1.00
2021	£1.00	£11.44	£1.00	£1.00	£11.57	£1.00

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2023 (*continued*)

State Street GBP Liquidity LVNAV Fund (*continued*)

	PREMIER SHARES	SELECT SHARES	DISTRIBUTOR SHARES	INVESTMENT SHARES	PREMIER ACCUMULATING SHARES**
Redeemable Participating Shares in issue at beginning of the financial year	1,023,044,330	61,785,643	999,801,649	247,998	-
Redeemable Participating Shares issued	8,064,290,118	912,528,678	13,178,484,388	35,082,783	3,516,554
Redeemable Participating Shares redeemed	(7,740,075,065)	(945,413,835)	(12,428,377,260)	(6,744,995)	(2,068,789)
Redeemable Participating Shares in issue at end of the financial year	1,347,259,383	28,900,486	1,749,908,777	28,585,786	1,447,765
Proportionate NAV for redeemable participating Shareholders	£1,347,204,263	£28,907,653	£1,750,151,146	£28,590,948	£14,770,671
NAV per redeemable participating share					
2023	£1.00	£1.00	£1.00	£1.00	£10.20
2022	£1.00	£1.00	£1.00	£1.00	-
2021	£1.00	£1.00	£1.00	-*	-

* The Investment Shares class of the State Street GBP Liquidity LVNAV Fund launched on 7 November 2022, therefore there is no comparative.

** The Premier Accumulating Shares class of the State Street GBP Liquidity LVNAV Fund launched on 16 August 2023, therefore there is no comparative.

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2023 (*continued*)

State Street EUR Liquidity LVNAV Fund

	INSTITUTIONAL SHARES	GLOBAL SECURITIES LENDING SHARES	INSTITUTIONAL ACCUMULATING SHARES	S2 SHARES	Z ACCUMULATING SHARES	Z SHARES
Redeemable Participating Shares in issue at beginning of the financial year	578,173,827	356,900,281	525,460	1,021,942	82,012	2,377,540,210
Redeemable Participating Shares issued	4,535,114,803	3,437,724,779	2,245,107	419,887,298	47,618	5,328,483,396
Redeemable Participating Shares redeemed	(4,637,586,121)	(3,640,818,588)	(2,302,469)	(419,828,532)	(62,174)	(5,810,934,518)
Redeemable Participating Shares in issue at end of the financial year	475,702,509	153,806,472	468,098	1,080,708	67,456	1,895,089,088
Proportionate NAV for redeemable participating Shareholders	€475,807,455	€153,837,192	€474,541,158	€1,074,937	€68,681,546	€1,895,441,177
NAV per redeemable participating share						
2023	€1.00	€1.00	€1,013.76	€0.99	€1,018.17	€1.00
2022	€1.00*	€1.00*	€982.25	€1.00*	€985.28	€1.00*
2021	€983.27	€984.97	€983.27	€983.27	€985.38	€985.38

* The distributing Share Classes of the State Street EUR Liquidity LVNAV Fund were subject to a deconversion and reverted to a stable NAV of €1.00 on 21 October 2022.

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2023 (*continued*)

State Street EUR Liquidity LVNAV Fund (*continued*)

	PREMIER SHARES	DISTRIBUTOR SHARES	PREMIER ACCUMULATING SHARES	INVESTMENT SHARES	SELECT STABLE SHARES****
Redeemable Participating Shares in issue at beginning of the financial year	1,860,517,276	766,479,249	197,487	350,000	-
Redeemable Participating Shares issued	6,570,274,543	9,824,134,285	3,005,380	170,523,729	413,502,689
Redeemable Participating Shares redeemed	(6,614,898,419)	(9,299,430,806)	(2,547,917)	(80,925,089)	(374,050,010)
Redeemable Participating Shares in issue at end of the financial year	1,815,893,400	1,291,182,728	654,950	89,948,640	39,452,679
Proportionate NAV for redeemable participating Shareholders	€1,816,183,112	€1,291,371,521	€678,046,012	€89,957,568	€39,468,348
NAV per redeemable participating share					
2023	€1.00	€1.00	€1,035.26	€1.00	€1.00
2022	€1.00***	€1.00	€1,002.58	€1.00	-
2021	€983.27	€981.86	_*	_**	-

* The Premier Accumulating Shares class of the State Street EUR Liquidity LVNAV Fund launched on 18 October 2022, therefore there is no comparative.

** The Investment Shares class of the State Street EUR Liquidity LVNAV Fund launched on 24 November 2022, therefore there is no comparative.

*** The distributing Share Classes of the State Street EUR Liquidity LVNAV Fund were subject to a deconversion and reverted to a stable NAV of €1.00 on 21 October 2022.

**** The Select Stable Shares class of the State Street EUR Liquidity LVNAV Fund launched on 27 January 2023, therefore there is no comparative.

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2023 (*continued*)

State Street EUR Liquidity Standard VNAV Fund

	GLOBAL SECURITIES LENDING SHARES	Z SHARES	INSTITUTIONAL SHARES
Redeemable Participating Shares in issue at beginning of the financial year	20,001	269,212	2,981
Redeemable Participating Shares issued	-	75,290	-
Redeemable Participating Shares redeemed	-	(76,642)	-
Redeemable Participating Shares in issue at end of the financial year	20,001	267,860	2,981
Proportionate NAV for redeemable participating Shareholders	€20,597,478	€273,013,982	€3,023,826
NAV per redeemable participating share			
2023	€1,029.82	€1,019.24	€1,014.37
2022	€995.89	€985.75	€982.02
2021	€996.94	€986.90	€984.14

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (continued)

For the financial year ending 31 December 2023 (continued)

State Street USD Treasury Liquidity Fund

	INSTITUTIONAL SHARES	INVESTMENT SHARES	PREMIER SHARES	DISTRIBUTOR SHARES
Redeemable Participating Shares in issue at beginning of the financial year	210,252,261	101,317	197,474,136	935,741,415
Redeemable Participating Shares issued	1,085,175,946	24,089,602	1,000,591,676	14,478,010,843
Redeemable Participating Shares redeemed	(1,008,254,428)	(24,005,246)	(1,076,253,679)	(13,379,369,725)
Redeemable Participating Shares in issue at end of the financial year	287,173,779	185,673	121,812,133	2,034,382,533
Proportionate NAV for redeemable participating Shareholders	\$287,173,742	\$185,673	\$121,812,291	\$2,034,382,311
NAV per redeemable participating share				
2023	\$1.00	\$1.00	\$1.00	\$1.00
2022	\$1.00	\$1.00	\$1.00	\$1.00
2021	\$1.00	-*	\$1.00	\$1.00

* The Investment Shares class of the State Street USD Treasury Liquidity Fund launched on 5 May 2022.

Total Net Assets of the Fund	State Street USD Liquidity LVNAV Fund	State Street GBP Liquidity LVNAV Fund	State Street EUR Liquidity LVNAV Fund	State Street EUR Liquidity Standard VNAV Fund	State Street USD Treasury Liquidity Fund
2023	\$29,860,129,239	£5,110,834,022	€6,984,410,026	€296,635,286	\$2,443,554,017
2022	\$19,144,533,907	£3,909,170,050	€6,735,906,569	€288,222,909	\$1,343,569,029
2021	\$17,154,684,439	£3,815,061,160	€6,415,678,257	€477,934,775	\$1,068,129,612

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2022

State Street USD Liquidity LVNAV Fund

	INSTITUTIONAL SHARES	GLOBAL SECURITIES LENDING SHARES	INSTITUTIONAL ACCUMULATING SHARES	S2 SHARES	S3 SHARES	Z ACCUMULATING SHARES
Redeemable Participating Shares in issue at beginning of the financial year	5,801,001,670	158,647,084	67,362,451	187,142,593	1,125,400,235	14,993,294
Redeemable Participating Shares issued	56,133,325,861	2,061,141,485	349,015,270	8,727,095,479	6,829,475,318	10,877,135
Redeemable Participating Shares redeemed	(57,577,639,507)	(2,029,194,196)	(329,122,190)	(8,711,434,240)	(7,535,141,128)	(18,299,450)
Redeemable Participating Shares in issue at end of the financial year	4,356,688,024	190,594,373	87,255,531	202,803,832	419,734,425	7,570,979
Proportionate NAV for redeemable participating Shareholders	\$4,357,199,817	\$190,700,414	\$1,004,944,275	\$202,655,745	\$419,782,062	\$88,516,971

State Street USD Liquidity LVNAV Fund (*continued*)

	Z SHARES	PREMIER SHARES	SELECT SHARES	DISTRIBUTOR SHARES	UOB SHARES	INVESTMENT SHARES
Redeemable Participating Shares in issue at beginning of the financial year	116,337,434	5,736,747,011	433,382,185	1,761,216,959	56,463,556	100,469
Redeemable Participating Shares issued	54,221,736	73,683,557,113	5,736,287,143	23,331,024,031	136,432,356	233,558,320
Redeemable Participating Shares redeemed	(148,784,319)	(70,141,521,399)	(5,846,348,581)	(22,571,631,395)	(91,466,958)	(198,763,846)
Redeemable Participating Shares in issue at end of the financial year	21,774,851	9,278,782,725	323,320,747	2,520,609,595	101,428,954	34,894,943
Proportionate NAV for redeemable participating Shareholders	\$21,767,255	\$9,280,043,892	\$323,418,538	\$2,520,940,111	\$101,437,010	\$34,911,489

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2022 (*continued*)

State Street USD Liquidity LVNAV Fund (*continued*)

	PREMIER ACCUMULATING SHARES
Redeemable Participating Shares in issue at beginning of the financial year	84,410,000
Redeemable Participating Shares issued	790,171,000
Redeemable Participating Shares redeemed	(815,811,000)
Redeemable Participating Shares in issue at end of the financial year	58,770,000
Proportionate NAV for redeemable participating Shareholders	\$598,216,328

State Street GBP Liquidity LVNAV Fund

	INSTITUTIONAL SHARES	INSTITUTIONAL ACCUMULATING SHARES	S2 SHARES	S3 SHARES	Z ACCUMULATING SHARES	Z SHARES
Redeemable Participating Shares in issue at beginning of the financial year	237,894,118	35,523,143	193,635,169	71,554,636	7,672,858	1,459,107,358
Redeemable Participating Shares issued	4,662,708,071	181,944,469	619,525,222	152,334,227	1,646,865	3,002,402,447
Redeemable Participating Shares redeemed	(4,609,520,216)	(213,365,324)	(794,982,927)	(150,000,000)	(2,242,396)	(3,149,685,820)
Redeemable Participating Shares in issue at end of the financial year	291,081,973	4,102,288	18,177,464	73,888,863	7,077,327	1,311,823,985
Proportionate NAV for redeemable participating Shareholders	£290,915,625	£47,497,800	£18,103,132	£73,834,079	£83,073,651	£1,311,460,990

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2022 (*continued*)

State Street GBP Liquidity LVNAV Fund (*continued*)

	PREMIER SHARES	SELECT SHARES	DISTRIBUTOR SHARES	INVESTMENT SHARES*
Redeemable Participating Shares in issue at beginning of the financial year	605,313,887	55,028,905	697,728,506	-
Redeemable Participating Shares issued	7,319,107,367	663,973,244	10,875,226,843	547,998
Redeemable Participating Shares redeemed	(6,901,376,924)	(657,216,506)	(10,573,153,700)	(300,000)
Redeemable Participating Shares in issue at end of the financial year	1,023,044,330	61,785,643	999,801,649	247,998
Proportionate NAV for redeemable participating Shareholders	£1,022,701,831	£61,765,921	£999,568,971	£248,050

* The Investment Shares class of the State Street GBP Liquidity LVNAV Fund launched on 7 November 2022.

State Street EUR Liquidity LVNAV Fund

	INSTITUTIONAL SHARES	GLOBAL SECURITIES LENDING SHARES	INSTITUTIONAL ACCUMULATING SHARES	S2 SHARES	Z ACCUMULATING SHARES	Z SHARES
Redeemable Participating Shares in issue at beginning of the financial year	560,990	172,723	598,074	88,119	145,009	2,154,851
Redeemable Participating Shares issued	1,983,663,374	1,330,197,561	2,161,402	1,355,030	258,318	3,314,329,585
Redeemable Participating Shares redeemed	(1,406,050,537)	(973,470,003)	(2,234,016)	(421,207)	(321,315)	(938,944,226)
Redeemable Participating Shares in issue at end of the financial year	578,173,827	356,900,281	525,460	1,021,942	82,012	2,377,540,210
Proportionate NAV for redeemable participating Shareholders	€578,174,543	€356,894,876	€516,133,977	€1,021,951	€80,805,069	€2,377,544,388

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2022 (*continued*)

State Street EUR Liquidity LVNAV Fund (*continued*)

	PREMIER SHARES	DISTRIBUTOR SHARES	PREMIER ACCUMULATING SHARES*	INVESTMENT SHARES**
Redeemable Participating Shares in issue at beginning of the financial year	2,156,181	644,566	-	-
Redeemable Participating Shares issued	3,330,074,498	2,983,033,914	651,985	350,000
Redeemable Participating Shares redeemed	(1,471,713,403)	(2,217,199,231)	(454,498)	-
Redeemable Participating Shares in issue at end of the financial year	1,860,517,276	766,479,249	197,487	350,000
Proportionate NAV for redeemable participating Shareholders	€1,860,522,598	€766,462,607	€197,996,550	€350,010

* The Premier Accumulating Shares class of the State Street EUR Liquidity LVNAV Fund launched on 18 October 2022

** The Investment Shares class of the State Street EUR Liquidity LVNAV Fund launched on 24 November 2022.

State Street EUR Liquidity Standard VNAV Fund

	GLOBAL SECURITIES LENDING SHARES	Z SHARES	INSTITUTIONAL SHARES
Redeemable Participating Shares in issue at beginning of the financial year	120,005	360,081	2,981
Redeemable Participating Shares issued	-	100,410	-
Redeemable Participating Shares redeemed	(100,004)	(191,279)	-
Redeemable Participating Shares in issue at end of the financial year	20,001	269,212	2,981
Proportionate NAV for redeemable participating Shareholders	€19,918,746	€265,376,761	€2,927,402

Notes to the financial statements

for the financial year ended 31 December 2023 (continued)

7. Share Capital (*continued*)

For the financial year ending 31 December 2022 (*continued*)

State Street USD Treasury Liquidity Fund

	INSTITUTIONAL SHARES	INVESTMENT SHARES*	PREMIER SHARES	SELECT SHARES**	DISTRIBUTOR SHARES
Redeemable Participating Shares in issue at beginning of the financial year	116,892,222	-	249,068,714	-	702,168,691
Redeemable Participating Shares issued	398,278,272	101,317	450,497,175	114,131,822	11,710,933,134
Redeemable Participating Shares redeemed	(304,918,233)	-	(502,091,753)	(114,131,822)	(11,477,360,410)
Redeemable Participating Shares in issue at end of the financial year	210,252,261	101,317	197,474,136	-	935,741,415
Proportionate NAV for redeemable participating Shareholders	\$210,252,224	\$101,317	\$197,474,287	-	\$935,741,201

* The Investment Shares class of the State Street USD Treasury Liquidity Fund launched on 5 May 2022.

** The Select Shares class of the State Street USD Treasury Liquidity Fund relaunched on 9 June 2022 and became dormant on 29 July 2022.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

8. Transaction Costs

As disclosed in Note 1, transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of a financial asset or liability.

Disclosed below are the Funds that incurred in transaction costs paid to the Depositary during the financial year ended 31 December 2023 and 31 December 2022:

Fund	2023	2022
State Street USD Liquidity LVNAV Fund	USD 43,956	USD 34,129
State Street GBP Liquidity LVNAV Fund	GBP 236,626	GBP 230,811
State Street EUR Liquidity LVNAV Fund	EUR 177,562	EUR 199,422
State Street EUR Liquidity Standard VNAV Fund	EUR 15,893	EUR 21,605

State Street USD Treasury Liquidity Fund did not incur any transaction costs paid to the Depositary during the financial year ended 31 December 2023 and 31 December 2022.

9. Fees

Management Company fee waivers have been applied to a number of share classes on the Funds as described in further detail below.

The Management Company has voluntarily agreed to waive such portion of its fees as is necessary to ensure that the total expense ratio attributable to the classes of Shares of the Funds shall not exceed the below rate.

This undertaking shall continue in force at the sole discretion of the Management Company. The Management Company may from time to time elect to decrease or increase the below rates by notice to the Company, and the Company will notify in advance the Shareholders of the relevant Shares if the above rates are increased.

Class	% of average daily NAV
Global Securities Lending Shares	0.04%
Institutional Accumulating Shares	0.15%
Institutional Shares	0.15%
S2 Shares	0.15%
S3 Shares	0.10%
Z Accumulating Shares	0.05%
Z Shares	0.05%
Premier Shares	0.10%
Select Shares	0.12%
Distributor Shares	0.20%
UOB Shares	0.12%
Investment Shares	0.45%
Premier Accumulating Shares	0.10%

During the financial year ended 31 December 2023 none of the share classes on the Funds exceeded the expense limits as set out above therefore no waiver of Investment Manager fees applied. During the financial year ended 31 December 2022 a number of the share classes on the Funds exceeded the expense limits as set out above, therefore waivers of Management Company fees applied with the exception of the State Street EUR Liquidity Standard VNAV Fund, as detailed in Note 3.

The total expense ratios attributable to each class of Shares of the Fund and as set out above, include, but are not limited to, the fees of the Management Company or any sub-investment manager, investment advisor or other delegate appointed by it in respect of the Funds, the fees of the Administrator, the fees of the Depositary, and any distribution fees not covered by the subscription fee and all of the Funds' expenses and its due proportion of any expenses allocated to it. The out-of-pocket expenses of the Management Company, any sub-investment manager, any investment advisor, the Depositary and the Administrator shall be borne by the Funds. Such expenses shall be at normal commercial rates.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

9. Fees (*continued*)

Until 1 January 2023 the Management Company has agreed to waive some or all of its management fee with respect to the Funds to prevent the yields of the Funds falling below zero. The waiver was applied to selected share classes. As of 1 January 2023, the Investment Manager was no longer voluntarily waiving any of its management fee to prevent net yields falling below zero.

The Directors shall be entitled to a fee by way of remuneration for their services. Refer to Note 11 for details of Directors' fees during the financial year.

10. Taxation

Under current law and practice, the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended. On that basis, it is not chargeable to Irish tax on its income or gains.

However, Irish tax may arise on the happening of a "chargeable event". A chargeable event includes any distribution payments to shareholders or any encashment, redemption, cancellation or transfer of shares and the holding of shares at the end of each eight year period beginning with the acquisition of such shares. No Irish tax will arise on the Company in respect of chargeable events in respect of:

- (a) a Shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Company and the Company is not in possession of any information which would reasonably suggest that the information contained therein is no longer materially correct or the Company has been authorised by the Irish Revenue Commissioners to make gross payments in the absence of appropriate declarations; or
- (b) certain exempted Irish tax resident Shareholders (as defined in Section 739D) who have provided the Company with the necessary signed statutory declarations.

Dividends, interest and capital gains (if any) received on investments made by the Company may be subject to withholding taxes imposed by the country from which the investment income/gains are received and such taxes may not be recoverable by the Company or its Shareholders.

The Minimum Tax Directive provides for a European Union wide implementation of the Organisation for Economic Cooperation and Development ("OECD") Inclusive Framework on Base Erosion Profit Shifting ("BEPS") Pillar Two rules. The Pillar Two legislation was enacted in Ireland and is effective for the financial year beginning 01 January 2024. The Company meets the definition of an investment entity under BEPS Pillar Two rules, and the clause within it that seeks to protect the tax neutrality of investment funds. This excludes the Company from quantitative disclosures under BEPS Pillar Two requirement along with Qualified Domestic Minimum Top-up Tax ("QDMTT") requirement.

11. Related Party Transactions

In the opinion of the Directors, the Management Company, Investment Manager, Sub-Investment Manager, Global Distributor, Sub-Distributor, Administrator, Registrar, Transfer Agent and Depositary are all related parties under International Accounting Standard 24 ("IAS 24") "Related Party Transactions". All transactions with related parties were entered into in the normal course of business.

Investment Manager, Management Company and Global Distributor	State Street Global Advisors Europe Limited
Administrator/Registrar/Transfer Agent	State Street Fund Services (Ireland) Limited
Depositary	State Street Custodial Services (Ireland) Limited
Sub-Investment Managers	State Street Global Advisors Trust Company, State Street Global Advisors Limited
Board of Directors	Tom Finlay (resigned 29 September 2023), Barbara Healy, Patrick J. Riley (resigned 16 March 2023), Rebecca Bridger, Tom Coghlan (appointed 29 August 2023)
Board of Directors of the Management Company	Nigel Wightman, Ann Prendergast, Eric Linnane, Scott Sanderson, Margaret Cullen, Patrick Mulvihill and Marie-Anne Heeren

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

11. Related Party Transactions (*continued*)

Ann Prendergast is an Executive Vice President and Head of the Europe, Middle East and Africa (EMEA) region for State Street Global Advisors (SSGA).

Patrick J. Riley, up until his resignation on 16 March 2023, was a non-executive member of the Board of Trustees of the State Street Global Advisors mutual funds complex in the United States.

Rebecca Bridger is a qualified solicitor (non-practising) who works as a Managing Director of the EMEA Funds Management Team for State Street Global Advisors.

Eric Linnane is a Managing Director and Head of State Street Global Advisors Europe Investment Operations.

Scott Sanderson is Chief Financial Officer for State Street Global Advisors EMEA.

Marie-Anne Heeren is a Senior Managing Director, Head of the Institutional client group for Europe, Branch Manager for State Street Global Advisors Europe Limited's Belgian Branch.

Transactions with Entities with Significant Influence

Management Company fees net of fees waived for the financial year were GBP 28,109,724 (31 December 2022: GBP 21,241,589) and the amount payable at the financial year end was GBP 3,454,113 (31 December 2022: GBP 1,992,588). Please refer to Note 9 for details of gross Management Company fees and fees waived for the financial year ended 31 December 2023.

Distributor fees for the financial year were GBP 2,513,457 (31 December 2022: GBP 2,226,818) and the amount payable at the financial year end was GBP Nil (31 December 2022: GBP Nil).

Transactions with Key Management Personnel

The Directors fees for the independent Directors during the financial year were GBP 83,160 (31 December 2022: GBP 103,709), the amount payable to the Directors at financial year end was GBP 12,216 (31 December 2022: GBP 9,340).

Cross Holdings

State Street EUR Liquidity Standard VNAV Fund held 12,347,206 shares with fair value of EUR 12,347,206 in State Street EUR Liquidity LVNAV Fund (31 December 2022: 11,613,893 shares with fair value of EUR 11,613,893) at the financial year end.

The movement of Cross Holdings for the financial year ended 31 December 2023 and 31 December 2022 were:

31 December 2023	Cross-holdings eliminations EUR	Converted to GBP
Opening market value	11,613,893	10,304,196
Issue of shares	45,451,800	39,524,968
Redemptions of shares	(45,092,800)	(39,212,781)
Realised gain	356,199	309,751
Movement in Unrealised gain	18,114	15,752
Notional exchange adjustment	-	(242,681)
Closing market value	<u>12,347,206</u>	<u>10,699,205</u>

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

11. Related Party Transactions (*continued*)

Cross Holdings (*continued*)

31 December 2022	Cross-holdings eliminations EUR	Converted to GBP
Opening market value	14,240,624	11,956,464
Issue of shares	81,319,634	69,495,363
Redemptions of shares	(83,900,593)	(71,701,038)
Realised (loss)	(79,009)	(67,521)
Movement in Unrealised gain	33,237	28,404
Notional exchange adjustment	-	592,524
Closing market value	11,613,893	10,304,196

The impact of the cross investment transaction has been eliminated from the total column for the Company in the Statement of Financial Position, Statement of Comprehensive Income and Statement of Changes in Net Assets Attributable to Redeemable Participating Shareholders.

Significant Concentrations of Shareholders

The Funds may have a risk of concentration of Shareholders holding a significant percentage of the shares outstanding in the Funds. Investment activities of these Shareholders could have a material impact on the Funds.

As at 31 December 2023, the State Street EUR Liquidity Standard VNAV Fund had one Shareholder with a shareholding of 90.13% (31 December 2022: one Shareholder with a shareholding of 87.47%).

As at 31 December 2023, the State Street EUR Liquidity LVNAV Fund had one Shareholder with a shareholding of 20.12% (31 December 2022: nil Shareholder).

As at 31 December 2023, the State Street USD Treasury Liquidity Fund had nil Shareholder (31 December 2022: one Shareholder with shareholdings of 27.58%).

As at 31 December 2023, the State Street GBP Liquidity LVNAV Fund had one Shareholder with a shareholding of 23.54% (31 December 2022: one Shareholder with a shareholding of 25.29%).

The remaining Funds have no concentration of Shareholders as at 31 December 2023 or 31 December 2022.

Transactions with Other Related Parties

State Street Global Advisors Limited is a wholly-owned subsidiary of State Street Global Advisors Holdings Inc., whose ultimate parent entity is State Street Corporation. The Depositary and Administrator are ultimately owned by State Street Corporation.

During the financial year, State Street Custodial Services (Ireland) Limited and State Street Fund Services (Ireland) Limited fees earned were GBP 6,374,560 (31 December 2022: GBP 3,321,202) and the amount payable at the financial year end was GBP 2,094,415 (31 December 2022: GBP Nil).

During the financial year companies related to the Depositary were also selected by the Investment Manager on behalf of the Company to:

- execute foreign currency spot transactions
- accept deposits, and
- act as counterparty for OTC derivative transactions.

The following Funds are related parties because their Investment Manager is State Street Global Advisors Europe Limited as at 31 December 2023 and 31 December 2022:

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

11. Related Party Transactions (*continued*)

Transactions with Other Related Parties (*continued*)

Fund	Shareholding	% of Fund Holdings 2023	% of Fund Holdings 2022
State Street EUR Liquidity LVNAV Fund	State Street EUR Liquidity Standard VNAV Fund	0.215	0.196
State Street EUR Liquidity LVNAV Fund	State Street Global Advisors Lux SICAV State Street Europe Value Spotlight Fund	0.001	0.0003
State Street EUR Liquidity LVNAV Fund	State Street Global Advisors Lux SICAV State Street Eurozone Value Spotlight	0.019	0.0005
State Street EUR Liquidity LVNAV Fund	State Street IUT Balanced Fund	0.0004	0.0005
State Street EUR Liquidity LVNAV Fund	State Street IUT Diversified Alternatives Fund	0.00000001	0.0002
State Street EUR Liquidity LVNAV Fund	State Street IUT Euro Liquidity Fund	2.248	7.932
State Street EUR Liquidity LVNAV Fund	Windwise Property Unit Trust	0.257	0.756
State Street EUR Liquidity Standard VNAV Fund	State Street IUT Active Ethically Managed Fund	1.064	3.911
State Street EUR Liquidity Standard VNAV Fund	State Street IUT Euro Ultra Short Bond Fund	90.128	87.468
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Conventional Gilt 2040 Collateral	0.00003	0.00001
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Conventional Gilt 2049 Collateral	0.0003	0.0001
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Conventional Gilt 2049 Fund	0.003	0.003
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Conventional Gilt 2060 Collateral	0.00000002	-
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Conventional Gilt 2060 Fund	0.012	0.006
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Conventional Gilt 2068 Collateral	0.0001	0.00001
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Conventional Gilt 2068 Fund	0.004	0.005
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Index Linked Gilt 2022 Collateral	-	0.00000004
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Index Linked Gilt 2032 Collateral	-	0.00002
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Index Linked Gilt 2032 Fund	0.003	0.002
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Index Linked Gilt 2040 Fund	0.016	0.003
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Index Linked Gilt 2042 Collateral	0.000002	0.002
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Index Linked Gilt 2042 Fund	0.004	0.001
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Index Linked Gilt 2055 Collateral	0.000003	0.000004
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Index Linked Gilt 2055 Fund	0.001	0.002
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Index Linked Gilt 2062 Collateral	-	0.00003

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

11. Related Party Transactions (*continued*)

Transactions with Other Related Parties (*continued*)

Fund	Shareholding	% of Fund Holdings 2023	% of Fund Holdings 2022
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Index Linked Gilt 2062 Fund	0.001	0.001
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Index Linked Gilt 2068 Collateral	0.000002	0.000003
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged Index Linked Gilt 2068 Fund	0.0004	0.001
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged UK Exposure Collateral	-	0.209
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged UK Exposure Fund	-	1.067
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged UK Inflation Rate Swap 2025 Fund	0.118	0.201
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged UK Inflation Rate Swap 2035 Fund	-	0.133
State Street GBP Liquidity LVNAV Fund	SSGA LDI Leveraged UK Inflation Rate Swap 2045 Fund	0.076	0.147
State Street GBP Liquidity LVNAV Fund	SSGA LDI UK Real Rate Swap 2045 Fund	0.0001	0.0002
State Street GBP Liquidity LVNAV Fund	State Street Target Leverage Cash Fund	0.078	0.904
State Street GBP Liquidity LVNAV Fund	State Street Target Leverage Nominal Long LDI Fund	-	0.134
State Street GBP Liquidity LVNAV Fund	State Street Target Leverage Nominal Long LDI Fund Collateral	0.0001	0.00003
State Street GBP Liquidity LVNAV Fund	State Street Target Leverage Nominal Short LDI Fund	0.006	0.16
State Street GBP Liquidity LVNAV Fund	State Street Target Leverage Real Long Duration LDI Fund	-	0.037
State Street GBP Liquidity LVNAV Fund	State Street Target Leverage Real Long Duration LDI Fund Collateral	0.0001	0.007
State Street GBP Liquidity LVNAV Fund	State Street Target Leverage Real Short Duration LDI Fund Collateral	0.0003	-
State Street GBP Liquidity LVNAV Fund	State Street Target Leverage Real Short LDI Fund	0.016	0.112
State Street GBP Liquidity LVNAV Fund	State Street Target Leverage Real Short LDI Fund Collateral	0.0001	0.0003
State Street USD Liquidity LVNAV Fund	State Street Global Advisors Cayman	0.004	0.001
State Street USD Liquidity LVNAV Fund	State Street Global Advisors Lux SICAV State Street Asia Pac Value Spotlight Fund	0.00003	0.00003
State Street USD Liquidity LVNAV Fund	State Street Global Advisors Lux SICAV State Street Global Value Spotlight Fund	0.00003	0.006
State Street USD Liquidity LVNAV Fund	State Street Global Advisors Lux SICAV State Street US Value Spotlight Fund	0.001	0.001
State Street USD Liquidity LVNAV Fund	State Street IUT Global Ethical Value Equity Fund	0.0001	0.054

12. Soft Commission Arrangements and Directed Brokerage

The Company has not entered into any soft commission arrangements and no direct brokerage services were utilised during the financial year ended 31 December 2023 or 31 December 2022.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments

In accordance with IFRS this note details the way in which the Company manages risks associated with the use of financial instruments.

General risk management process:

As an investment company, the management of financial instruments is fundamental to the management of the Company's business. The Investment Manager is responsible, subject to the overall supervision and control of the Board, for managing the assets and investments of the Funds of the Company in accordance with the investment objectives and guidelines approved by the Board and policies set forth in the Prospectus and the regulations.

An independent Investment Risk Management team provides support to the Investment Manager in calculating, monitoring and reviewing risk exposures.

Risk can be separated into the following components: market risk, credit risk and liquidity risk. Each type of risk is discussed in turn and qualitative and quantitative analyses are provided where relevant to give the reader an understanding of the risk management methods used by the Investment Manager and the Board.

There have been no major changes in the investment management process since the previous financial year for the Funds. Exposures remained broadly consistent during 2023. The Funds' liquidity and counterparty risk exposure remained of uppermost importance.

Global Exposure

Per the UCITS Regulations, and as part of the risk management and reporting requirements, the Funds must be monitored and measured in accordance with the regulatory requirements. In accordance with the regulatory requirements, global exposure can be calculated in two ways, either:

- i) the Commitment Approach that calculates the incremental exposure generated by the instruments held in the Funds; or
- ii) Value at Risk (the "VaR"), where complex investment strategies are used. The VaR measure estimates the potential loss of the portfolio over a pre-defined period of time given a specified confidence level. The VaR methodology is a statistical measurement that produces a single aggregate result for the overall portfolio, taking into consideration the market volatilities of all the markets and assets as well as their correlations allowing for offsetting across different assets and markets.

The Funds use the Commitment Approach to measure global exposure.

a) Market Risk

This is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in market prices. Market risk for the Funds includes interest rate risk, credit spread risk, currency risk and price risk. The Company's strategy on the management of each of these risks is driven by the Company's investment objective, as stated in the Prospectus.

The LVNAV MMFs seek to maintain a high level of liquidity and preserve capital and stability of principal expressed in the Fund's functional currency. The Public debt MMFs seek to maintain a high level of liquidity, preserve capital and provide a return in line with US Treasury, Euro Government or UK Government money market rates. Consistent with these objectives, the LVNAV MMFs and the Public debt MMFs also seek to earn current income.

The Standard VNAV MMFs seek to achieve a return in excess of money markets over a rolling 3 year period by investing in a diversified portfolio of investment grade debt and debt related instruments.

Each Fund's market risk is managed on a daily basis by the Investment Manager in accordance with appropriate policies and procedures in place. The Investment Manager does not currently use derivative instruments to hedge the investment portfolio against market risk.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

a) Market Risk (*continued*)

Interest rate risk

Funds that hold fixed interest rate debt securities and cash and bank balances, including bank overdrafts, are exposed to interest rate risk so the value of these positions may fluctuate as a result of changes in market interest rates. Funds that hold floating interest rate debt are also exposed to interest rate risk. Interest rates affect the price of a floating rate security, but the extent of this exposure is usually less than for a fixed rate note, however, as the periodic and regular (generally every three-months or less) coupon reset mechanism implies that the coupon rate, and hence the cash flow of the security, is reset to reflect prevailing market interest rates (but not other risk factors such as credit quality) every period. By the same token, there is interest rate risk in the cash flows generated by a floating rate security, since the coupon to be paid changes every reset period, creating fluctuations in future cash flows, as future interest rates are not known. The Funds hold both types of securities.

Exhibit 1

The following tables show the interest rate profile of the Funds' financial assets and liabilities at 31 December 2023 with comparative figures for 31 December 2022. All instruments with rate sensitivities are monitored to ensure there are no unintentional or excessive rate exposures relative to the Funds' particular investment objective. The Investment Manager monitors the Funds' overall interest rate sensitivity on a daily basis, and the Board reviews it on a quarterly basis.

The interest rate profile of each Fund's financial assets and liabilities at 31 December 2023 was as follows:

State Street USD Liquidity LVNAV Fund

	Up to 3 months USD	3 – 6 months USD	6 – 12 months USD	Over 12 months USD	Non- Interest bearing USD	Total USD
Cash and bank balances	448,829,493	-	-	-	-	448,829,493
Transferable Securities	19,926,184,867	5,032,686,052	3,135,155,710	-	-	28,094,026,629
Other assets	-	-	-	-	1,931,248,064	1,931,248,064
Total Assets	20,375,014,360	5,032,686,052	3,135,155,710	-	1,931,248,064	30,474,104,186
Other liabilities	-	-	-	-	(613,974,947)	(613,974,947)
Total Liabilities	-	-	-	-	(613,974,947)	(613,974,947)
Total Interest Gap	20,375,014,360	5,032,686,052	3,135,155,710	-		

Financial assets at fair value include USD 5,911,052,083 of floating rate securities.

Effective Interest Rate

Transferable Securities 5.54%

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

a) Market Risk (*continued*)

State Street GBP Liquidity LVNAV Fund

	Up to 3 months GBP	3 – 6 months GBP	6 – 12 months GBP	Over 12 months GBP	Non- Interest bearing GBP	Total GBP
Cash and bank balances	181,165,429	-	-	-	-	181,165,429
Transferable Securities	3,504,433,643	1,069,722,486	388,078,788	-	-	4,962,234,917
Other assets	-	-	-	-	11,672,915	11,672,915
Total Assets	3,685,599,072	1,069,722,486	388,078,788	-	11,672,915	5,155,073,261
Other liabilities	-	-	-	-	(44,239,239)	(44,239,239)
Total Liabilities	-	-	-	-	(44,239,239)	(44,239,239)
Total Interest Gap	3,685,599,072	1,069,722,486	388,078,788	-		

Financial assets at fair value include GBP 806,225,399 of floating rate securities.

Effective Interest Rate

Transferable Securities 5.37%

State Street EUR Liquidity LVNAV Fund

	Up to 3 months EUR	3 – 6 months EUR	6 – 12 months EUR	Over 12 months EUR	Non- Interest bearing EUR	Total EUR
Cash and bank balances	280,000,172	-	-	-	-	280,000,172
Transferable Securities	5,449,382,857	808,497,497	854,230,374	-	-	7,112,110,728
Other assets	-	-	-	-	14,390,614	14,390,614
Total Assets	5,729,383,029	808,497,497	854,230,374	-	14,390,614	7,406,501,514
Other liabilities	-	-	-	-	(422,091,488)	(422,091,488)
Total Liabilities	-	-	-	-	(422,091,488)	(422,091,488)
Total Interest Gap	5,729,383,029	808,497,497	854,230,374	-		

Financial assets at fair value include EUR 868,149,207 of floating rate securities.

Effective Interest Rate

Transferable Securities 3.94%

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

a) Market Risk (*continued*)

State Street EUR Liquidity Standard VNAV Fund

	Up to 3 months EUR	3 – 6 months EUR	6 – 12 months EUR	Over 12 months EUR	Non- Interest bearing EUR	Total EUR
Cash and bank balances	253	-	-	-	-	253
Collective Investment Schemes	-	-	-	-	12,347,206	12,347,206
Transferable Securities	168,684,085	61,392,200	43,733,722	10,023,799	-	283,833,806
Other assets	-	-	-	-	457,186	457,186
Total Assets	168,684,338	61,392,200	43,733,722	10,023,799	12,804,392	296,638,451
Other liabilities	-	-	-	-	(3,165)	(3,165)
Total Liabilities	-	-	-	-	(3,165)	(3,165)
Total Interest Gap	168,684,338	61,392,200	43,733,722	10,023,799		

Financial assets at fair value include EUR 25,054,050 of floating rate securities.

Effective Interest Rate

Transferable Securities 4.07%

State Street USD Treasury Liquidity Fund

	Up to 3 months USD	3 – 6 months USD	6 – 12 months USD	Over 12 months USD	Non- Interest bearing USD	Total USD
Cash and bank balances	154,733,684	-	-	-	-	154,733,684
Transferable Securities	1,863,860,895	410,832,008	128,160,098	-	-	2,402,853,001
Other assets	-	-	-	-	1,403,173	1,403,173
Total Assets	2,018,594,579	410,832,008	128,160,098	-	1,403,173	2,558,989,858
Other liabilities	-	-	-	-	(115,435,841)	(115,435,841)
Total Liabilities	-	-	-	-	(115,435,841)	(115,435,841)
Total Interest Gap	2,018,594,579	410,832,008	128,160,098	-		

Financial assets at fair value include USD 64,233,221 of floating rate securities.

Effective Interest Rate

Transferable Securities 5.27%

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

a) Market Risk (*continued*)

The interest rate profile of each Fund's financial assets and liabilities at 31 December 2022 was as follows:

State Street USD Liquidity LVNAV Fund

	Up to 3 months USD	3 – 6 months USD	6 – 12 months USD	Over 12 months USD	Non- Interest bearing USD	Total USD
Cash and bank balances	597,572,083	-	-	-	-	597,572,083
Transferable Securities	13,520,855,031	3,697,440,018	1,062,719,371	-	-	18,281,014,420
Other assets	-	-	-	-	286,494,600	286,494,600
Total Assets	14,118,427,114	3,697,440,018	1,062,719,371	-	286,494,600	19,165,081,103
Other liabilities	-	-	-	-	(20,547,196)	(20,547,196)
Total Liabilities	-	-	-	-	(20,547,196)	(20,547,196)
Total Interest Gap	14,118,427,114	3,697,440,018	1,062,719,371	-		

Financial assets at fair value include USD 20,030,450 of floating rate securities.

Effective Interest Rate

Transferable Securities 4.56%

State Street GBP Liquidity LVNAV Fund

	Up to 3 months GBP	3 – 6 months GBP	6 – 12 months GBP	Over 12 months GBP	Non- Interest bearing GBP	Total GBP
Cash and bank balances	189	-	-	-	-	189
Transferable Securities	3,169,788,252	498,112,001	247,226,632	-	-	3,915,126,885
Other assets	-	-	-	-	5,363,427	5,363,427
Total Assets	3,169,788,441	498,112,001	247,226,632	-	5,363,427	3,920,490,501
Other liabilities	-	-	-	-	(11,320,451)	(11,320,451)
Total Liabilities	-	-	-	-	(11,320,451)	(11,320,451)
Total Interest Gap	3,169,788,441	498,112,001	247,226,632	-		

Financial assets at fair value include GBP 624,949,950 of floating rate securities.

Effective Interest Rate

Transferable Securities 3.23%

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

a) Market Risk (*continued*)

State Street EUR Liquidity LVNAV Fund

	Up to 3 months EUR	3 – 6 months EUR	6 – 12 months EUR	Over 12 months EUR	Non- Interest bearing EUR	Total EUR
Cash and bank balances	-	-	-	-	-	-
Transferable Securities	5,911,127,516	292,026,363	531,248,232	-	-	6,734,402,111
Other assets	-	-	-	-	3,239,171	3,239,171
Total Assets	5,911,127,516	292,026,363	531,248,232	-	3,239,171	6,737,641,282
Bank overdraft	(51,655)	-	-	-	-	(51,655)
Other liabilities	-	-	-	-	(1,683,058)	(1,683,058)
Total Liabilities	(51,655)	-	-	-	(1,683,058)	(1,734,713)
Total Interest Gap	5,911,075,861	292,026,363	531,248,232	-		

Financial assets at fair value include EUR 854,609,879 of floating rate securities.

Effective Interest Rate

Transferable Securities 1.63%

State Street EUR Liquidity Standard VNAV Fund

	Up to 3 months EUR	3 – 6 months EUR	6 – 12 months EUR	Over 12 months EUR	Non- Interest bearing EUR	Total EUR
Cash and bank balances	-	-	-	-	-	-
Collective Investment Schemes	-	-	-	-	11,613,893	11,613,893
Transferable Securities	219,473,687	24,816,748	21,803,903	10,080,100	-	276,174,438
Other assets	-	-	-	-	438,066	438,066
Total Assets	219,473,687	24,816,748	21,803,903	10,080,100	12,051,959	288,226,397
Bank overdraft	(323)	-	-	-	-	(323)
Other liabilities	-	-	-	-	(3,165)	(3,165)
Total Liabilities	(323)	-	-	-	(3,165)	(3,488)
Total Interest Gap	219,473,364	24,816,748	21,803,903	10,080,100		

Financial assets at fair value include EUR 20,081,122 of floating rate securities.

Effective Interest Rate

Transferable Securities 1.59%

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

a) Market Risk (*continued*)

State Street USD Treasury Liquidity Fund

	Up to 3 months USD	3 – 6 months USD	6 – 12 months USD	Over 12 months USD	Non- Interest bearing USD	Total USD
Cash and bank balances	129,328,711	-	-	-	-	129,328,711
Transferable Securities	1,205,033,270	9,921,250	-	-	-	1,214,954,520
Other assets	-	-	-	-	632,896	632,896
Total Assets	1,334,361,981	9,921,250	-	-	632,896	1,344,916,127
Other liabilities	-	-	-	-	(1,347,098)	(1,347,098)
Total Liabilities	-	-	-	-	(1,347,098)	(1,347,098)
Total Interest Gap	1,334,361,981	9,921,250	-	-		

There were no floating rate transferable securities.

Effective Interest Rate

Transferable Securities 4.30%

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

a) Market Risk (*continued*)

Exhibit 2

The WAM and Duration (see Exhibit 3) as applicable for each Fund at the reporting date 31 December 2023 and 31 December 2022 was as follows:

Fund	Date	WAM
State Street USD Liquidity LVNAV Fund	31-Dec-23	46 days
	31-Dec-22	11 days
State Street GBP Liquidity LVNAV Fund	31-Dec-23	39 days
	31-Dec-22	30 days
State Street EUR Liquidity LVNAV Fund	31-Dec-23	36 days
	31-Dec-22	24 days
State Street EUR Liquidity Standard VNAV Fund	31-Dec-23	87 days
	31-Dec-22	42 days
State Street USD Treasury Liquidity Fund	31-Dec-23	41 days
	31-Dec-22	5 days

Interest Rate Sensitivity

The LVNAV MMFs are operated with procedures designed to stabilise the NAV at the initial subscription price. The NAV of each Liquidity Fund for dealing purposes shall be calculated using the amortised cost method of valuation and/or as otherwise permitted by the Articles of Association. In these terms, the dealing NAV of the Liquidity Funds will not reflect substantial sensitivity to interest rates. The Public debt MMFs' NAV per Share is variable (i.e. not stabilised). Hence, the dealing NAV of the State Street EUR Liquidity Standard VNAV Fund and of the State Street USD Treasury Liquidity Fund may reflect sensitivity to interest rates.

However, the value of the securities underlying the Funds are impacted by interest rate changes, and so the fair value (or shadow NAV), as opposed to the dealing NAV of the Fund, is affected by the interest rates. These sensitivities are described below in Exhibit 3.

Exhibit 3

31-Dec-23	Duration yrs	Yield Curve	NAV Impact	Yield Impact
		Shift		
State Street USD Liquidity LVNAV Fund	0.13	0.25%	(0.032)%	0.25%
State Street EUR Liquidity LVNAV Fund	0.10	0.25%	(0.025)%	0.25%
State Street GBP Liquidity LVNAV Fund	0.10	0.25%	(0.026)%	0.25%
State Street EUR Liquidity Standard VNAV Fund	0.23	0.25%	(0.057)%	0.25%
State Street USD Treasury Liquidity Fund	0.11	0.25%	(0.027)%	0.25%
31-Dec-2022	Duration yrs	Yield Curve	NAV Impact	Yield Impact
		Shift		
State Street USD Liquidity LVNAV Fund	0.03	0.25%	(0.007)%	0.25%
State Street EUR Liquidity LVNAV Fund	0.07	0.25%	(0.016)%	0.25%
State Street GBP Liquidity LVNAV Fund	0.08	0.25%	(0.020)%	0.25%
State Street EUR Liquidity Standard VNAV Fund	0.11	0.25%	(0.028)%	0.25%
State Street USD Treasury Liquidity Fund	0.01	0.25%	(0.003)%	0.25%

Spread Risk

Spread is the extra yield that needs to be generated by a security above low risk domestic government securities to compensate for the extra risk associated with this security. This extra risk is related to the country of issue or the industry sector.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

a) Market Risk (*continued*)

Spread Risk (*continued*)

The Investment Manager considers the asset allocation of the portfolio in order to minimise the risk associated with particular countries or industry sectors, whilst continuing to follow the Company's investment objective.

The Funds will generally have a majority of exposure to the short-term debt of banking and financial sectors. The Investment Manager believes this sector exposure remains consistent with the Funds' investment objectives which places a priority on the preservation of capital. In conjunction with the Investment Manager's proprietary credit research, the banking sector remains highly regulated and benefits from a lender of last resort, i.e. their respective central bank.

Both sector spread exposures in terms of spread duration and percentage market value and scenario results to instantaneous changes in sector spreads are available to the Investment Manager on a daily basis and are discussed with the Investment Risk Management team in a monthly meeting.

Currency Risk

All the financial assets and financial liabilities of each Fund are denominated in the respective subscription currency of each Fund and therefore there are no material foreign currency risk exposures in 2023 or 2022.

Price Risk

Price risk arises from investments held for which prices in the future are uncertain. Majority of the Funds' investments are short term MMFs therefore there are minimal or no price risk exposures in 2023 or 2022.

b) Credit Risk

Credit risk is the risk that the issuer of a financial instrument will fail to discharge an obligation or commitment that it entered into with the Company. Credit risk may take the form of a direct holding of an issuer's debt, through a collateralised repurchase agreement, or through entering a derivative contract with a counterparty. In all cases, the Funds will be affected by the continued credit worthiness of the issuer/counterparty.

Direct investments are monitored on the following levels:

Ratings

The Funds are monitored to ensure they do not contain unintended exposures to credit risk and are reviewed on a regular basis to ensure that the minimum allowable credit ratings within the Funds are adhered to at the time of purchase. Where the Funds are rated by an independent rating agency, the Investment Manager maintains internal controls and procedures to ensure that the minimum credit quality standards are met for maintaining the applicable Fund credit rating. Reports of the Funds' aggregate rating and their migrations are provided on a daily basis to the Investment Manager and are discussed with the Investment Risk Management team in a monthly meeting. Credit analysts monitor the credit quality of holdings in the Fund on an ongoing basis. This fundamental analysis results in a maturity restriction set by the analysts.

Changes in credit quality are communicated to the Investment Manager where appropriate. In the case of expected credit deterioration, maturity restrictions and exposures are reduced accordingly.

The credit quality of the portfolio is outlined in Exhibit 4 below for the reporting financial year 31 December 2023, with comparative figures for 31 December 2022.

Exhibit 4

Credit Quality (% Par Values)

	31 December 2023	31 December 2022
State Street USD Liquidity LVNAV Fund		
Long Term Ratings Equivalent		
AA-/Aa2	0.35%	1.37%
AA-/Aa3	-	1.37%
AA-/Aa1	0.66%	0.71%
A+/Aa2	0.32%	4.23%
A+/Aa3	-	0.82%
A+/A1	0.44%	-

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

b) Credit Risk (*continued*)

Credit Quality (% Par Values)

	31 December 2023	31 December 2022
A/A1	4.23%	7.28%
Short Term Ratings Equivalent		
A-1+/P-1	35.77%	31.57%
A-1/P-1	58.23%	52.65%

State Street GBP Liquidity LVNAV Fund

Short Term Ratings Equivalent		
A-1+	37.34%	39.58%
A-1	62.66%	60.42%

State Street EUR Liquidity LVNAV Fund

Short Term Ratings Equivalent		
A-1+	30.59%	31.40%
A-1	69.41%	68.60%

State Street EUR Liquidity Standard VNAV Fund

Long Term Ratings Equivalent		
AAA-	4.17%	4.04%
A+	5.08%	3.50%
A	1.69%	-
BBB	3.37%	-
Short Term Ratings Equivalent		
A-1+	18.31%	22.88%
A-1	55.60%	46.52%
A-2	11.78%	23.06%

State Street USD Treasury Liquidity Fund

Short Term Ratings Equivalent		
A-1+	58.59%	16.46%
A-1	38.29%	83.54%
NR	3.12%	-

Issuer

Each of the Funds are well diversified to ensure that credit risk is managed effectively. The value of debt for individual issuers is influenced by market movements reflecting the changing perception of the issuer's credit worthiness or due to changes in the risk premium demanded by investors. Issuer exposures with respect to spread duration and percentage market value are available to the Investment Manager on a daily basis and are discussed with the Investment Risk Management team in a monthly meeting.

Issue

In addition to managing diversification among issuers, issue level exposure is analysed and monitored by the Investment Manager such that the risks involved in the underlying capital structure and cash flows of each Issue are understood.

In order to reduce the impact of Credit Risk within the Liquidity Funds, the Investment Manager adheres to the requirements of the equivalent AAA money market fund credit rating provided by Standard & Poor's, Moody's and Fitch or equivalent rating agency. Each agency mandates a majority exposure to instruments and securities holding the highest short-term debt rating.

Unrated instruments will only be held on the portfolios if, in the opinion of the Investment Manager, the instruments have an equivalent risk as that with a rating of A1 or better.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

b) Credit Risk (*continued*)

The State Street EUR Liquidity Standard VNAV Fund will not invest in any fixed or floating rate notes with a long-term credit rating lower than A-/A3/A- by at least 2 Nationally Recognised Statistical Rating Organisations ("NRSRO") at the time of purchase of the securities. For money market instruments, a short-term rating of at least A-1/P-1/F-1 by at least one NRSRO at the time of purchase is required. If an issuer's credit rating subsequently falls below the minimum ratings outlined above, the holding will be disposed of within three months or such longer reasonable time period as the Investment Manager may determine, taking into account the best interest of the shareholders, provided however that in no circumstances will the Fund hold more than 30% of the NAV of the Fund in securities rated below the ratings set out above.

Counterparty Risk and Offsetting

All of the Funds are exposed to Counterparty Risk, except for State Street EUR Liquidity Standard VNAV Fund, as they have entered into repurchase contracts with counterparties. The Investment Manager enters into such contracts with counterparties which are rated A1 or higher at the time of trade execution. Collateral consists of US Treasury, US Agency and US Agency Mortgage Backed securities or other Sovereign debt that meets fund guidelines. Collateral is either held at the designated counterparty under the Tri Party Agreement (Bank of New York Mellon), or as bilateral collateral (State Street Custodial Services Ireland Limited) and at a minimum of 102% for the EUR, GBP, USD Liquidity LVNAV Fund and State Street USD Treasury Liquidity Fund. Collateral is monitored on a regular basis to ensure that the quality and value of the collateral meets all the standards outlined in the Company Prospectus and regulations.

The Funds are exposed to counterparty risk as the collateral is held with Bank of New York Mellon and Street Custodial Services Ireland Limited. As at 31 December 2023, the S&P credit rating Bank of New York Mellon is AA- (2022: AA-).

Financial assets and liabilities are offset and the net amount reported in the Statement of Financial Position when there is a legally enforceable right to set off the recognised amounts and there is an intention to settle on a net basis, or realise the asset and settle the liability simultaneously. IFRS 7 requires disclosure of positions that have been offset in the Statement of Financial Position, or that have not been offset in the Statement of Financial Position but are subject to an enforceable master netting arrangement or similar agreement.

The Counterparties and the corresponding S&P credit ratings for the Reverse Repurchase Agreements are as follows.

Counterparty	S&P credit rating 2023	S&P credit rating 2022
Bank of Montreal	A+	A+
Bank of Nova Scotia	A+	-
Barclays Bank PLC	A+	A
BNP Paribas S.A.	A+	A+
BofA Securities Inc.	A+	A+
Canadian Imperial Bank of Commerce	A+	A+
Citigroup Global Markets Inc.	A+	A+
Credit Agricole Corporate & Investment Bank	A+	A+
Credit Suisse First Boston (USA), Inc.	A+	-
Goldman Sachs & Co. LLC*	-	A+
HSBC Bank PLC*	-	A+
ING Financial Markets LLC*	-	A+
National Australia Bank Ltd.	AA-	-
RBC Dominion Securities Inc.	AA-	AA-
Societe Generale S.A.	A	A
Standard Chartered Bank	A+	A+
TD Securities (USA) LLC	AA-	AA-

* Only in 2022.

The following tables present the Fund's financial assets and liabilities subject to offsetting, enforceable master netting arrangements and similar agreements. The tables are presented by Counterparty.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

b) Credit Risk (*continued*)

Exhibit 5

State Street USD Liquidity LVNAV Fund

Reverse repurchase agreements 31 December 2023 Counterparty	Gross amounts of recognised assets USD	Amounts available for offset USD	Non-Cash Collateral pledged USD	Cash Collateral USD	Net amount USD
RBC Dominion Securities Inc.	1,595,000,000	-	(1,173,000,014)	-	421,999,986
Total	1,595,000,000	-	(1,173,000,014)	-	421,999,986

State Street GBP Liquidity LVNAV Fund

Reverse repurchase agreements 31 December 2023 Counterparty	Gross amounts of recognised assets GBP	Amounts available for offset GBP	Non-Cash Collateral pledged GBP	Cash Collateral GBP	Net amount GBP
Barclays Bank PLC	130,000,000	-	(130,000,000)	-	-
Canadian Imperial Bank of Commerce	280,000,000	-	(118,610,933)	-	161,389,067
Credit Agricole Corporate & Investment Bank	220,000,000	-	(193,596,531)	-	26,403,469
National Australia Bank Ltd.	175,000,000	-	(131,929,956)	-	43,070,044
Societe Generale S.A.	50,000,000	-	(50,000,000)	-	-
Standard Chartered Bank	50,000,000	-	(50,000,000)	-	-
Total	905,000,000	-	(674,137,420)	-	230,862,580

State Street EUR Liquidity LVNAV Fund

Reverse repurchase agreements 31 December 2023 Counterparty	Gross amounts of recognised assets EUR	Amounts available for offset EUR	Non-Cash Collateral pledged EUR	Cash Collateral EUR	Net amount EUR
Bank of Montreal	73,272,738	-	(73,272,738)	-	-
Credit Agricole Corporate & Investment Bank	350,000,000	-	(178,971,781)	-	171,028,219
National Australia Bank Ltd.	154,236,938	-	(154,236,938)	-	-
Societe Generale S.A.	203,954,736	-	(203,954,736)	-	-
Total	781,464,412	-	(610,436,194)	-	171,028,219

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

b) Credit Risk (*continued*)

State Street USD Treasury Liquidity Fund

Reverse repurchase agreements 31 December 2023	Gross amounts of recognised assets	Amounts available for offset	Non-Cash Collateral pledged	Cash Collateral	Net amount
Counterparty	USD	USD	USD	USD	USD
Bank of Montreal	75,000,000	-	(75,000,000)	-	-
Bank of Nova Scotia	100,000,000	-	(100,000,000)	-	-
BNP Paribas S.A.	200,000,000	-	(146,300,148)	-	53,699,852
BofA Securities Inc.	200,000,000	-	(200,000,000)	-	-
Citigroup Global Markets Inc.	145,000,000	-	(145,000,000)	-	-
Credit Agricole Corporate & Investment Bank	150,000,000	-	(150,000,000)	-	-
RBC Dominion Securities Inc.	50,000,000	-	(50,000,000)	-	-
Societe Generale S.A.	125,000,000	-	(125,000,000)	-	-
TD Securities (USA) LLC	135,000,000	-	(130,700,256)	-	4,299,744
Total	1,180,000,000	-	(1,122,000,402)	-	57,999,598

State Street USD Liquidity LVNAV Fund

Reverse repurchase agreements 31 December 2022	Gross amounts of recognised assets	Amounts available for offset	Non-Cash Collateral pledged	Cash Collateral	Net amount
Counterparty	USD	USD	USD	USD	USD
BNP Paribas S.A.	65,000,000	-	(65,000,000)	-	-
Citigroup Global Markets Inc.	825,000,000	-	(825,000,000)	-	-
ING Financial Markets LLC	300,000,000	-	(300,000,000)	-	-
RBC Dominion Securities Inc.	700,000,000	-	(700,000,000)	-	-
Total	1,890,000,000	-	(1,890,000,000)	-	-

State Street GBP Liquidity LVNAV Fund

Reverse repurchase agreements 31 December 2022	Gross amounts of recognised assets	Amounts available for offset	Non-Cash Collateral pledged	Cash Collateral	Net amount
Counterparty	GBP	GBP	GBP	GBP	GBP
Barclays Bank	100,000,000	-	(100,000,000)	-	-
Canadian Imperial Bank of Commerce	122,139,511	-	(122,139,511)	-	-
Credit Agricole Corporate & Investment Bank	70,000,000	-	(70,000,000)	-	-
National Australia Bank	100,000,000	-	(100,000,000)	-	-
Total	392,139,511	-	(392,139,511)	-	-

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

b) Credit Risk (*continued*)

State Street EUR Liquidity LVNAV Fund

Reverse repurchase agreements 31 December 2022	Gross amounts of recognised assets EUR	Amounts available for offset EUR	Non-Cash Collateral pledged EUR	Cash Collateral EUR	Net amount EUR
Counterparty					
Bank of Montreal	78,136,272	-	(78,136,272)	-	-
Credit Agricole Corporate & Investment Bank	50,000,000	-	(50,000,000)	-	-
Societe Generale S.A.	199,321,452	-	(199,321,452)	-	-
Total	327,457,724	-	(327,457,724)	-	-

State Street USD Treasury Liquidity Fund

Reverse repurchase agreements 31 December 2022	Gross amounts of recognised assets USD	Amounts available for offset USD	Non-Cash Collateral pledged USD	Cash Collateral USD	Net amount USD
Counterparty					
Bank of Nova Scotia	190,000,000	-	(190,000,000)	-	-
Bank of Montreal	100,000,000	-	(100,000,000)	-	-
BNP Paribas S.A.	135,000,000	-	(135,000,000)	-	-
Citigroup Global Markets Inc.	140,000,000	-	(140,000,000)	-	-
Goldman Sachs & Co. LLC	150,000,000	-	(150,000,000)	-	-
Merrill Lynch	150,000,000	-	(150,000,000)	-	-
RBC Dominion	100,000,000	-	(100,000,000)	-	-
Societe Generale	150,000,000	-	(150,000,000)	-	-
TD Securities (USA) LLC	85,000,000	-	(85,000,000)	-	-
Total	1,200,000,000	-	(1,200,000,000)	-	-

Depository Risk

The Company's Depository is State Street Custodial Services (Ireland) Limited ("Depository"). All of the assets and cash of the Funds are held within the custodial network, with the exception of reverse repurchase agreements and time deposits. Collateral relating to tri-party reverse repurchase agreements are held at the designated counterparty under the Tri Party Agreement. Bankruptcy or insolvency of the Depository or of its parent company State Street Corporation may cause the Funds' rights with respect to their investments in debt securities held by the Depository to be delayed. The maximum exposure to this risk at 31 December 2023 and 31 December 2022 is the total value of investments disclosed in the Schedule of Investments.

In accordance with the requirements of the Companies Act 2014, the UCITS Regulations and the Central Bank UCITS Regulations the Funds' securities are maintained within the custodial network in segregated accounts. The Depository will ensure that any agents it appoints to assist in safekeeping the assets of the Funds will segregate the assets of the Funds, with the exception of cash. Cash cannot be registered in the name of, or identified as beneficially owned by a client, nor can it practically be held in physical segregation. Thus in the event of insolvency or bankruptcy of the Depository, the Funds' assets are segregated and protected and this further reduces counterparty risk. The Funds will, however, be exposed to the risk of the Depository or certain depositories used by the Depository, in relation to the Funds' cash held by the Depository. In event of the insolvency or bankruptcy of the Depository, the Fund will be treated as a general creditor of the Depository in relation to cash holdings of the Funds.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

c) Liquidity Risk

This is the risk that the Company will encounter difficulty in meeting obligations associated with financial liabilities. The Company has availed itself of the segregated liability provisions of Section 1405 of the Companies Act 2014. As such, there is no potential from cross liability between the Funds and means that liquidity risk is appropriately managed at the Fund level. However, cross investments between the Funds could expose the investor Fund to the liquidity risk of the underlying Fund. As an open-ended investment company with variable capital, the Company is required to redeem shares back to shareholders at the price equivalent to the NAV per share, subject to settlement and dealing restrictions laid down in the Company's Articles of Association and Prospectus.

The Funds are exposed to daily cash redemptions of redeemable shares. This is the main liability of the Company. Hence, the Funds invest the large majority of their assets in high quality, short-term transferable securities which, if required, can be readily disposed. However, liquidity risk will occur if an issuer or issue becomes credit impaired or if the relevant market becomes illiquid. In such a case, it may not be possible to liquidate a position at a price that is deemed by the Investment Manager to be demonstrating fair value. The risk of illiquidity may be temporary or may remain for extended periods depending on the circumstances of the individual issuer or the market environment for particular sectors.

The Investment Manager structures the portfolio in anticipation that maturities will meet the Funds' liquidity requirements.

If aggregate redemption requests on any Dealing Day exceed 10% of the Shares in any Fund, the Company may defer the excess redemption requests to subsequent Dealing Days in an effort to mitigate the risk of liquidating securities in a disorderly market. This did not occur at any point in time since inception.

The Company's financial liabilities due for payment within 1 month relate in the most part, to security purchases awaiting settlement, redemptions of redeemable participating shares and payment of bank overdraft interest. Financial liabilities due for payment between 1 and 3 months relate, in the most part, to expenses payable. Balances due within 12 months equal their carrying balances. There are no financial liabilities that fall due over 12 months.

The Company maintains a liquidity management policy to monitor the liquidity risk of the Funds. The liquidity management systems and procedures employed by the Company allow the Company to apply various tools and arrangements necessary to respond appropriately to redemption requests. These tools and arrangements are detailed as follows:

Redemption limits

If the proportion of the weekly maturing assets falls below 30% of a Stable NAV MMF and the net daily redemptions on a single Dealing Day exceed 10 % of the relevant Stable NAV MMF's NAV, the Board shall undertake a documented assessment of the situation to determine the appropriate course of action having regard to the interests of the Shareholders and shall decide whether to apply one or more of the following measures:

- liquidity fees on redemptions;
- redemption gates that limit the amount of shares or units to be redeemed on any one Dealing Day to a maximum of 10 % of the shares in the relevant Stable NAV MMF for any period up to 15 Business Days;
- suspension of redemptions for any period up to 15 Business Days; or
- take no immediate action except as otherwise required under the MMF Regulation.

If the proportion of the weekly maturing assets falls below 10% of the NAV of any Stable NAV MMF, the Board shall undertake a documented assessment of the situation to determine the appropriate course of action having regard to the interests of the Shareholders and shall decide whether to apply one or more of the following measures and document the reasons for its choice:

- liquidity fees on redemptions; or
- suspension of redemptions for any period up to 15 Business Days.

Redemption Restrictions

If redemption requests on any Dealing Day exceed 10% of the Shares in any MMF, the Management Company may defer the excess redemption requests to subsequent Dealing Days and shall redeem such Shares rateably. Any deferred redemption requests shall be treated as if they were received on each subsequent Dealing Day, subject to the provisions of this paragraph, until all the Shares to which the original request related have been redeemed.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

Redemption in-kind

The Management Company may choose to redeem Shares in kind where the redeeming Shareholder requests such redemption. All Shareholders shall be treated fairly. A determination to provide redemption in specie may be solely at the discretion of the Management Company where a redeeming Shareholder requests redemption of a number of Shares that represent 5% or more of the NAV of a Fund. In this event, the Management Company will, if requested to do so by the redeeming Shareholder, sell the relevant assets on behalf of the Shareholder and the cost of such a sale will be charged to that Shareholder. For the avoidance of doubt, consent from a redeeming Shareholder will only be required where that Shareholder is requesting to redeem a number of Shares less than 5% of NAV of the relevant Fund.

Temporary Suspension of NAV calculation and Dealings

The Board may at any time, with prior notification to the Depositary, temporarily suspend the calculation of the NAV in the following circumstances:

- where one or more stock exchanges or other markets which are the basis for valuing a significant part of the NAV are closed (apart from on normal public holidays), or during which trading is suspended;
- where in the opinion of the Company it is impossible to sell or to value assets as a result of particular circumstances;
- where the communication technology normally used in determining the price of a security of the Fund fails or provides only partial functionality;
- where the transfer of moneys for the purchase or sale of investments of the Company is impractical;
- following a decision to merge a Fund or the Company, if justified in order to protect the interest of Shareholders;
- where a Fund is a feeder fund and the net asset value calculation of the master UCITS (or Fund thereof) is suspended;
- in the case of a resolution to liquidate the Company on or after the date of publication of the first calling of a general meeting of Shareholders for the purpose of such resolution;
- the conditions set forth in section "Redemption limits" above are met;
- any period when the Board determine that it is in the best interests of Shareholders to do so.

Transaction Risk

All transactions are done on a Delivery versus Payment (the "DVP") or triparty repo basis. In this case, there is no direct transaction risk for the Funds as payment is only made against delivery. Furthermore, the SSGA credit team monitors the credit rating and financial positions of the approved counterparties.

d) Fair valuation hierarchy

IFRS 13 Financial Instruments Disclosure ("IFRS 13") requires the Company to classify fair value measurements using a fair value hierarchy that reflects the significance of the inputs used in making the measurements.

The fair value hierarchy is as follows:

Level 1 - Quoted prices (unadjusted) in active markets for identical assets or liabilities.

Level 2 - Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly (as prices) or indirectly (derived from prices).

Level 3 - Inputs for the asset or liability that are not based on observable market data (unobservable inputs).

The level in the fair value hierarchy within which the fair value measurement is categorised in its entirety is determined on the basis of the lowest level input that is significant to the fair value measurement in its entirety. For this purpose, the significance of an input is assessed against the fair value measurement in its entirety. If a fair value measurement uses observable inputs that require significant adjustment based on unobservable inputs, that measurement is a Level 3 measurement. Assessing the significance of a particular input to the fair value measurement in its entirety requires judgement, considering factors specific to the asset or liability.

The determination of what constitutes 'observable' requires significant judgement by the Investment Manager. The Investment Manager considers observable data to be that market data that is readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

All of the Company's financial assets and liabilities measured at fair value as at 31 December 2023 were Level 2 (31 December 2022: Level 2), with the exception of Time Deposits and cash which were Level 1 (31 December 2022: Level 1).

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

13. Derivatives and Other Financial Instruments (*continued*)

d) Fair valuation hierarchy (*continued*)

Investments whose values are based on quoted market prices in active markets, and therefore classified within Level 1, include active listed equities, exchange traded derivatives and certain non-US sovereign obligations. The Company does not adjust the quoted price for these instruments. The Company does not hold any of these assets as at 31 December 2023 (31 December 2022: Nil).

Financial instruments that trade in markets that are not considered to be active but are valued based on quoted market prices, dealer quotations or alternative pricing sources supported by observable inputs are classified within Level 2. These include, investment-grade corporate bonds and certain non-US sovereign obligations, listed equities, over the counter derivatives and investment funds. As Level 2 investments include positions that are not traded in active markets and/or are subject to transfer restrictions, valuations may be adjusted to reflect illiquidity and/or nontransferability, which are generally based on available market information.

Investments classified within Level 3 have significant unobservable inputs, as they trade infrequently. There were no Level 3 securities held at 31 December 2023 (31 December 2022: Nil).

There were no transfers between levels of the fair value hierarchy for financial assets and financial liabilities which are recorded at fair value during the financial year ended 31 December 2023 or 31 December 2022.

14. Efficient Portfolio Management

The Company may, on behalf of the Funds and subject to the conditions and within the limits laid down by the Central Bank, employ techniques and instruments relating to transferable securities as set out in the Prospectus, including investments in derivative instruments, provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or, where disclosed in the Supplements, as part of the Funds' investment policy.

In particular, the Company may use Repurchase Agreements and Reverse Repurchase Agreements for efficient portfolio management purposes. Efficient portfolio management means investment techniques involving transactions that are entered into for one or more of the following specific aims: the reduction of risk, the reduction of cost, or the generation of additional capital or income for the Fund with an appropriate level of risk, taking into account the risk profile of the Funds. New techniques and instruments may be developed which may be suitable for use by the Company and the Company (subject as aforesaid and to the requirements of the Central Bank) may employ such techniques and instruments.

Currently, the Funds use Reverse Repurchase Agreements as an efficient portfolio management tool and the realised and unrealised gains or losses arising from these Reverse Repurchase Agreements are included in the Statement of Comprehensive Income in the financial year in which they arise, on an average cost basis, if the mark to market value is materially different to the amortised cost. The interest income earned by the Funds on Reverse Repurchase Agreements for the financial year ended 31 December 2023 was GBP 65,520,597 (31 December 2022: GBP 21,364,325). Any transaction costs relating to the Reverse Repurchase Agreements are embedded in the interest rate applied to each contract therefore they are not separately identifiable.

15. Securities Lending

The Funds did not engage in any securities lending activities during the current and prior financial years.

16. Contingent Liabilities

There were no contingent liabilities on the Funds as at 31 December 2023 and 31 December 2022.

17. Indemnification

The Company may enter into contracts that contain a variety of indemnifications. The Company's maximum exposure under these arrangements is unknown. However, the Company has not had prior claims or losses pursuant to these contracts.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

18. Segment Information

IFRS 8 Operating Segments (the "IFRS 8") requires a "management approach", under which segment information is presented on the same basis as that used for internal reporting purposes.

The Directors are charged with the overall governance of the Company in accordance with the Prospectus, Articles of Association and Memorandum of Association. The Directors have appointed State Street Global Advisors Europe Limited as the Investment Manager and Distributor. State Street Global Advisors Europe Limited are considered the Chief Operating Decision Maker (the "CODM") for the purposes of IFRS 8.

For management purposes, the Company is organised into one main operating segment, which invests in equity securities, debt instruments and related derivatives. All of the Company's activities are interrelated, and each activity is dependent on the others. Accordingly, all significant operating decisions are based upon analysis of the Company as one segment. The financial results from this segment are equivalent to the financial statements of the Company as a whole.

The Company has no assets classified as non-current assets.

The Funds have highly diversified portfolios of investments, and no single investment accounts for a significant portion of the Company's income.

Products and services

All of the Company's revenues are derived from one product grouping, namely the portfolio securities and derivative instruments invested in by the Funds in order to track the performance of their respective indices.

Geographical areas

The Company does not separately monitor revenues from different geographical areas. However, by their nature of tracking indices which represent specific markets in specific regions, each Fund's revenue may be considered as being attributed to the region stated in its investment objective.

Major customers

As the Company is an investment company, its distinct major customers are the institutional investors who make the primary market for the Funds' shares.

The investments are allocated across five distinct Funds which each have a separate Schedule of Investments.

19. Interest in Unconsolidated Entities

IFRS 12 defines a structured entity as an entity that has been designed so that voting or similar rights are not the dominant factor in deciding who controls the entity, such as when any voting rights relate to the administrative tasks only and the relevant activities are directed by means of contractual agreements. A structured entity often has some of the following features or attributes:

- (1) restricted activities;
- (2) narrow and well defined objectives;
- (3) insufficient equity to permit the structured entity to finance its activities without subordinated financial support; and
- (4) financing in the form of contractually linked instruments that create concentration of credit or other risk.

IFRS 12 states that examples of structured entities include: securitisation vehicles, asset-backed financings and some investment funds.

All of the Funds currently invest in asset backed securities, furthermore, the State Street Liquidity Standard VNAV Fund invests into Funds of the Company. The nature and rationale behind each of these investments are in order to meet each respective Fund's investment objectives and policies.

Such individual holdings can be viewed in the Schedule of Investments. The Schedule of Investments shows the nominal and fair value amounts of such holdings and the fair value of such assets can also be found on the Statement of Financial Position with the gains and losses recognised in the Statement of Comprehensive Income.

The Company confirms that the carrying value of each of the investments in asset backed securities and investment funds is equivalent to the fair value and there is no potential exposure to the Funds over and above the fair value in the Statement of Financial Position. The Funds have not provided, and would not be required to provide, any financial support in respect of these investments.

Notes to the financial statements

for the financial year ended 31 December 2023 (*continued*)

20. Segregated Liability

The Company has segregated liability between its Funds. As a consequence, the assets of a Fund should not be available to pay the debts of any other Fund of the Company.

21. Prospectus

The Prospectus of the Company was updated effective date 5 September 2023.

22. Significant Events During the Financial Year

As of 1 January 2023, the Investment Manager was no longer voluntarily waiving any of its management fee to prevent net yields falling below zero.

The Select Stable Shares class of the State Street EUR Liquidity LVNAV Fund launched on 27 January 2023.

The Premier Accumulating Shares class of the State Street GBP Liquidity LVNAV Fund launched on 16 August 2023.

Patrick J. Riley resigned as a Director of the Company on 16 March 2023.

Barbara Healy resigned as a Chair of the Audit Committee with effect from 29 August 2023.

Tom Coghlan was appointed as a Director of the Company and the Chair of the Audit Committee with effect from 29 August 2023.

Tom Finlay resigned as a Director of the Company on 29 September 2023.

The below funds were reclassified as Article 8 under the Sustainable Finance Disclosure Regulation applicable to the financial products which promote environmental or social characteristics or a combination of those. These changes were reflected in the Prospectus of the Company updated effective date 5 September 2023.

State Street EUR Liquidity LVNAV Fund, State Street GBP Liquidity LVNAV Fund, State Street USD Liquidity LVNAV Fund, State Street EUR Liquidity Standard VNAV Fund, State Street GBP Liquidity Standard VNAV Fund* and State Street USD Liquidity Standard VNAV Fund*.

*As of 31 December 2023, these Funds had not commenced operations.

Israel/Palestine conflict

The funds did not have any exposure to the recent conflict in Israel. The situation will continue to be monitored.

There have been no other significant events affecting the Company during the financial year.

23. Subsequent Events Since the Financial Year End

State Street EUR Government Liquidity Fund launched on 22 January 2024.

The Select Accumulating class of the State Street USD Liquidity LVNAV Fund launched on 25 March 2024.

The State Street GBP Government Liquidity Fund launched on 10 April 2024.

There were no other significant events affecting the Company since the financial year end.

24. Approval of the Financial Statements

The financial statements were approved by the Directors on 25 April 2024.

Schedule of Investments

State Street USD Liquidity LVNAV Fund
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
Asset Backed Commercial Paper – 10.62% (December 2022 – 13.26%)			
130,000,000	5.475% Antalis SA 12/01/2024	129,805,000	0.43%
50,000,000	5.678% Antalis SA 29/01/2024	49,790,000	0.17%
100,000,000	5.576% Aquitaine Funding Co. LLC 01/02/2024	99,541,667	0.33%
24,000,000	0.000% Barton Capital SA 02/01/2024	24,000,000	0.08%
135,000,000	5.424% Bennington Stark Capital Co. LLC 02/01/2024	135,000,000	0.45%
117,800,000	5.718% Britannia Funding Co. LLC 01/03/2024	116,711,136	0.39%
125,000,000	5.556% Britannia Funding Co. LLC 29/04/2024	122,703,152	0.41%
224,500,000	5.516% Cancara Asset Securitisation LLC 08/01/2024	224,296,453	0.75%
108,000,000	5.424% Concord Minutemen Capital Co. LLC 03/01/2024	107,983,950	0.36%
75,000,000	5.424% Concord Minutemen Capital Co. LLC 04/01/2024	74,977,708	0.25%
60,000,000	5.850% Concord Minutemen Capital Co. LLC 30/05/2024	60,017,587	0.20%
111,000,000	5.728% Gotham Funding Corp. 14/02/2024	110,250,904	0.37%
165,000,000	5.445% Great Bear Funding LLC 02/01/2024	165,000,000	0.55%
80,000,000	5.414% Great Bear Funding LLC 03/01/2024	79,988,134	0.27%
105,000,000	5.414% Great Bear Funding LLC 04/01/2024	104,968,850	0.35%
262,000,000	5.424% Halkin Finance LLC 03/01/2024	261,961,064	0.88%
34,000,000	0.000% La Fayette Asset Securitization 02/01/2024	34,000,000	0.11%
50,000,000	5.921% Legacy Capital Co. LLC 05/02/2024	50,000,000	0.17%
100,000,000	5.860% Legacy Capital Co. LLC 15/02/2024	100,000,000	0.33%
97,362,000	5.424% Lexington Parker Capital Co. LLC 03/01/2024	97,347,531	0.33%
100,000,000	5.424% Lime Funding LLC 05/01/2024	99,955,417	0.33%
50,000,000	5.526% Lime Funding LLC 12/01/2024	49,924,306	0.17%
100,000,000	0.000% LMA-Americas LLC 02/01/2024	100,000,000	0.34%
35,000,000	5.394% LMA-Americas LLC 03/01/2024	34,994,828	0.12%
121,500,000	5.526% Longship Funding LLC 04/01/2024	121,463,212	0.41%
80,000,000	5.394% Longship Funding LLC 08/01/2024	79,929,066	0.27%
106,100,000	5.647% Mackinac Funding Co. LLC 04/01/2024	106,067,168	0.36%
173,300,000	5.658% Mackinac Funding Co. LLC 24/05/2024	169,528,694	0.57%
47,500,000	5.698% Ridgefield Funding Co. LLC 16/02/2024	47,166,313	0.16%
50,000,000	5.728% Versailles Commercial Paper LLC 04/01/2024	49,984,306	0.17%
163,000,000	5.658% Victory Receivables Corp. 18/01/2024	162,595,760	0.54%
		3,169,952,206	10.62%
Certificate of Deposit – 24.53% (December 2022 – 25.77%)			
150,000,000	5.830% Bank of America NA 06/05/2024	150,112,555	0.50%
43,000,000	6.002% Bank of America NA 07/08/2024	43,131,561	0.14%
50,000,000	6.002% Bank of America NA 09/08/2024	50,155,634	0.17%
58,500,000	5.576% Bank of Montreal 05/12/2024	58,648,378	0.20%
100,000,000	5.820% Bank of Nova Scotia 14/08/2024	100,229,262	0.34%
125,000,000	5.931% Barclays Bank PLC 09/02/2024	125,000,000	0.42%
175,000,000	6.083% Barclays Bank PLC 05/06/2024	175,329,336	0.59%
145,000,000	5.627% Barclays Bank PLC 18/06/2024	145,047,534	0.49%
150,000,000	5.830% BNP Paribas SA 02/02/2024	150,000,000	0.50%
87,750,000	5.860% BNP Paribas SA 11/03/2024	87,750,000	0.29%
150,000,000	5.881% BNP Paribas SA 11/03/2024	150,000,000	0.50%
150,000,000	5.952% BNP Paribas SA 11/07/2024	150,365,404	0.50%
150,000,000	5.505% Canadian Imperial Bank of Commerce 22/01/2024	150,000,000	0.50%
150,000,000	5.881% Canadian Imperial Bank of Commerce 26/02/2024	150,000,000	0.50%
91,000,000	5.922% Canadian Imperial Bank of Commerce 03/05/2024	91,111,755	0.30%
125,000,000	5.881% Canadian Imperial Bank of Commerce 12/11/2024	125,603,433	0.42%
120,000,000	5.576% Canadian Imperial Bank of Commerce 06/12/2024	120,347,186	0.40%
137,250,000	5.891% Citibank 28/02/2024	137,250,000	0.46%
120,000,000	5.860% Citibank 11/03/2024	120,000,000	0.40%

Schedule of Investments

State Street USD Liquidity LVNAV Fund (*continued*)
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
Certificate of Deposit – 24.53% (December 2022 – 25.77%) (<i>continued</i>)			
71,750,000	5.881% Citibank NA 15/02/2024	71,750,000	0.24%
115,250,000	5.921% Citibank NA 29/04/2024	115,337,459	0.39%
149,500,000	6.002% Citibank NA 29/07/2024	149,976,479	0.50%
125,000,000	5.759% Credit Agricole Corporate & Investment Bank SA 02/02/2024	125,000,000	0.42%
150,000,000	5.891% Credit Agricole Corporate & Investment Bank SA 16/04/2024	150,145,377	0.50%
200,000,000	5.731% Credit Industriel et Commercial 16/01/2024	199,560,360	0.67%
200,000,000	5.691% KBC Bank NV 12/02/2024	198,721,422	0.67%
175,000,000	5.723% KBC Bank NV 05/03/2024	173,271,460	0.58%
64,500,000	5.840% Lloyds Bank Corporate Markets PLC 17/05/2024	64,552,083	0.22%
150,000,000	6.043% Lloyds Bank Corporate Markets PLC 01/11/2024	150,843,931	0.51%
99,000,000	6.002% Lloyds Bank Corporate Markets PLC 04/11/2024	99,534,712	0.33%
100,250,000	5.769% Mitsubishi UFJ Trust & Banking Corp. 17/06/2024	100,253,426	0.34%
185,000,000	5.604% Mizuho Bank Ltd. 04/01/2024	184,943,194	0.62%
150,000,000	5.901% Mizuho Bank Ltd. 10/01/2024	150,000,000	0.50%
150,000,000	5.820% Mizuho Bank Ltd. 05/02/2024	150,000,000	0.50%
150,000,000	5.881% Mizuho Bank Ltd. 29/02/2024	150,000,000	0.50%
150,000,000	5.830% Mizuho Bank Ltd. 07/03/2024	150,000,000	0.50%
150,000,000	5.840% Mizuho Bank Ltd. 26/04/2024	150,089,079	0.50%
250,000,000	5.424% MUFG Bank Ltd. 02/01/2024	250,000,000	0.84%
82,500,000	5.840% MUFG Bank Ltd. 06/02/2024	82,500,000	0.28%
78,750,000	5.820% MUFG Bank Ltd. 21/02/2024	78,750,000	0.26%
150,000,000	5.820% MUFG Bank Ltd. 12/03/2024	150,000,000	0.50%
150,000,000	5.576% MUFG Bank Ltd. 28/03/2024	149,999,690	0.50%
109,250,000	5.799% Norinchukin Bank 12/02/2024	109,250,000	0.37%
125,000,000	5.820% Norinchukin Bank 20/02/2024	125,000,000	0.42%
150,000,000	5.665% Norinchukin Bank 26/02/2024	148,719,582	0.50%
200,000,000	5.810% Norinchukin Bank 06/03/2024	200,000,000	0.67%
125,000,000	5.708% Oversea-Chinese Banking Corp. Ltd. 09/02/2024	125,000,000	0.42%
185,000,000	0.000% Oversea-Chinese Banking Corp. Ltd. 28/06/2024	185,000,000	0.62%
150,000,000	5.901% Sumitomo Mitsui Banking Corp. 05/02/2024	150,000,000	0.50%
113,250,000	5.881% Sumitomo Mitsui Banking Corp. 12/02/2024	113,250,000	0.38%
99,000,000	5.992% Svenska Handelsbanken AB 18/10/2024	99,168,065	0.33%
175,000,000	5.931% Toronto-Dominion Bank 24/01/2024	175,000,000	0.59%
175,000,000	5.475% Toronto-Dominion Bank 10/05/2024	174,830,421	0.59%
200,000,000	5.733% Toronto-Dominion Bank 26/08/2024	193,094,314	0.65%
		7,323,623,092	24.53%
Commercial Paper – 27.63% (December 2022 – 28.13%)			
81,000,000	5.658% Australia & New Zealand Banking Group Ltd. 02/02/2024	80,610,795	0.27%
115,000,000	5.678% Australia & New Zealand Banking Group Ltd. 01/03/2024	113,944,555	0.38%
105,500,000	5.718% Australia & New Zealand Banking Group Ltd. 18/04/2024	103,773,547	0.35%
100,000,000	5.566% Australia & New Zealand Banking Group Ltd. 07/06/2024	97,654,275	0.33%
50,000,000	6.023% Australia & New Zealand Banking Group Ltd. 11/10/2024	50,080,021	0.17%
61,750,000	5.607% Bank of Montreal 12/01/2024	61,655,145	0.21%
150,000,000	5.637% Bank of Montreal 26/02/2024	148,725,834	0.50%
147,000,000	5.939% Bank of Montreal 03/05/2024	147,143,319	0.49%
175,000,000	5.860% Bank of Montreal 07/06/2024	175,078,333	0.59%
75,000,000	5.303% Bank of Montreal 25/07/2024	72,758,141	0.24%
60,000,000	5.952% Bank of Nova Scotia 17/01/2024	59,999,996	0.20%
153,000,000	6.134% Bank of Nova Scotia 31/05/2024	153,222,251	0.51%
113,250,000	5.759% BPCE SA 01/02/2024	112,713,950	0.38%
150,000,000	5.394% BPCE SA 15/07/2024	145,656,549	0.49%
150,000,000	5.384% Canadian Imperial Bank of Commerce 03/01/2024	149,977,875	0.50%

Schedule of Investments

State Street USD Liquidity LVNAV Fund (*continued*)
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
Commercial Paper – 27.63% (December 2022 – 28.13%) (<i>continued</i>)			
275,000,000	0.000% Chesham Fin Ltd. 05/02/2024	275,000,000	0.92%
125,000,000	5.860% Commonwealth Bank of Australia 29/01/2024	125,000,000	0.42%
224,000,000	5.921% Credit Industriel et Commercial 08/01/2024	224,000,000	0.75%
100,000,000	5.698% DBS Bank Ltd. 30/01/2024	99,562,889	0.33%
150,000,000	5.379% DNB Bank ASA 02/01/2024	150,000,000	0.50%
83,500,000	5.151% DNB Bank ASA 13/02/2024	83,005,123	0.28%
140,500,000	5.723% DNB Bank ASA 17/05/2024	137,635,101	0.46%
125,000,000	5.728% DNB Bank ASA 01/07/2024	121,684,025	0.41%
117,000,000	5.723% DNB Bank ASA 28/08/2024	113,004,181	0.38%
190,000,000	5.556% DNB Bank ASA 07/11/2024	181,812,328	0.61%
113,000,000	5.891% HSBC Bank PLC 18/01/2024	113,000,000	0.38%
47,500,000	5.850% HSBC Bank PLC 02/02/2024	47,500,000	0.16%
100,000,000	5.769% HSBC Bank PLC 28/05/2024	100,019,843	0.33%
131,750,000	6.104% HSBC Bank PLC 05/07/2024	131,971,708	0.44%
75,000,000	5.962% HSBC Bank PLC 26/11/2024	75,045,155	0.25%
175,000,000	5.962% HSBC Bank PLC 27/11/2024	175,104,440	0.59%
150,000,000	5.556% ING U.S. Funding LLC 03/06/2024	146,555,136	0.49%
175,000,000	5.911% ING U.S. Funding LLC 13/06/2024	175,180,836	0.59%
22,500,000	5.940% ING U.S. Funding LLC 08/07/2024	22,524,175	0.08%
150,000,000	5.739% ING U.S. Funding LLC 25/07/2024	145,468,271	0.49%
150,000,000	5.414% Kreditanstalt fuer Wiederaufbau 02/01/2024	150,000,000	0.50%
200,000,000	5.429% Kreditanstalt fuer Wiederaufbau 24/05/2024	195,805,538	0.66%
75,000,000	5.810% Macquarie Bank Ltd. 22/02/2024	75,000,000	0.25%
77,000,000	5.728% Macquarie Bank Ltd. 26/02/2024	77,000,000	0.26%
75,000,000	5.779% Macquarie Bank Ltd. 26/03/2024	75,031,628	0.25%
135,000,000	5.779% Macquarie Bank Ltd. 03/04/2024	135,056,047	0.45%
50,000,000	5.779% Macquarie Bank Ltd. 04/04/2024	50,020,682	0.17%
158,000,000	5.647% MUFG Bank Ltd. 04/01/2024	157,951,108	0.53%
127,000,000	5.921% National Australia Bank Ltd 27/02/2024	127,000,000	0.42%
144,500,000	5.495% National Australia Bank Ltd. 07/03/2024	143,085,907	0.48%
115,000,000	5.962% National Australia Bank Ltd. 15/04/2024	115,117,071	0.39%
125,000,000	5.713% National Australia Bank Ltd. 03/05/2024	122,649,750	0.41%
115,000,000	5.850% National Australia Bank Ltd. 03/05/2024	115,071,876	0.38%
150,000,000	5.556% National Australia Bank Ltd. 26/08/2024	144,906,767	0.48%
150,000,000	5.384% Nationwide Building Society 02/01/2024	150,000,000	0.50%
150,000,000	5.420% Nationwide Building Society 08/01/2024	149,866,368	0.50%
200,000,000	5.424% Nationwide Building Society 08/01/2024	199,821,666	0.67%
37,500,000	5.992% Nordea Bank 11/01/2024	37,500,000	0.13%
100,000,000	5.718% Nordea Bank 29/02/2024	100,000,000	0.33%
150,000,000	5.992% Nordea Bank Abp 04/04/2024	150,133,334	0.50%
150,000,000	5.718% Podium Funding Trust 28/05/2024	146,675,211	0.49%
94,000,000	5.952% Skandinaviska Enskilda Banken AB 12/04/2024	94,083,516	0.31%
98,750,000	5.759% Societe Generale SA 31/01/2024	98,298,163	0.33%
99,250,000	5.151% Svenska Handelsbanken AB 12/02/2024	98,675,783	0.33%
75,000,000	5.597% Svenska Handelsbanken AB 20/05/2024	73,424,716	0.25%
100,000,000	5.728% Svenska Handelsbanken AB 03/06/2024	97,691,853	0.33%
100,000,000	5.678% Svenska Handelsbanken AB 12/08/2024	96,768,424	0.32%
137,000,000	5.566% Svenska Handelsbanken AB 21/08/2024	132,411,491	0.44%
69,750,000	5.931% Swedbank AB 23/04/2024	69,813,445	0.23%
175,000,000	5.739% Swedbank AB 21/06/2024	170,581,635	0.57%
64,000,000	5.587% Toronto-Dominion Bank 26/02/2024	63,461,244	0.21%
115,250,000	5.353% Toronto-Dominion Bank 10/12/2024	109,771,955	0.37%
85,000,000	5.475% Toyota Motor Credit Corp. 16/04/2024	83,629,638	0.28%

Schedule of Investments

State Street USD Liquidity LVNAV Fund (*continued*)
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
	Commercial Paper – 27.63% (December 2022 – 28.13%) (<i>continued</i>)		
82,500,000	5.708% United Overseas Bank Ltd. 17/06/2024	82,491,338	0.28%
46,500,000	5.698% Westpac Banking 15/02/2024	46,500,000	0.16%
		8,251,363,951	27.63%
	Corporate and Bank Note – 0.98% (December 2022 – 0.10%)		
32,250,000	5.516% Bank of America NA 07/02/2024	32,250,000	0.11%
42,500,000	5.739% Bank of America NA 05/04/2024	42,509,026	0.14%
41,250,000	5.850% Toyota Motor Credit Corp. 22/02/2024	41,250,000	0.14%
100,000,000	6.053% Toyota Motor Credit Corp. 13/06/2024	100,089,916	0.34%
75,000,000	6.023% Toyota Motor Credit Corp. 16/10/2024	75,089,720	0.25%
		291,188,662	0.98%
	Government Agency – 2.17% (December 2022 – 0.37%)		
200,000,000	5.564% Agence Centrale des Organismes de Securite Sociale 05/01/2024	199,908,544	0.67%
100,000,000	5.584% Agence Centrale des Organismes de Securite Sociale 05/01/2024	99,954,102	0.33%
200,000,000	5.455% Agence Centrale des Organismes de Securite Sociale 31/01/2024	199,133,142	0.67%
150,000,000	5.576% Caisse d'Amortissement de la Dette Sociale 08/02/2024	149,152,083	0.50%
		648,147,871	2.17%
	Government Bill – 1.66% (December 2022 – 1.07%)		
150,000,000	5.370% United States Treasury Bill 02/01/2024	150,000,000	0.50%
125,000,000	5.358% United States Treasury Bill 09/01/2024	124,871,545	0.42%
125,000,000	5.348% United States Treasury Bill 06/02/2024	124,358,941	0.41%
100,000,000	5.166% United States Treasury Bill 27/06/2024	97,520,361	0.33%
		496,750,847	1.66%
	Time Deposit – 21.16% (December 2022 – 16.92%)		
150,000,000	5.310% ABN AMRO Bank NV 02/01/2024	150,000,000	0.50%
150,000,000	5.330% ABN AMRO Bank NV 03/01/2024	150,000,000	0.50%
160,000,000	5.404% ABN AMRO Bank NV 04/01/2024	160,000,000	0.54%
75,000,000	5.330% ABN AMRO Bank NV 05/01/2024	75,000,000	0.25%
175,000,000	5.320% Abu Dhabi International Bank 02/01/2024	175,000,000	0.59%
825,000,000	5.320% Australia & New Zealand Bank 02/01/2024	825,000,000	2.76%
200,000,000	5.404% Banco Santander Central Hispano SA 04/01/2024	200,000,000	0.67%
300,000,000	5.330% Banco Santander Central Hispano SA 05/01/2024	300,000,000	1.00%
250,000,000	5.414% Bank of Montreal 04/01/2024	250,000,000	0.84%
200,000,000	5.340% Bank of Montreal 05/01/2024	200,000,000	0.67%
300,000,000	5.310% Banque Nationale du Canada 05/01/2024	300,000,000	1.00%
450,000,000	5.310% Canadian Imperial Bank of Commerce 02/01/2024	450,000,000	1.51%
650,000,000	5.310% Citibank NA 02/01/2024	650,000,000	2.18%
570,000,000	5.310% KBC Bank NV 02/01/2024	570,000,000	1.91%
200,000,000	5.320% Mizuho Bank Ltd. 02/01/2024	200,000,000	0.67%
603,000,000	5.320% Royal Bank of Canada 02/01/2024	603,000,000	2.02%
160,000,000	5.394% Royal Bank of Canada 03/01/2024	160,000,000	0.54%
165,000,000	5.394% Royal Bank of Canada 04/01/2024	165,000,000	0.55%
350,000,000	5.320% Royal Bank of Canada 05/01/2024	350,000,000	1.17%

Schedule of Investments

State Street USD Liquidity LVNAV Fund (*continued*)
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
	Time Deposit – 21.16% (December 2022 – 16.92%) (<i>continued</i>)		
185,000,000	5.310% Skandinaviska Enskilda Banken AB 02/01/2024	185,000,000	0.62%
200,000,000	5.394% Toronto-Dominion Bank 03/01/2024	200,000,000	0.67%
		6,318,000,000	21.16%
	Money Market Instruments	26,499,026,629	88.75%
	Tri-party Reverse Repurchase Agreement* – 5.34% (31 December 2022 – 9.87%)		
1,595,000,000	5.465% RBC Dominion Securities Tri Party A 02/01/2024	1,595,000,000	5.34%
	Tri-party Reverse Repurchase Agreement	1,595,000,000	5.34%
	Total value of financial assets at fair value through profit or loss	28,094,026,629	94.09%
	Other Net Assets	1,766,102,610	5.91%
	Net Assets attributable to redeemable participating shareholders	29,860,129,239	100.00%

* The Fund held 2,583,631,868 shares of collateral for these reverse repurchase agreements to the value of USD 1,626,900,000. Collateral consists of highly-rated securities or other Sovereign debt that meets fund and ESMA guidelines. All collateral is held with Bank of New York Mellon.

All of the above securities are listed on a recognised stock exchange or traded on a regulated market except for the Time Deposits and Reverse Repurchase Agreements.

Analysis of Total Assets (Unaudited)	% of Total Assets
Other transferable securities of the type referred to in Regulation 68(1)(a), (b) and (c)	86.96%
Repurchase agreements	5.23%
Current Assets	7.81%
	100.00%

Schedule of Investments

State Street GBP Liquidity LVNAV Fund
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value GBP	% of Net Assets
Asset Backed Commercial Paper – 6.49% (December 2022 – 7.14%)			
25,000,000	5.504% Collateralized Commercial Paper III Co. 09/02/2024	24,857,448	0.49%
50,000,000	5.523% Collateralized Commercial Paper III Co. 07/05/2024	49,067,533	0.96%
60,000,000	5.770% LMA 12/02/2024	59,615,223	1.17%
40,000,000	5.425% Managed and Enhanced TAP 02/01/2024	40,000,000	0.78%
25,000,000	5.444% Managed and Enhanced TAP 18/01/2024	24,940,337	0.49%
40,000,000	0.000% Managed and Enhanced TAP 02/05/2024	39,286,000	0.77%
40,000,000	5.178% Matchpoint Finance Public 05/01/2024	39,982,757	0.78%
35,000,000	5.346% Matchpoint Finance Public 22/03/2024	34,565,508	0.67%
20,000,000	5.543% Matchpoint Finance Public 03/05/2024	19,628,932	0.38%
		331,943,738	6.49%
Certificate of Deposit – 35.79% (December 2022 – 41.78%)			
50,000,000	5.464% ABN AMRO Bank NV 01/02/2024	49,776,368	0.97%
50,000,000	5.622% Banco Santander SA 05/01/2024	49,976,964	0.98%
50,000,000	5.760% Banco Santander SA 07/02/2024	49,720,236	0.97%
10,000,000	5.918% Banco Santander SA 14/05/2024	9,804,650	0.19%
100,000,000	5.331% Bank of Montreal 14/06/2024	97,565,684	1.91%
75,000,000	5.326% Barclays Bank PLC 22/03/2024	74,115,776	1.45%
75,000,000	5.622% Citibank NA 03/01/2024	74,988,512	1.47%
40,000,000	5.425% Citibank NA 17/05/2024	39,188,466	0.76%
100,000,000	5.523% Commonwealth Bank of Australia 09/08/2024	100,006,360	1.95%
90,000,000	5.385% Credit Agricole Corporate & Investment Bank 01/03/2024	90,000,000	1.76%
50,000,000	5.346% DBS Bank Ltd. 28/03/2024	49,347,798	0.96%
100,000,000	5.659% DNB Bank ASA 18/07/2024	100,054,706	1.96%
25,000,000	5.504% Euroclear Bank SA 09/05/2024	24,535,023	0.48%
75,000,000	5.415% First Abu Dhabi Bank 04/01/2024	74,977,753	1.47%
75,000,000	5.346% KBC Bank NV 24/01/2024	75,000,000	1.47%
50,000,000	5.435% KBC Bank NV 10/05/2024	50,023,562	0.98%
50,000,000	5.799% Lloyds Bank PLC 15/03/2024	49,451,130	0.97%
50,000,000	5.385% Mizuho Bank Ltd. 02/01/2024	50,000,000	0.98%
50,000,000	5.346% Mizuho Bank Ltd. 12/01/2024	49,926,442	0.98%
50,000,000	5.405% Mizuho Bank Ltd. 06/02/2024	49,740,840	0.97%
125,000,000	5.415% MUFG Bank Ltd. 13/02/2024	124,221,120	2.43%
50,000,000	5.525% Nordea Bank Abp 12/02/2024	50,000,000	0.98%
15,000,000	5.489% Norinchukin Bank 06/02/2024	14,921,015	0.29%
35,000,000	5.405% Oversea-Chinese Banking Corp. Ltd. 22/01/2024	34,896,642	0.68%
75,000,000	5.494% Qatar National Bank QPSC 05/01/2024	74,966,140	1.47%
75,000,000	5.356% Sumitomo Mitsui Banking Corp. 19/03/2024	74,102,125	1.45%
75,000,000	5.746% Toronto-Dominion Bank 07/06/2024	75,063,641	1.47%
25,000,000	5.326% Toronto-Dominion Bank 21/06/2024	24,382,426	0.48%
50,000,000	6.105% Toronto-Dominion Bank 07/08/2024	48,448,260	0.95%
100,000,000	5.560% Westpac Banking Corp. 14/06/2024	100,025,905	1.96%
		1,829,227,544	35.79%
Commercial Paper – 22.39% (December 2022 – 22.90%)			
100,000,000	5.227% Agence Centrale des Organismes de Securite Sociale 05/01/2024	99,956,852	1.96%
30,000,000	5.237% Agence Centrale des Organismes de Securite Sociale 23/02/2024	29,775,598	0.58%
75,000,000	5.533% Austria Government Bonds 11/03/2024	74,226,253	1.45%
110,000,000	5.129% Canadian Imperial Bank of Commerce 22/01/2024	110,000,000	2.15%
40,000,000	5.365% Dexia Credit Local SA 27/02/2024	39,671,533	0.78%
85,000,000	5.336% Dexia Credit Local SA 02/04/2024	83,836,963	1.64%
75,000,000	5.356% European Investment Bank 26/02/2024	74,398,856	1.46%

Schedule of Investments

State Street GBP Liquidity LVNAV Fund (*continued*)
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value GBP	% of Net Assets
Commercial Paper – 22.39% (December 2022 – 22.90%) (<i>continued</i>)			
85,000,000	5.582% ING Bank NV 08/04/2024	83,753,408	1.64%
100,000,000	5.178% Landesbank Baden-Wuerttemberg 05/01/2024	99,957,176	1.96%
50,000,000	5.957% Lloyds Bank Corporate Markets PLC 18/07/2024	48,574,467	0.95%
85,000,000	5.513% Macquarie Bank Ltd. 01/05/2024	83,480,501	1.63%
15,000,000	5.356% Mitsubishi Corporation 04/01/2024	14,995,569	0.29%
100,000,000	5.444% Mitsubishi Corporation 06/02/2024	99,477,948	1.95%
25,000,000	5.277% OMERS Finance Trust 08/01/2024	24,978,139	0.49%
37,000,000	5.356% OMERS Finance Trust 20/02/2024	36,733,927	0.72%
10,000,000	5.365% OP Corporate Bank 11/03/2024	9,898,909	0.19%
40,000,000	5.326% PACCAR Financial Europe BV 11/01/2024	39,947,247	0.78%
10,000,000	5.356% PACCAR Financial Europe BV 17/01/2024	9,977,912	0.19%
20,000,000	5.346% PACCAR Financial Europe BV 24/01/2024	19,935,288	0.39%
35,000,000	5.375% Toyota Finance Australia Ltd. 26/02/2024	34,717,504	0.68%
26,000,000	5.321% Toyota Motor Finance Netherlands BV 08/02/2024	25,859,696	0.51%
		1,144,153,746	22.39%
Corporate and Bank Note – 7.46% (December 2022 – 1.92%)			
65,000,000	5.566% HSBC U.K. Bank PLC 20/09/2024	64,993,308	1.27%
75,000,000	5.375% Lloyds Bank PLC 13/05/2024	74,993,233	1.47%
35,000,000	5.419% National Australia Bank Ltd. 07/05/2024	35,011,213	0.68%
100,000,000	5.530% National Australia Bank Ltd. 28/05/2024	100,081,266	1.96%
80,000,000	5.407% Nordea Bank Abp 30/04/2024	79,994,080	1.57%
26,000,000	5.531% Royal Bank of Canada 23/09/2024	26,001,687	0.51%
		381,074,787	7.46%
Government Bill – 2.36% (December 2022 – 2.70%)			
26,012,000	5.208% U.K. Treasury Bills 11/03/2024	25,755,445	0.50%
96,121,000	5.237% U.K. Treasury Bills 18/03/2024	95,079,657	1.86%
		120,835,102	2.36%
Time Deposit – 4.89% (December 2022 – 13.68%)			
100,000,000	5.109% Bank of Tokyo-Mitsubishi Ltd. 02/01/2024	100,000,000	1.95%
100,000,000	5.119% Bred Banque Populaire 02/01/2024	100,000,000	1.96%
50,000,000	5.109% Mizuho Corporate Bank 02/01/2024	50,000,000	0.98%
		250,000,000	4.89%
Money Market Instruments		4,057,234,917	79.38%

Schedule of Investments

State Street GBP Liquidity LVNAV Fund (*continued*)
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value GBP	% of Net Assets
	Bilateral Reverse Repurchase Agreement* – 17.71% (31 December 2022 – 10.03%)		
130,000,000	5.089% Barclays Bank PLC 02/01/2024	130,000,000	2.54%
280,000,000	5.109% Canadian Imperial Bank of Commerce 02/01/2024	280,000,000	5.48%
220,000,000	5.109% Credit Agricole SA 02/01/2024	220,000,000	4.31%
175,000,000	5.119% National Australia Bank Ltd. 02/01/2024	175,000,000	3.42%
50,000,000	5.089% Societe Generale 02/01/2024	50,000,000	0.98%
50,000,000	5.079% Standard Chartered Bank 02/01/2024	50,000,000	0.98%
	Bilateral Reverse Repurchase Agreement	905,000,000	17.71%
	Total value of financial assets at fair value through profit or loss	4,962,234,917	97.09%
	Other Net Assets	148,599,105	2.91%
	Net Assets attributable to redeemable participating shareholders	5,110,834,022	100.00%

* The Fund held 702,552,487 shares of collateral for these reverse repurchase agreements to the value of GBP 674,574,130. Collateral consists of highly-rated securities or other Sovereign debt that meets fund and ESMA guidelines. Collateral was held with State Street Custodial Services Ireland Limited.

All of the above securities are listed on a recognised stock exchange or traded on a regulated market except for the Time Deposits and Reverse Repurchase Agreements.

Analysis of Total Assets (Unaudited)	% of Total Assets
Other transferable securities of the type referred to in Regulation 68(1)(a), (b) and (c)	78.70%
Repurchase agreements	17.56%
Current Assets	3.74%
	100.00%

Schedule of Investments

State Street EUR Liquidity LVNAV Fund
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Asset Backed Commercial Paper – 8.81% (December 2022 – 11.07%)			
41,229,000	4.000% Albion Capital Corp. SA 12/01/2024	41,183,489	0.59%
28,811,000	4.090% Albion Capital Corp. SA 23/01/2024	28,742,973	0.41%
26,546,000	4.060% Albion Capital Corp. SA 25/03/2024	26,281,233	0.38%
30,000,000	4.000% Antalis 05/01/2024	29,990,047	0.43%
58,000,000	4.000% Antalis 08/01/2024	57,961,496	0.83%
14,000,000	4.000% Antalis 11/01/2024	13,986,048	0.20%
14,000,000	4.000% Antalis 18/01/2024	13,975,197	0.20%
20,000,000	4.000% Antalis 22/01/2024	19,955,718	0.29%
54,285,000	3.940% LMA 02/01/2024	54,285,000	0.78%
25,000,000	3.930% LMA 05/01/2024	24,991,918	0.36%
15,000,000	3.980% LMA 10/06/2024	14,736,719	0.21%
25,000,000	4.060% Managed and Enhanced TAP 07/03/2024	24,819,203	0.35%
22,000,000	4.000% Managed and Enhanced TAP 11/06/2024	21,611,612	0.31%
70,000,000	4.060% Matchpoint Finance Public 02/02/2024	69,757,785	1.00%
36,000,000	4.060% Matchpoint Finance Public 06/02/2024	35,859,359	0.51%
15,000,000	4.010% Matchpoint Finance Public 07/03/2024	14,893,554	0.21%
12,000,000	4.040% Satellite SAS 05/01/2024	11,996,006	0.17%
23,000,000	4.020% Satellite SAS 29/02/2024	22,852,192	0.33%
11,000,000	4.100% Sunderland Receivables 04/01/2024	10,997,524	0.16%
27,000,000	4.090% Sunderland Receivables 13/02/2024	26,872,498	0.38%
50,000,000	4.040% Sunderland Receivables 29/02/2024	49,677,864	0.71%
		615,427,435	8.81%
Certificate of Deposit – 13.89% (December 2022 – 19.24%)			
47,000,000	4.110% Citibank 23/04/2024	46,408,436	0.66%
50,000,000	3.920% Citibank 11/06/2024	49,117,301	0.70%
25,000,000	4.000% Credit Agricole SA 02/01/2024	25,000,000	0.36%
45,000,000	3.960% Credit Agricole SA 07/03/2024	44,690,702	0.64%
50,000,000	4.000% Credit Agricole SA 12/06/2024	49,124,417	0.70%
50,000,000	4.180% DNB Bank ASA 21/10/2024	48,558,338	0.70%
50,000,000	4.020% KBC Bank NV 05/01/2024	49,983,446	0.72%
50,000,000	3.970% KBC Bank NV 18/03/2024	50,007,925	0.72%
50,000,000	4.050% KBC Bank NV 31/05/2024	50,032,386	0.72%
60,000,000	3.960% Mizuho Bank Ltd. 03/01/2024	59,993,467	0.86%
50,000,000	3.860% Mizuho Bank Ltd. 03/04/2024	49,497,028	0.71%
50,000,000	4.000% Mizuho International PLC 05/01/2024	49,983,517	0.72%
50,000,000	4.000% MUFG Bank Ltd. 18/01/2024	49,912,011	0.71%
25,000,000	4.010% MUFG Bank Ltd. 11/03/2024	24,809,782	0.35%
25,000,000	4.120% National Australia Bank Ltd. 02/07/2024	24,511,240	0.35%
52,000,000	3.925% Nordea Bank Abp 17/01/2024	51,915,337	0.74%
27,000,000	4.020% Norinchukin Bank 19/01/2024	26,949,266	0.39%
29,000,000	4.115% Norinchukin Bank 19/01/2024	28,944,422	0.41%
50,000,000	4.000% Sumitomo Mitsui Banking Corp. 05/01/2024	49,983,527	0.72%
75,000,000	3.950% Sumitomo Mitsui Trust Bank Ltd. 09/01/2024	74,942,641	1.07%
15,000,000	3.970% Toronto-Dominion Bank 08/03/2024	14,891,910	0.21%
51,000,000	4.269% Toronto-Dominion Bank 09/08/2024	51,027,759	0.73%
		970,284,858	13.89%
Commercial Paper – 35.27% (December 2022 – 30.54%)			
70,000,000	3.830% Agence Centrale des Organismes de Securite Sociale 30/01/2024	69,793,499	1.00%
65,000,000	3.840% Agence Centrale des Organismes de Securite Sociale 31/01/2024	64,800,887	0.93%
46,000,000	3.940% Australia and New Zealand Banking Group Ltd. 08/03/2024	45,671,003	0.65%

Schedule of Investments

State Street EUR Liquidity LVNAV Fund (*continued*)
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Commercial Paper – 35.27% (December 2022 – 30.54%) (<i>continued</i>)			
39,000,000	4.150% Australia and New Zealand Banking Group Ltd. 24/10/2024	37,862,240	0.54%
74,000,000	3.840% Bank of England 04/01/2024	73,984,375	1.06%
74,000,000	3.790% Bank of England 29/01/2024	73,791,716	1.06%
25,000,000	3.980% Banque Federative du Credit Mutuel SA 08/03/2024	24,819,400	0.35%
60,000,000	3.910% Caterpillar International Finance 20/02/2024	59,682,887	0.85%
30,500,000	3.950% Caterpillar International Finance 20/03/2024	30,230,534	0.43%
70,000,000	3.930% Colgate-Palmolive 09/01/2024	69,946,619	1.00%
11,000,000	3.940% Colgate-Palmolive 11/01/2024	10,989,183	0.16%
56,000,000	4.090% Deutsche Bank AG 01/03/2024	55,628,010	0.80%
25,000,000	4.120% DNB Bank ASA 11/10/2024	24,299,185	0.35%
50,000,000	4.030% HSBC Continental Europe 29/02/2024	49,678,635	0.71%
46,000,000	4.120% HSBC Continental Europe 28/03/2024	45,547,373	0.65%
50,000,000	4.010% HSBC Continental Europe 15/04/2024	49,412,710	0.71%
50,000,000	3.850% Kingdom of Netherlands 08/02/2024	49,803,456	0.71%
97,000,000	3.920% Kommunalbanken 15/01/2024	96,863,153	1.39%
23,000,000	3.910% Kommunalbanken 23/01/2024	22,947,886	0.33%
47,000,000	4.040% La Banque Postale 25/01/2024	46,880,379	0.67%
50,000,000	3.935% Linde Finance BV 03/01/2024	49,994,582	0.72%
34,000,000	3.940% Linde Finance BV 05/01/2024	33,988,952	0.49%
40,000,000	3.930% Linde Finance BV 12/01/2024	39,956,618	0.57%
15,000,000	3.930% Linde Finance BV 18/01/2024	14,973,888	0.21%
53,000,000	3.930% Linde Finance BV 19/01/2024	52,902,260	0.76%
50,000,000	0.000% Linde Finance BV 03/04/2024	49,508,178	0.71%
8,000,000	4.250% Lloyds Bank 11/07/2024	7,841,776	0.11%
20,000,000	4.020% Matchpoint Finance Public 02/02/2024	19,931,273	0.28%
30,000,000	4.050% Matchpoint Finance Public 14/02/2024	29,856,362	0.43%
20,000,000	4.040% Matchpoint Finance Public 28/02/2024	19,873,374	0.28%
50,000,000	3.920% Mitsubishi Corporation 03/01/2024	49,994,559	0.72%
50,000,000	3.950% Mitsubishi Corporation 22/01/2024	49,890,661	0.71%
47,000,000	3.975% Oesterreichische Kontrollbank 16/01/2024	46,928,068	0.67%
25,000,000	3.935% Oesterreichische Kontrollbank 22/01/2024	24,945,532	0.36%
50,000,000	3.965% Oesterreichische Kontrollbank 20/02/2024	49,732,867	0.71%
50,000,000	3.895% Oesterreichische Kontrollbank 13/05/2024	49,277,002	0.71%
26,000,000	4.000% OMERS Finance Trust 26/01/2024	25,931,368	0.37%
15,000,000	4.060% OP Corporate Bank 12/08/2024	14,653,331	0.21%
25,000,000	4.000% Ossiam 04/03/2024	24,829,577	0.36%
30,000,000	3.920% PACCAR Financial Europe BV 10/01/2024	29,973,971	0.43%
23,000,000	3.950% PACCAR Financial Europe BV 11/01/2024	22,977,426	0.33%
31,000,000	3.920% PACCAR Financial Europe BV 12/01/2024	30,966,380	0.44%
28,000,000	3.920% PACCAR Financial Europe BV 16/01/2024	27,957,478	0.40%
20,000,000	3.910% PACCAR Financial Europe BV 17/01/2024	19,967,508	0.29%
30,000,000	3.920% PACCAR Financial Europe BV 19/01/2024	29,944,642	0.43%
20,000,000	3.920% PACCAR Financial Europe BV 26/01/2024	19,947,892	0.29%
18,000,000	3.970% Procter & Gamble 03/01/2024	17,998,035	0.26%
60,000,000	3.955% Procter & Gamble 05/01/2024	59,980,421	0.86%
15,500,000	3.960% Procter & Gamble 05/01/2024	15,494,937	0.22%
18,000,000	0.000% Procter & Gamble 02/04/2024	17,823,988	0.25%
50,000,000	3.880% PSP Capital, Inc. 05/01/2024	49,983,909	0.72%
148,000,000	3.780% Republik Österreich 29/01/2024	147,584,521	2.11%
47,000,000	4.050% Skandinaviska Enskilda Banken 17/06/2024	46,161,285	0.66%
25,000,000	3.460% Svenska Handelsbanken 12/02/2024	24,877,788	0.36%
25,000,000	3.795% Svenska Handelsbanken 07/05/2024	24,645,990	0.35%
25,000,000	3.810% Svenska Handelsbanken 17/05/2024	24,618,639	0.35%

Schedule of Investments

State Street EUR Liquidity LVNAV Fund (*continued*)
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Commercial Paper – 35.27% (December 2022 – 30.54%) (<i>continued</i>)			
47,000,000	4.035% Svenska Handelsbanken 31/05/2024	46,210,979	0.66%
49,000,000	4.200% Svenska Handelsbanken 03/10/2024	47,583,617	0.68%
25,000,000	4.220% Swedbank 04/10/2024	24,316,429	0.35%
10,000,000	4.000% Toyota Finance Australia Ltd. 07/03/2024	9,928,658	0.14%
50,000,000	3.970% Toyota Finance Australia Ltd. 13/05/2024	49,266,363	0.71%
17,500,000	3.950% Toyota Motor Finance Netherlands BV 08/01/2024	17,488,558	0.25%
		2,463,342,772	35.27%
Corporate and Bank Note – 11.70% (December 2022 – 10.20%)			
25,000,000	4.230% Australia and New Zealand Banking Group Ltd. 18/07/2024	24,999,633	0.36%
50,000,000	4.386% Bank of Montreal 02/04/2024	50,028,817	0.72%
50,000,000	4.236% Bank of Montreal 10/09/2024	50,011,379	0.72%
23,000,000	4.210% Bank of Montreal 06/12/2024	22,997,804	0.33%
48,000,000	4.325% Barclays Bank 06/09/2024	48,025,029	0.69%
48,000,000	4.047% Bred Banque Populaire 05/01/2024	48,000,000	0.69%
50,000,000	4.083% Bred Banque Populaire 05/01/2024	50,000,000	0.71%
25,000,000	4.135% Bred Banque Populaire 05/01/2024	25,000,000	0.36%
50,000,000	4.080% Bred Banque Populaire 01/07/2024	50,000,000	0.71%
46,000,000	4.337% Canadian Imperial Bank of Commerce 05/04/2024	46,018,860	0.66%
27,000,000	4.245% Lloyds Bank Corporate Markets 17/01/2024	27,000,000	0.39%
25,000,000	4.173% MUFG Bank Ltd. 16/01/2024	25,000,000	0.36%
50,000,000	4.179% MUFG Bank Ltd. 18/01/2024	50,000,000	0.71%
50,000,000	4.199% National Australia Bank Ltd. 05/12/2024	50,001,351	0.71%
25,000,000	4.288% Nordea Bank Abp 26/01/2024	25,000,000	0.36%
25,000,000	4.174% Nordea Bank Abp 01/02/2024	25,000,000	0.36%
75,000,000	4.071% Nordea Bank Abp 16/04/2024	74,996,787	1.07%
50,000,000	4.196% Royal Bank of Canada 22/11/2024	50,000,740	0.71%
25,000,000	4.325% Toronto-Dominion Bank 28/03/2024	25,010,201	0.36%
25,000,000	4.316% Toronto-Dominion Bank 31/07/2024	25,019,313	0.36%
25,000,000	4.244% Toronto-Dominion Bank 11/09/2024	25,011,534	0.36%
		817,121,448	11.70%
Government Bill – 1.43% (December 2022 – 5.19%)			
50,000,000	3.830% Austria Treasury Bills 25/01/2024	49,879,182	0.71%
50,000,000	3.772% France Treasury Bills BTF 04/01/2024	49,989,621	0.72%
		99,868,803	1.43%
Time Deposit – 19.54% (December 2022 – 18.88%)			
275,000,000	3.900% Bank of Tokyo-Mitsubishi Ltd. 02/01/2024	275,000,000	3.94%
125,000,000	3.980% Bank of Tokyo-Mitsubishi Ltd. 03/01/2024	125,000,000	1.79%
145,662,000	3.860% Bred Banque Populaire 02/01/2024	145,662,000	2.09%
105,000,000	3.880% Credit Agricole SA 02/01/2024	105,000,000	1.50%
125,000,000	3.800% ING Bank 02/01/2024	125,000,000	1.79%
213,939,000	3.890% KBC Bank NV 02/01/2024	213,939,000	3.06%
75,000,000	3.860% Mizuho Corporate Bank 02/01/2024	75,000,000	1.07%
300,000,000	3.800% The Royal Bank of Scotland 02/01/2024	300,000,000	4.30%
		1,364,601,000	19.54%
Money Market Instruments		6,330,646,316	90.64%

Schedule of Investments

State Street EUR Liquidity LVNAV Fund (*continued*)
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Bilateral Reverse Repurchase Agreement* – 11.19% (31 December 2022 – 4.86%)		
56,011,998	3.830% Bank of Montreal 27/12/2024	56,011,998	0.80%
17,260,740	3.830% Bank of Montreal 18/12/2024	17,260,740	0.25%
175,000,000	3.860% Credit Agricole SA 03/01/2024	175,000,000	2.50%
175,000,000	3.650% Credit Agricole SA 02/01/2024	175,000,000	2.51%
107,390,556	3.300% National Australia Bank Ltd. 29/12/2024	107,390,556	1.54%
46,846,382	3.300% National Australia Bank Ltd. 28/12/2024	46,846,382	0.67%
49,471,635	3.830% Societe Generale 10/01/2024	49,471,635	0.71%
154,483,101	3.400% Societe Generale 03/01/2024	154,483,101	2.21%
	Bilateral Reverse Repurchase Agreement	781,464,412	11.19%
	Total value of financial assets at fair value through profit or loss	7,112,110,728	101.83%
	Other Net Liabilities	(127,700,702)	(1.83)%
	Net Assets attributable to redeemable participating shareholders	6,984,410,026	100.00%

* The Fund held 607,719,394 shares of collateral for these reverse repurchase agreements to the value of EUR 610,436,194. Collateral consists of highly-rated securities or other Sovereign debt that meets fund and ESMA guidelines. Collateral was held with State Street Custodial Services Ireland Limited.

All of the above securities are listed on a recognised stock exchange or traded on a regulated market except for the Time Deposits and Reverse Repurchase Agreements.

Analysis of Total Assets (Unaudited)	% of Total Assets
Other transferable securities of the type referred to in Regulation 68(1)(a), (b) and (c)	85.48%
Repurchase agreements	10.55%
Current Assets	3.97%
	100.00%

Schedule of Investments

State Street EUR Liquidity Standard VNAV Fund
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Asset Backed Commercial Paper – 14.07% (December 2022 – 16.10%)			
7,000,000	4.060% Albion Capital Corp. SA/Albion Capital LLC 28/03/2024	6,927,726	2.34%
10,000,000	4.170% Collateralized Commercial Paper III 02/04/2024	9,890,868	3.33%
4,000,000	3.940% LMA 02/01/2024	3,998,250	1.35%
5,000,000	4.110% Matchpoint Finance Public 22/01/2024	4,986,669	1.68%
5,000,000	4.050% Matchpoint Finance Public 19/02/2024	4,971,206	1.68%
5,000,000	4.050% Satellite SAS 09/01/2024	4,993,645	1.68%
4,000,000	3.930% Satellite SAS 15/01/2024	3,992,148	1.35%
2,000,000	4.150% Satellite SAS 22/04/2024	1,973,734	0.66%
		41,734,246	14.07%
Certificate of Deposit – 29.24% (December 2022 – 6.92%)			
10,000,000	4.020% ABN AMRO Bank NV 01/02/2024	9,962,833	3.36%
5,000,000	4.040% Bank of Montreal 13/09/2024	4,871,264	1.64%
10,000,000	4.110% Citibank 23/04/2024	9,874,135	3.33%
8,000,000	4.040% Credit Agricole SA 04/03/2024	7,942,483	2.68%
5,000,000	4.180% DNB Bank ASA 21/10/2024	4,855,834	1.64%
10,000,000	4.170% Lloyds Bank Corporate Markets PLC 17/10/2024	9,714,857	3.28%
5,000,000	3.960% Mizuho Bank Ltd. 03/01/2024	4,997,210	1.68%
10,000,000	4.130% MUFG Bank Ltd. 05/04/2024	9,892,501	3.33%
10,000,000	4.170% National Australia Bank Ltd. 04/10/2024	9,721,007	3.28%
5,000,000	3.430% Standard Chartered Bank 09/02/2024	4,977,168	1.68%
10,000,000	3.950% Toronto-Dominion Bank 14/03/2024	9,916,678	3.34%
		86,725,970	29.24%
Commercial Paper – 34.58% (December 2022 – 56.19%)			
10,000,000	3.840% Agence Centrale des Organismes de Securite Sociale 31/01/2024	9,965,151	3.36%
5,000,000	4.150% Australia and New Zealand Banking Group Ltd. 24/10/2024	4,854,133	1.64%
10,000,000	4.180% Deutsche Bank AG 17/04/2024	9,878,667	3.33%
8,000,000	4.140% DH Europe Finance S.a.r.l. 22/02/2024	7,952,072	2.68%
2,000,000	4.140% DH Europe Finance S.a.r.l. 18/03/2024	1,982,525	0.67%
10,000,000	4.030% Fidelity National Information Services 10/01/2024	9,986,136	3.37%
5,000,000	4.030% Fiserv, Inc. 11/01/2024	4,992,761	1.68%
3,500,000	3.930% Linde Finance BV 19/01/2024	3,492,015	1.18%
10,000,000	4.030% Macquarie Bank Ltd. 14/05/2024	9,852,235	3.32%
10,000,000	4.000% Oesterreichische Kontrollbank AG 05/03/2024	9,927,206	3.35%
10,000,000	4.150% Realty Income 12/01/2024	9,984,042	3.36%
10,000,000	4.100% Stanley Black & Decker, Inc. 10/01/2024	9,985,970	3.37%
10,000,000	4.140% Swedbank 16/10/2024	9,716,627	3.27%
		102,569,540	34.58%
Corporate and Bank Note – 8.45% (December 2022 – 6.97%)			
10,000,000	4.353% Banco Santander SA 05/05/2024	10,030,060	3.38%
5,000,000	4.582% NatWest Markets PLC 18/09/2025	5,010,157	1.69%
5,000,000	4.165% Nordea Bank Abp 01/02/2024	5,000,191	1.69%
5,000,000	4.514% Standard Chartered Bank 03/03/2025	5,013,642	1.69%
		25,054,050	8.45%

Schedule of Investments

State Street EUR Liquidity Standard VNAV Fund (*continued*)
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
27,750,000	Time Deposit – 9.35% (December 2022 – 9.64%) 3.890% KBC Bank 02/01/2024	27,750,000	9.35%
		27,750,000	9.35%
	Money Market Instruments	283,833,806	95.69%
12,347,206	Collective Investment Schemes – 4.16% (31 December 2022 – 4.03%) State Street EUR Liquidity LVNAV Fund	12,347,206	4.16%
	Collective Investment Schemes	12,347,206	4.16%
	Total value of financial assets at fair value through profit or loss	296,181,012	99.85%
	Other Net Assets	454,274	0.15%
	Net Assets attributable to redeemable participating shareholders	296,635,286	100.00%

All of the above securities are listed on a recognised stock exchange or traded on a regulated market except for the Time Deposits and Collective Investment Schemes.

Analysis of Total Assets (Unaudited)

Other transferable securities of the type referred to in Regulation 68(1)(a), (b) and (c)
Collective investment Schemes
Current Assets

% of Total Assets
95.69%
4.16%
0.15%
100.00%

Schedule of Investments

State Street USD Treasury Liquidity Fund
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
Government Bill – 50.04% (December 2022 – 1.11%)			
69,200,000	5.370% United States Treasury Bill 02/01/2024	69,200,000	2.83%
73,100,000	5.417% United States Treasury Bill 04/01/2024	73,078,625	2.99%
55,050,000	5.358% United States Treasury Bill 09/01/2024	54,993,388	2.25%
43,900,000	5.343% United States Treasury Bill 11/01/2024	43,842,008	1.79%
39,800,000	5.394% United States Treasury Bill 16/01/2024	39,718,419	1.63%
15,000,000	5.358% United States Treasury Bill 18/01/2024	14,964,781	0.61%
24,300,000	5.399% United States Treasury Bill 23/01/2024	24,225,043	0.99%
31,700,000	5.343% United States Treasury Bill 25/01/2024	31,592,504	1.29%
32,500,000	5.415% United States Treasury Bill 30/01/2024	32,365,640	1.33%
35,800,000	5.343% United States Treasury Bill 01/02/2024	35,641,382	1.46%
40,000,000	5.348% United States Treasury Bill 06/02/2024	39,794,861	1.63%
57,800,000	5.358% United States Treasury Bill 08/02/2024	57,486,546	2.35%
25,000,000	5.437% United States Treasury Bill 13/02/2024	24,845,122	1.02%
30,000,000	5.343% United States Treasury Bill 22/02/2024	29,776,025	1.22%
24,800,000	5.421% United States Treasury Bill 29/02/2024	24,588,504	1.01%
4,700,000	5.374% United States Treasury Bill 07/03/2024	4,655,024	0.19%
17,000,000	5.329% United States Treasury Bill 19/03/2024	16,808,890	0.69%
20,000,000	5.333% United States Treasury Bill 21/03/2024	19,769,144	0.81%
30,000,000	5.333% United States Treasury Bill 26/03/2024	29,631,800	1.21%
17,100,000	5.380% United States Treasury Bill 28/03/2024	16,883,189	0.69%
34,750,000	5.313% United States Treasury Bill 02/04/2024	34,289,687	1.40%
8,600,000	5.412% United States Treasury Bill 04/04/2024	8,481,391	0.35%
40,000,000	5.303% United States Treasury Bill 09/04/2024	39,429,880	1.61%
30,000,000	5.293% United States Treasury Bill 23/04/2024	29,512,800	1.21%
15,000,000	5.399% United States Treasury Bill 25/04/2024	14,747,063	0.60%
45,000,000	0.000% United States Treasury Bill 30/04/2024	44,224,514	1.81%
30,000,000	5.391% United States Treasury Bill 02/05/2024	29,463,617	1.21%
10,200,000	5.325% United States Treasury Bill 09/05/2024	10,009,500	0.41%
14,900,000	5.343% United States Treasury Bill 16/05/2024	14,605,767	0.60%
45,000,000	5.275% United States Treasury Bill 23/05/2024	44,074,977	1.80%
35,000,000	5.313% United States Treasury Bill 30/05/2024	34,240,928	1.40%
32,750,000	5.242% United States Treasury Bill 06/06/2024	32,015,993	1.31%
37,600,000	5.259% United States Treasury Bill 13/06/2024	36,717,260	1.50%
25,000,000	5.199% United States Treasury Bill 20/06/2024	24,394,436	1.00%
15,000,000	5.166% United States Treasury Bill 27/06/2024	14,624,195	0.60%
3,800,000	5.201% United States Treasury Bill 11/07/2024	3,696,582	0.15%
10,400,000	5.145% United States Treasury Bill 08/08/2024	10,078,471	0.41%
4,900,000	5.187% United States Treasury Bill 05/09/2024	4,727,975	0.19%
10,200,000	5.275% United States Treasury Bill 03/10/2024	9,795,362	0.40%
25,000,000	5.166% United States Treasury Bill 31/10/2024	23,924,708	0.98%
12,250,000	4.902% United States Treasury Bill 29/11/2024	11,703,779	0.48%
31,200,000	5.421% United States Treasury Floating Rate Note 31/07/2024	31,203,854	1.28%
33,000,000	5.440% United States Treasury Floating Rate Note 31/10/2024	33,029,367	1.35%
		1,222,853,001	50.04%
Money Market Instruments		1,222,853,001	50.04%

Schedule of Investments

State Street USD Treasury Liquidity Fund (*continued*)
As at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
	Tri-party Reverse Repurchase Agreement* – 48.29% (31 December 2022 – 89.32%)		
75,000,000	5.414% Bank of Montreal Tri Party A 02/01/2024	75,000,000	3.07%
100,000,000	5.434% Bank of Nova Scotia Tri Party A 02/01/2024	100,000,000	4.09%
200,000,000	5.424% BNP Paribas Tri Party A 02/01/2024	200,000,000	8.19%
145,000,000	5.424% Citigroup Tri Party A 02/01/2024	145,000,000	5.93%
150,000,000	5.434% Credit Agricole Tri Party A 02/01/2024	150,000,000	6.14%
200,000,000	5.424% Merrill Lynch Tri Party A 02/01/2024	200,000,000	8.18%
50,000,000	5.455% RBC Dominion Tri Party A 02/01/2024	50,000,000	2.05%
125,000,000	5.424% Societe Generale Tri Party A 02/01/2024	125,000,000	5.12%
135,000,000	5.434% TD Securities USA Tri Party A 02/01/2024	135,000,000	5.52%
	Tri-party Reverse Repurchase Agreement	1,180,000,000	48.29%
	Total value of financial assets at fair value through profit or loss	2,402,853,001	98.33%
	Other Net Assets	40,701,016	1.67%
	Net Assets attributable to redeemable participating shareholders	2,443,554,017	100.00%

* The Fund held 1,435,558,653 shares of collateral for these reverse repurchase agreements to the value of USD 1,203,600,342. Collateral consists of highly-rated securities or other Sovereign debt that meets fund and ESMA guidelines. Collateral was held with Bank of New York Mellon.

All of the above securities are listed on a recognised stock exchange or traded on a regulated market except for the Reverse Repurchase Agreements.

Analysis of Total Assets (Unaudited)	% of Total Assets
Other transferable securities of the type referred to in Regulation 68(1)(a), (b) and (c)	47.79%
Repurchase agreements	46.11%
Current Assets	6.10%
	100.00%

Schedule of Significant Portfolio Changes (Unaudited)

State Street USD Liquidity LVNAV Fund
For the financial year ended 31 December 2023

Listed below are the largest cumulative investment purchases and sales during the financial year ended 31 December 2023 in excess of 1% of total purchases and in excess of 1% of total sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Largest Purchases

113,500,000,000
40,675,000,000
1,400,000,000
1,375,000,000
1,050,000,000
1,050,000,000
1,000,000,000
1,000,000,000
970,466,000
942,923,000
890,000,000
839,498,207
825,000,000
800,000,000
787,387,000
786,499,000
779,428,000
749,794,000
740,704,000
739,512,985

Securities

5.050% RBC Dominion Securities Tri Party A 10/05/2023
5.050% JP Morgan Securities Tri Party D 10/05/2023
5.320% Abu Dhabi International Bank 13/11/2023
5.070% ANZ Banking Group 09/05/2023
5.310% Citibank NA 25/09/2023
5.320% Mizuho Bank Ltd. 14/12/2023
5.310% Credit Industriel et Commercial 25/09/2023
5.320% Abu Dhabi International Bank 22/11/2023
5.320% Abu Dhabi International Bank 26/09/2023
5.070% Abu Dhabi International Bank 22/06/2023
5.320% Abu Dhabi International Bank 04/12/2023
0.000% Erste Finance Delaware LLC 05/12/2023
5.320% Australia and New Zealand Banking Group Ltd. 02/01/2024
5.310% Skandinaviska Enskilda Banken AB 08/12/2023
5.070% Abu Dhabi International Bank 18/05/2023
5.070% Abu Dhabi International Bank 07/06/2023
4.820% Abu Dhabi International Bank 03/04/2023
5.070% Abu Dhabi International Bank 06/07/2023
5.320% Abu Dhabi International Bank 04/10/2023
0.000% Erste Finance Delaware LLC 12/12/2023

Largest Sales

200,000,000
178,334,840
175,000,000
175,000,000
155,069,595
150,026,832
150,000,000
150,000,000
149,782,250
145,000,000
140,128,247
133,000,000
115,000,000
105,000,000
100,050,925
91,704,670
82,517,408
80,007,486
59,883,433
51,059,592
50,003,100
50,002,306

Securities

0.000% Chesham Fin. Ltd. 03/11/2023
5.607% Wells Fargo Bank 06/11/2023
0.000% Chesham Fin. Ltd. 02/06/2023
0.000% Chesham Fin. Ltd. 05/05/2023
4.867% Bank of Montreal 08/06/2023
4.816% Lloyds Bank Corporate Markets PLC 10/04/2023
0.000% Chesham Fin. Ltd. 05/01/2024
0.000% Chesham Fin. Ltd. 05/12/2023
2.996% United States Treasury Bill 17/01/2023
0.000% Chesham Fin. Ltd. 05/10/2023
0.000% Wells Fargo Bank 03/07/2024
0.000% Chesham Fin. Ltd. 05/09/2023
5.414% UBS AG London 28/11/2023
5.242% Chesham Fin. Ltd. 08/08/2023
5.607% Wells Fargo Bank 09/11/2023
0.000% Alinghi Funding 04/01/2024
5.404% Bank of America NA 05/04/2024
4.745% BNP Paribas New York Branch 19/04/2023
5.556% Macquarie Bank Ltd. 02/10/2023
0.000% Alinghi Funding 09/01/2024
0.000% Macquarie Bank Ltd. 10/10/2023
4.948% Mizuho Bank Ltd. 20/01/2023

Schedule of Significant Portfolio Changes (Unaudited)

State Street USD Liquidity LVNAV Fund (*continued*)
For the financial year ended 31 December 2023

Largest Sales

50,000,000

41,254,372

Securities

0.000% Chesham Fin. Ltd. 05/07/2023

5.587% Macquarie Bank Ltd. 06/10/2023

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (Unaudited)

State Street GBP Liquidity LVNAV Fund
For the financial year ended 31 December 2023

Listed below are the largest cumulative investment purchases and sales during the financial year ended 31 December 2023 in excess of 1% of total purchases and in excess of 1% of total sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Largest Purchases

47,417,419,394
32,560,000,000
30,660,000,000
21,420,000,005
14,457,562,848
4,689,999,480
550,000,000
400,000,000
400,000,000
400,000,000
400,000,000
400,000,000
400,000,000
400,000,000
375,000,000
375,000,000
375,000,000
350,000,000
350,000,000
350,000,000

Securities

4.930% Canadian Imperial Bank of Commerce 17/07/2023
4.940% Barclays Bank PLC 20/07/2023
4.930% Credit Agricole SA 07/07/2023
4.930% National Australia Bank Ltd. 17/07/2023
4.930% Standard Chartered Bank 07/07/2023
4.930% Societe Generale SA 20/07/2023
3.430% Bank of Tokyo-Mitsubishi Ltd. 25/01/2023
4.430% Cooperatieve Rabobank 13/06/2023
4.430% Cooperatieve Rabobank 12/06/2023
4.430% Cooperatieve Rabobank 09/06/2023
4.930% Cooperatieve Rabobank 13/07/2023
5.180% Mizuho Corporate Bank 27/09/2023
4.930% Cooperatieve Rabobank 11/07/2023
4.430% Cooperatieve Rabobank 15/06/2023
4.430% Cooperatieve Rabobank 14/06/2023
4.930% Bank of Tokyo-Mitsubishi Ltd. 13/07/2023
5.180% Mizuho Corporate Bank 06/09/2023
3.930% Cooperatieve Rabobank 20/02/2023
4.930% Cooperatieve Rabobank 14/07/2023
3.930% Cooperatieve Rabobank 03/03/2023

There were no sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (Unaudited)

State Street EUR Liquidity LVNAV Fund
For the financial year ended 31 December 2023

Listed below are the largest cumulative investment purchases and sales during the financial year ended 31 December 2023 in excess of 1% of total purchases and in excess of 1% of total sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Largest Purchases	Securities
18,375,000,000	3.860% Credit Agricole SA 29/12/2023
5,623,494,750	2.780% Societe Generale SA 20/03/2024
2,798,519,823	2.770% Bank of Montreal 25/04/2023
1,437,726,792	3.820% National Australia Bank Ltd. 22/12/2024
1,032,890,156	2.280% Societe Generale SA 21/03/2024
550,000,000	1.930% KBC Bank NV 09/01/2023
550,000,000	1.930% KBC Bank NV 06/01/2023
550,000,000	1.930% KBC Bank NV 05/01/2023
550,000,000	1.930% KBC Bank NV 04/01/2023
500,000,000	3.430% KBC Bank NV 27/07/2023
500,000,000	3.180% KBC Bank NV 19/05/2023
500,000,000	3.180% KBC Bank NV 16/05/2023
500,000,000	3.180% KBC Bank NV 18/05/2023
500,000,000	3.430% KBC Bank NV 26/07/2023
500,000,000	3.430% KBC Bank NV 25/07/2023
500,000,000	3.430% KBC Bank NV 02/08/2023
500,000,000	3.430% KBC Bank NV 24/07/2023
500,000,000	3.430% KBC Bank NV 21/07/2023
500,000,000	3.430% KBC Bank NV 01/08/2023
500,000,000	2.930% KBC Bank NV 26/04/2023

Largest Sales	Securities
200,000,000	3.630% The Royal Bank of Scotland 01/09/2023
100,000,598	0.465% La Banque Postale 23/01/2023

There were no other sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (Unaudited)

State Street EUR Liquidity Standard VNAV Fund
For the financial year ended 31 December 2023

Listed below are the largest cumulative investment purchases and sales during the financial year ended 31 December 2023 in excess of 1% of total purchases and in excess of 1% of total sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Largest Purchases

45,451,800
30,303,000
29,601,000
29,578,000
29,506,000
29,474,000
29,472,000
29,226,000
29,223,000
29,120,000
29,106,000
29,000,000
28,731,000
28,597,000
28,595,000
28,579,000
28,559,000
28,531,000
28,421,000
28,264,000

Securities

State Street EUR Liquidity LVNAV Fund
3.890% KBC Bank NV 16/10/2023
1.930% KBC Bank NV 30/01/2023
1.930% KBC Bank NV 27/01/2023
1.930% KBC Bank NV 26/01/2023
1.930% KBC Bank NV 25/01/2023
1.930% KBC Bank NV 24/01/2023
1.930% KBC Bank NV 23/01/2023
1.930% KBC Bank NV 20/01/2023
1.930% KBC Bank NV 19/01/2023
1.930% KBC Bank NV 18/01/2023
1.930% KBC Bank NV 17/01/2023
3.890% KBC Bank NV 16/11/2023
3.890% KBC Bank NV 17/11/2023
3.890% KBC Bank NV 28/12/2023
3.890% KBC Bank NV 27/12/2023
3.890% KBC Bank NV 29/12/2023
3.890% KBC Bank NV 15/11/2023
1.930% KBC Bank NV 02/02/2023
2.430% KBC Bank NV 10/02/2023

Largest Sales

45,092,800

Securities

State Street EUR Liquidity LVNAV Fund

There were no other sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Schedule of Significant Portfolio Changes (Unaudited)

State Street USD Treasury Liquidity Fund
For the financial year ended 31 December 2023

Listed below are the largest cumulative investment purchases and sales during the financial year ended 31 December 2023 in excess of 1% of total purchases and in excess of 1% of total sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Largest Purchases

39,310,000,000
36,858,000,000
36,736,000,000
36,399,500,000
36,275,000,000
36,091,000,000
28,110,000,000
23,680,000,000
22,405,000,000
22,120,000,000
9,555,000,000
1,200,000,000
120,000,000
79,163,615
72,721,860
70,577,735
68,486,566
66,201,610
62,067,514
54,652,742

Securities

5.320% JP Morgan Securities Tri Party A 28/12/2023
4.270% BNP Paribas Tri Party A 05/01/2023
5.340% Societe Generale Tri Party A 28/12/2023
5.050% BofA Securities Tri Party A 06/07/2023
4.300% Citigroup Tri Party A 06/01/2023
5.340% Bank of Nova Scotia Tri Party A 28/12/2023
5.270% Goldman Sachs Tri Party A 14/08/2023
5.300% Bank of Montreal Tri Party A 27/12/2023
5.320% RBC Dominion Securities Tri Party A 28/12/2023
5.310% TD Securities USA Tri Party A 27/12/2023
5.330% Calyon Tri Party A 28/12/2023
5.030% Societe Generale Tri Party A 06/07/2023
5.000% Bank of Montreal Tri Party A 27/06/2023
0.010% United States Treasury Bill 31/10/2023
0.010% United States Treasury Bill 04/01/2024
5.084% United States Treasury Bill 12/09/2023
5.370% United States Treasury Bill 02/01/2024
5.183% United States Treasury Bill 19/09/2023
0.010% United States Treasury Bill 08/02/2024
5.358% United States Treasury Bill 09/01/2024

Largest Sales

11,732,949
5,383,638
4,970,218
4,219,428
1,979,972
1,882,537
1,487,650
686,371

Securities

0.010% United States Treasury Bill 05/09/2023
5.360% United States Treasury Bill 31/10/2023
0.010% United States Treasury Bill 08/02/2024
0.010% United States Treasury Bill 01/02/2024
5.222% United States Treasury Bill 17/10/2023
5.252% United States Treasury Bill 28/09/2023
5.273% United States Treasury Bill 24/10/2023
0.010% United States Treasury Bill 25/01/2024

There were no other sales during the financial year.

A copy of the list of changes in the portfolio during the financial year may be obtained free of charge from the Administrator.

Supplemental Information for Investors in Switzerland (Unaudited)

For shares distributed in or from Switzerland, State Street Fondsleitung AG, Beethovenstrasse 19, Postfach, 8027 Zürich, Switzerland is the Representative Agent in Switzerland while State Street Bank GmbH, München, Zweigniederlassung Zürich, Beethovenstrasse 19, 8027 Zürich, Switzerland is the Paying Agent in Switzerland.

The Prospectus, the Key Investor Information Document, the Articles of the Company as well as the annual and semi-annual reports can be obtained free of charge from the representative in Switzerland, State Street Fondsleitung AG, Beethovenstrasse 19, Postfach, 8027 Zürich or on-line at www.ssga.com. A list containing all purchases and sales which have been made during the reporting year can be obtained free of charge from the representative in Switzerland.

Performance Data

Performance summary by share class per calendar year is detailed in the tables below. Performance figures are for a calendar year. No performance figures have been included for year of launch of a share class where that is less than a calendar year.

Past performance is no indication of current or future performance and the performance data do not take account of the commissions and costs incurred on the issue and redemption of units.

State Street USD Liquidity LVNAV Fund

Share Class	Launch date	Currency	31/12/2019	31/12/2020	31/12/2021	31/12/2022	31/12/2023
Institutional Shares	11/03/1997	USD	2.3%	0.5%	-	1.7%	5.3%
Global Securities Lending Shares	12/07/2004	USD	-	N/A	0.1%	1.8%	5.4%
Institutional Accumulating Shares	17/07/2007	USD	2.3%	0.5%	-	1.7%	5.3%
S2 Shares	21/04/2011	USD	2.3%	0.5%	-	1.7%	5.3%
S3 Shares	27/05/2011	USD	2.3%	0.6%	0.1%	1.7%	5.3%
Z Accumulating Shares	26/08/2011	USD	2.4%	0.6%	0.1%	1.9%	5.4%
Z Shares	12/04/2011	USD	2.4%	0.6%	0.1%	1.8%	5.4%
Premier Shares	10/04/2014	USD	2.3%	0.6%	0.1%	1.8%	5.3%
Select Shares	29/11/2013	USD	2.3%	0.5%	-	1.7%	5.3%
Distributor Shares	22/07/2014	USD	2.2%	0.5%	-	1.6%	5.2%
UOB Shares	27/03/2019	USD	N/A	0.5%	-	1.7%	5.3%
Investment Shares	21/01/2020	USD	-	N/A	-	1.5%	5.0%
Premier Accumulating Shares	15/09/2021	USD	-	-	N/A	1.8%	5.4%

State Street GBP Liquidity LVNAV Fund

Share Class	Launch date	Currency	31/12/2019	31/12/2020	31/12/2021	31/12/2022	31/12/2023
Institutional Shares	03/03/1997	GBP	0.7%	0.2%	-	1.3%	4.6%
Global Securities Lending Shares	11/05/2007	GBP	0.8%	-	N/A	N/A	N/A
Institutional Accumulating Shares	17/07/2007	GBP	0.7%	0.2%	-	1.3%	4.7%
Investment Shares	07/11/2022	GBP	-	-	-	N/A	4.3%
S2 Shares	10/03/2011	GBP	0.7%	0.2%	-	1.3%	4.0%
S3 Shares	14/03/2012	GBP	0.7%	0.2%	-	1.3%	4.7%
Z Accumulating Shares	26/08/2011	GBP	0.8%	0.3%	-	1.4%	4.8%
Z Shares	14/04/2011	GBP	0.8%	0.3%	-	1.4%	4.8%
Premier Shares	14/02/2014	GBP	0.7%	0.2%	-	1.3%	4.7%
Select Shares	29/11/2013	GBP	0.7%	0.2%	-	1.3%	4.7%
Distributor Shares	23/07/2014	GBP	0.6%	0.2%	-	1.2%	4.6%

Supplemental Information for Investors in Switzerland (Unaudited) (continued)

Performance Data (continued)

State Street EUR Liquidity LVNAV Fund

Share Class	Launch date	Currency	31/12/2019	31/12/2020	31/12/2021	31/12/2022	31/12/2023
Institutional Shares	04/10/2000	EUR	-0.5%	-0.6%	-0.7%	-0.1%	3.2%
Global Securities Lending Shares	14/06/2004	EUR	-0.5%	-0.5%	-0.6%	-	3.3%
Institutional Accumulating Shares	17/07/2007	EUR	-0.5%	-0.6%	-0.7%	-0.1%	3.2%
S2 Shares	08/03/2011	EUR	-0.5%	-0.6%	-0.7%	-0.1%	3.2%
S3 Shares	01/08/2011	EUR	-0.5%	-	-	-	-
Z Accumulating Shares	26/08/2011	EUR	-0.4%	-0.5%	-0.6%	-	3.3%
Z Shares	14/04/2011	EUR	-0.4%	-0.5%	-0.6%	-	3.3%
Premier Shares	25/11/2013	EUR	-0.5%	-0.6%	-0.7%	-0.1%	3.2%
Premier Accumulating Shares	18/10/2022	EUR	-	-	-	N/A	3.3%
Distributor Shares	23/07/2014	EUR	-0.6%	-0.6%	-0.7%	-0.2%	3.1%
Investment Shares	24/11/2022	EUR	-	-	-	N/A	2.9%
Select Stable Shares*	27/01/2023	EUR	-	-	-	-	-

* The Select Stable Shares class of State Street EUR Liquidity LVNAV Fund launched on 27 January 2023.

State Street EUR Liquidity Standard VNAV Fund

Share Class	Launch date	Currency	31/12/2019	31/12/2020	31/12/2021	31/12/2022	31/12/2023
Global Securities Lending Shares	21/06/2021	EUR	-	-	-	-0.1%	3.4%
Z Shares	25/07/2014	EUR	-0.3%	-0.5%	-0.6%	-0.1%	3.4%
Institutional Shares	27/02/2015	EUR	-0.4%	-0.6%	-0.7%	-0.2%	3.3%

State Street USD Treasury Liquidity Fund

Share Class	Launch date	Currency	31/12/2019	31/12/2020	31/12/2021	31/12/2022	31/12/2023
Premier Shares	20/02/2014	USD	2.1%	0.4%	-	1.5%	5.1%
Distributor Shares	12/06/2017	USD	2.0%	0.4%	-	1.5%	5.1%
Institutional Shares	31/12/2018	USD	2.1%	0.4%	-	1.5%	5.0%
Investment Shares	05/05/2022	USD	-	-	-	N/A	4.8%
Select Shares	09/06/2022	USD	-	-	N/A	N/A	N/A

Supplemental Information for Investors in Switzerland (Unaudited) (continued)

Total Expense Ratio ('TER')

The Average Total Expense Ratio table shows the actual expenses incurred by each share class of each Fund during the 12 months ended 31 December 2023, expressed as a percentage of the average (avg.) net asset value ("NAV") of the Fund for the corresponding period.

State Street USD Liquidity LVNAV Fund

Class	Annualised % of avg. NAV		
	Management Fee	Other Fees	Total Fees
Institutional Shares	0.13%	0.02%	0.15%
Global Securities Lending Shares	0.02%	0.02%	0.04%
Institutional Accumulating Shares	0.13%	0.02%	0.15%
S2 Shares	0.13%	0.02%	0.15%
S3 Shares	0.08%	0.02%	0.10%
Z Accumulating Shares	0.00%	0.02%	0.02%
Z Shares	0.00%	0.02%	0.02%
Premier Shares	0.08%	0.02%	0.10%
Select Shares	0.10%	0.02%	0.12%
Distributor Shares	0.18%	0.02%	0.20%
UOB Shares	0.10%	0.02%	0.12%
Investment Shares	0.43%	0.02%	0.45%
Premier Accumulating Shares	0.08%	0.02%	0.10%

State Street GBP Liquidity LVNAV Fund

Class	Annualised % of avg. NAV		
	Management Fee	Other Fees	Total Fees
Institutional Shares	0.12%	0.03%	0.15%
Institutional Accumulating Shares	0.12%	0.03%	0.15%
S2 Shares	0.12%	0.03%	0.15%
S3 Shares	0.07%	0.03%	0.10%
Z Accumulating Shares	0.00%	0.03%	0.03%
Z Shares	0.00%	0.03%	0.03%
Premier Shares	0.07%	0.03%	0.10%
Select Shares	0.09%	0.03%	0.12%
Distributor Shares	0.17%	0.03%	0.20%
Investment Shares	0.42%	0.03%	0.45%
Premier Accumulating Shares*	0.07%	0.03%	0.10%

* The Premier Accumulating Shares class of the State Street GBP Liquidity LVNAV Fund launched on 16 August 2023.

Supplemental Information for Investors in Switzerland (Unaudited) (continued)

Total Expense Ratio ('TER') (continued)

State Street EUR Liquidity LVNAV Fund

Class	Annualised % of avg. NAV		
	Management Fee	Other Fees	Total Fees
Institutional Shares	0.13%	0.02%	0.15%
Global Securities Lending Shares	0.02%	0.02%	0.04%
Institutional Accumulating Shares	0.13%	0.02%	0.15%
S2 Shares	0.13%	0.02%	0.15%
Z Accumulating Shares	0.00%	0.02%	0.02%
Z Shares	0.00%	0.02%	0.02%
Premier Shares	0.08%	0.02%	0.10%
Distributor Shares	0.18%	0.02%	0.20%
Premier Accumulating Shares	0.08%	0.02%	0.10%
Investment Shares	0.43%	0.02%	0.45%
Select Stable Shares*	0.09%	0.03%	0.12%

* The Select Stable Shares class of State Street EUR Liquidity LVNAV Fund launched on 27 January 2023.

State Street EUR Liquidity Standard VNAV Fund

Class	Annualised % of avg. NAV		
	Management Fee	Other Fees	Total Fees
Global Securities Lending Shares	(0.12)%	0.16%	0.04%
Z Shares	(0.11)%	0.16%	0.05%
Institutional Shares	(0.01)%	0.16%	0.15%

State Street USD Treasury Liquidity Fund

Class	Annualised % of avg. NAV		
	Management Fee	Other Fees	Total Fees
Institutional Shares	0.13%	0.02%	0.15%
Premier Shares	0.08%	0.02%	0.10%
Distributor Shares	0.09%	0.03%	0.12%
Select Shares	0.34%	0.02%	0.36%

Appendix I - Securities Financing Transactions Regulations (Unaudited)

Article 13 of Regulation (EU) 2015/2365 on transparency of securities financing transactions (SFTs) and of reuse and amending Regulation (EU) No 648/2012, requires UCITS investment companies to provide the following information on the use made of SFTs and total return swaps (TRSs).

	Fund Name: State Street USD Liquidity LVNAV Fund	Fund Name: State Street GBP Liquidity LVNAV Fund	Fund Name: State Street EUR Liquidity LVNAV Fund	Fund Name: State Street USD Treasury Liquidity Fund
Reverse repurchase transactions				
Below is the market value of assets engaged in securities financing transactions at 31 December 2023				
Value ('000)	1,595,000	280,000	350,000,000	200,000
% of Net Assets	5.34%	5.48%	5.01%	8.19%
Counterparty Name	RBC Dominion Securities Inc.	Canadian Imperial Bank of Commerce	Credit Agricole SA	BNP Paribas SA
Counterparty country of establishment	Canada	Canada	France	France
Value ('000)		220,000	203,954,736	200,000
% of Net Assets		4.31%	2.92%	8.18%
Counterparty Name		Credit Agricole SA	Societe Generale	Merrill Lynch
Counterparty country of establishment		France	France	United States
Value ('000)		175,000	154,236,937	150,000
% of Net Assets		3.42%	2.21%	6.14%
Counterparty Name		National Australia Bank Ltd.	National Australia Bank Ltd.	Credit Agricole SA
Counterparty country of establishment		Australia	Australia	France
Value ('000)		130,000	73,272,738	145,000
% of Net Assets		2.54%	1.05%	5.93%
Counterparty Name		Barclays Bank PLC	Bank of Montreal	Citigroup Global Markets Inc.
Counterparty country of establishment		United Kingdom	Canada	United States
Value ('000)		50,000		135,000
% of Net Assets		0.98%		5.52%
Counterparty Name		Societe Generale		TD Securities (USA) LLC
Counterparty country of establishment		France		Canada
Value ('000)		50,000		125,000
% of Net Assets		0.98%		5.12%
Counterparty Name		Standard Chartered Bank		Societe Generale
Counterparty country of establishment		United Kingdom		France

Appendix I - Securities Financing Transactions Regulations (Unaudited) (continued)

	Fund Name: State Street USD Liquidity LVNAV Fund	Fund Name: State Street GBP Liquidity LVNAV Fund	Fund Name: State Street EUR Liquidity LVNAV Fund	Fund Name: State Street USD Treasury Liquidity Fund
Reverse repurchase transactions (cont'd)				
Value ('000)				100,000
% of Net Assets				4.09%
Counterparty Name				Bank of Nova Scotia
Counterparty country of establishment				Canada
Value ('000)				75,000
% of Net Assets				3.07%
Counterparty Name				Bank of Montreal
Counterparty country of establishment				Canada
Value ('000)				50,000
% of Net Assets				2.05%
Counterparty Name				RBC Dominion Securities Inc.
Counterparty country of establishment				Canada
Settlement/clearing for each type of SFT & TRS	Type and Quality of Collateral	Type and Quality of Collateral	Type and Quality of Collateral	Type and Quality of Collateral
	Tri-Party	Bilateral	Bilateral	Tri-Party
	Bonds	Bonds	Bonds	Bonds
	Investment Grade	Investment Grade	Investment Grade	Investment Grade
Maturity tenor of the Collateral USD ('000)	Maturity tenor of the Collateral USD ('000)	Maturity tenor of the Collateral GBP ('000)	Maturity tenor of the Collateral EUR ('000)	Maturity tenor of the Collateral USD ('000)
	Less than 1 day	-	-	16,298
	1 day to 1 week	-	-	11,250
	1 week to 1 month	-	-	10,954
	1 to 3 months	-	-	18,652
	3 months to 1 year	36,920	-	112,617
	Greater than 1 year	637,654	610,436	952,229
	Open Maturity	-	-	-
1. Collateral Issuer	Largest Collateral Issuers	Largest Collateral Issuers	Largest Collateral Issuers	Largest Collateral Issuers
	United States (Government of)	United Kingdom (Government of)	European Union	United States (Government of)
	Volume of collateral received ('000)	1,173,000	674,574	227,801
2. Collateral Issuer	Largest Collateral Issuers	Largest Collateral Issuers	Largest Collateral Issuers	Largest Collateral Issuers
			France (Government of)	
	Volume of collateral received ('000)		369,172	

Appendix I - Securities Financing Transactions Regulations (Unaudited) (continued)

	Fund Name: State Street USD Liquidity LVNAV Fund	Fund Name: State Street GBP Liquidity LVNAV Fund	Fund Name: State Street EUR Liquidity LVNAV Fund	Fund Name: State Street USD Treasury Liquidity Fund
	Reverse repurchase transactions (cont'd)			
3. Collateral Issuer			Landwirtschaftliche Rentenbank	
Volume of collateral received ('000)			13,463	

The depositary of the collateral for State Street USD Treasury Liquidity Fund and State Street USD Liquidity LVNAV Fund is Bank of New York Mellon. At 31 December 2023, the Funds received USD 1,122,000,402 and USD 1,173,000,014, respectively, from Bank of New York Mellon as collateral in relation to the reverse repurchase agreements. The depositary of the collateral for State Street EUR Liquidity LVNAV Fund and State Street GBP Liquidity LVNAV Fund is State Street Custodial Services (Ireland) Limited and at 31 December 2023, the State Street EUR Liquidity LVNAV Fund received EUR 610,436,194 and the State Street GBP Liquidity LVNAV Fund received GBP 674,574,130 as collateral in relation to the reverse repurchase agreements.

The net returns to the State Street USD Liquidity LVNAV Fund, State Street USD Treasury Liquidity Fund, State Street GBP Liquidity LVNAV Fund and State Street EUR Liquidity LVNAV Fund from reverse repurchase agreements for the financial year ended 31 December 2023 amounted to USD 23,527,187, USD 6,891,861, GBP 28,579,711 and EUR 14,351,828, respectively. The costs relating to the reverse repurchase agreements are not separately identifiable as they are embedded in the purchase/sale price of the transactions.

Appendix II - Remuneration Policy (Unaudited)

State Street Corporation ("SSC"), and its direct and indirect subsidiaries (together with SSC hereafter referred to as "State Street") operate a group-wide compensation strategy including a remuneration policy that applies to all State Street entities globally. State Street Global Advisors Europe Limited ("SSGAEL") is the Management Company, Investment Manager and Global Distributor of State Street Liquidity Plc and delegates certain activities in respect of the investment management and risk management to SSGA Limited and SSGA Trust Company (together, the "Investment Managers"). As State Street subsidiaries, the Investment Managers are fully integrated into State Street's group-wide compensation strategy and subject to the global and regional governing body structure of State Street to provide appropriate and effective control of the remuneration arrangements (incl. compliance with the relevant remuneration regulations) across the State Street group of affiliated entities. Under its publicly available charter, the Human Resources Committee ("HRC") of SSC oversees all of State Street's compensation plans, policies, and programs in which senior executives participate and incentive, retirement, welfare and equity plans in which certain other employees of SSC participate. It also oversees the alignment of the incentive compensation arrangements with the State Street's financial safety and soundness consistent with applicable related regulatory rules and guidance. The HRC approves the overall allocation of the Incentive Compensation ("IC") Plan pool. State Street's CEO allocates IC pools to business units and corporate functions based upon a variety of factors, which may include budget performance, achievement of key goals and other considerations. The final expenditure and overall allocation between current and deferred awards are then reviewed by the HRC prior to payment.

State Street also has separate UK and SSGAEL Remuneration Committees in place with the primary duties to:

- review the remuneration policy applicable to employees, management and Identified Staff of the Investment Managers and oversee its implementation;
- oversee compliance with any applicable remuneration regulations;
- review and endorse remuneration decisions related to Identified Staff and consider recommendations for ex-post risk adjustment of Identified Staff.

State Street operates an annually reviewed global remuneration policy document (supplemented by any relevant addenda by jurisdiction or regulatory regime), which documents State Street's existing remuneration framework. This policy is intended to comply with applicable remuneration regulatory requirements including, but not limited to, those contained in the CRD, UCITS V and AIFMD, and will be interpreted and administered accordingly. State Street's remuneration policies and practices apply on a global basis to all employees of the State Street group (incl. the Investment Managers). The key principles that align State Street's remuneration system with the business strategy are as follows:

- We emphasise total rewards.
- We target the aggregate annual value of our Total Rewards Program to be competitive with our business peers.
- We unequivocally support equal pay for work of equal value.
- Funding for our Total Rewards Program is subject to affordability and is designed to be flexible based on corporate performance.
- We differentiate pay based on performance.
- We align employees' interests with shareholders' interests.
- Our compensation plans are designed to comply with applicable regulations and related guidance, including prohibiting incentives to take excessive risks.

Given our process of structured discretion in determining incentive pool funding and individual award decisions, the deferral of incentive compensation, and the availability of ex-ante and ex-post adjustments, such as forfeitures and clawbacks, our compensation system is appropriately risk-sensitive and links current decisions and actions to future risk outcomes.

State Street operates a fully flexible, discretionary bonus policy (i.e. the amount of individual variable pay may fluctuate significantly from one year to the next, depending on performance and the other factors described below, and even could be reduced to zero for any given year). The discretionary bonus policy is structured so as to achieve a balance between fixed and variable components, but also includes specific maximum pay ratios where required by local regulations. A number of employees in sales participate in Structured Incentive Plans, which aim to bring the variable compensation granted to plan participants into line with the revenues they generate as well as taking into account non-financial qualitative performance indicators. All such participants receive sufficiently high fixed compensation. Variable compensation is assigned on an individual basis by way of a review of both quantitative and qualitative factors.

Appendix II - Remuneration Policy (Unaudited) (continued)

Total amount of remuneration paid by the Investment Managers as at 31 December 2023¹

Fixed remuneration (in £ k)	156,533
Variable remuneration (in £ k)	133,256
Total Remuneration (in £ k)	289,789
Number of beneficiaries	1,437
Performance fee paid directly by the UCITS	n/a

Aggregate amount of remuneration as at 31 December 2023 (in £ k)

Senior Management of State Street Liquidity Plc ²	180
Identified Staff of the Investment Managers	161,095

More details regarding State Street's remuneration approach including (but not limited to) information on the decision-making process to determine the remuneration policy, its basic characteristics and the linkage between pay and performance, are published separately in State Street's Proxy Statement at www.statestreet.com and the remuneration section of SSGA Limited's UK Pillar 3 disclosure at <https://www.ssga.com/library-content/pdfs/global/ssgal-pillar-3-disclosure-2023.pdf>. In light of State Street's group-wide compensation strategy, the qualitative remuneration information included in the UK Pillar 3 disclosure equally apply to State Street employees outside the UK and the Investment Managers' employees.

¹ Disclosure is based on the remuneration of the entire staff of the Investment Managers, indicating the number of beneficiaries. 2023 total remuneration data is not available as of 31 December 2023 as variable pay for 2023 will not be delivered before Q1 2024. Fixed remuneration for the performance year and 2022 variable remuneration data has been provided for beneficiaries.

² Represents remuneration paid to independent directors (Directors who are also employees of the SSC do not receive remuneration in their capacity as board members).

Appendix III - SFDR and Taxonomy Regulation Disclosures (Unaudited)

The European Union's (the "EU") Sustainable Finance Disclosures Regulation (Regulation EU/2019/2088) (the "SFDR") requires the Company to provide transparency on how sustainability considerations are integrated into the investment process with respect to each of the Funds. The EU's Regulation on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation EU/2020/852) (the "Taxonomy Regulation") requires the Company to provide additional disclosure with respect to each of the Funds in order to enhance transparency and to provide for objective comparison of financial products regarding the proportion of such financial products' investments that contribute to environmentally sustainable economic activities, noting that the scope of environmentally sustainable economic activities, as prescribed in the Taxonomy Regulation, is narrower than the scope of sustainable investments under SFDR. Please see the Relevant Supplement for the disclosures for each Fund required under SFDR and the Taxonomy Regulation.

Funds that are SFDR Article 6 financial products

With respect to the Fund below the underlying investments do not take into account the EU criteria for environmentally sustainable economic activities, set out in the Taxonomy Regulation.

State Street USD Treasury Liquidity Fund

Funds that are SFDR Article 8 financial products

With respect to the Funds below these Funds follow the requirements of Article 8 of SFDR as they promote, among other characteristics, environmental or social characteristics, or a combination of those characteristics and the companies in which the Funds invest in exhibit good governance.

State Street EUR Liquidity LVNAV Fund, State Street GBP Liquidity LVNAV Fund, State Street USD Liquidity LVNAV Fund, State Street EUR Liquidity Standard VNAV Fund

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street USD Liquidity LVNAV Fund (the "Fund") **Legal entity identifier:** 549300RXPU93JTVN0I93

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective:** ____%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 51% of sustainable investments

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It made **sustainable investments with a social objective:** ____%

☒ It promoted E/S characteristics, but **did not make any sustainable investments**



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund seeks to promote the following environmental and social characteristics:

- Investment of the majority of the Fund's net assets in sustainable investments;
- The Investment Manager seeks to identify the issuers deemed to perform better as it relates to financially material ESG challenges facing the issuer's industry;
- Avoidance of investment in issuers which show an involvement in activities which are deemed non-compliant with the Investment Manager's ESG criteria such as violations of UN Global Compact Principles or involvement in controversial weapons; and
- Exclusion of issuers involved in thermal coal, arctic drilling, oil and tar sands, as well as severe ESG controversies.

For the purposes of attaining the environmental and social characteristics promoted by the Fund, the Investment Manager considers the ESG characteristics of individual securities using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the Fund's portfolio in securities that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria listed above. The Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The specific list of applicable exclusions may evolve and may be amended from time to time at the Investment Manager's absolute discretion. Such change may be implemented without notice to the Shareholders if deemed aligned with the screen criteria described in this section. For further details of the exclusions applied by the Investment Manager at any time please refer to the link included in the last question in this Annex.

No reference benchmark has been designated to attain the environmental and social characteristics promoted by the Fund.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the % allocation of the portfolio of the Fund to sustainable investments (which shall be at least 51%) and securities that are within the two highest categories of the third party ESG rating. A further attainment of the environmental and social characteristics promoted by the Fund is measured through the portfolio exclusions of securities that do not meet certain ESG criteria described under the question above. As such, an additional sustainability indicator is a 0% holding in securities that do not meet the relevant ESG criteria disclosed above.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments made by the Fund are to invest in securities that are classified as:

"Leaders" or "Outperformers" according to the ESG score of the Investment Manager's proprietary ESG scoring system.

The ESG scoring system developed by the Investment Manager leverages multiple data sources and aligns them to widely accepted, transparent materiality frameworks to generate a unique ESG score for listed companies. It measures the performance of a company's business operations and governance as it relates to financially material ESG challenges facing the company's industry.

The Investment Manager draws on data from multiple ESG data providers and leverages the Sustainable Accounting Standards Board's ("SASB") widely accepted, transparent materiality framework, as well as a corporate governance score, to generate the unique score that measures the performance of a company's business operations and governance as it relates to industry-specific ESG factors. This ESG score is comprised of a company's ESG score and corporate governance score, and allows for a global comparison of companies' ESG performance within a sector or industry.

In order for the security to qualify as a sustainable investment, the company must be a "Leader" or "Outperformer" as determined by the Investment Manager using the ESG score generated by its proprietary process. Companies qualified as "Leaders" or "Outperformers" are deemed to manage and mitigate long-term, financially-material sustainable risks better than its peers and thus operate a more sustainable business model.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Investment Manager applies a negative and norms-based screen to the Fund to screen out securities based on an assessment of their adherence to certain ESG criteria including securities of companies identified as being non-compliant with UNGC Principles relating to environmental protection, human rights, labour standards, anti-corruption and controversial weapons. By applying the relevant negative and norms-based screen, the Investment Manager deems the Fund's sustainable investments not to cause significant harm to any environmental or social sustainable investment objective.

— *How were the indicators for adverse impacts on sustainability factors taken into account?*

As described below, the Fund considers principal adverse impacts ("PAI") on sustainability factors as part of the consideration of sustainable investments to be held by the Fund and by applying the negative and norms-based ESG screen prior to the construction of the portfolio.

— *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The Fund excludes companies that the Investment Manager has deemed to violate United Nations Global Compact ("UNGC") principles as part of the negative screening utilised by the Fund. The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are considered as part of the UNGC principles assessment.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund pursues a reduction of negative externalities caused by the underlying investments and in that context considers the PAIs on sustainability factors as part of the consideration of sustainable investments in selecting the securities for the Fund and by applying the negative and norms-based ESG screens prior to the construction of the portfolio. Specifically, the Fund considers:

- Greenhouse Gas emissions

- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Energy consumption intensity per high impact climate sector
- Activities negatively affecting biodiversity-sensitive areas
- Emissions to water
- Hazardous waste and radioactive waste ratio
- Violations of UN Global Compact Principles
- Unadjusted gender pay gap
- Board gender diversity
- Exposure to controversial weapons

Further information on the PAIs will be found in the periodic reports for the Fund.



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
RBC DOMINION SECURITIES TRI PA	Financia I	5.68	UNITED STATES OF AMERICA
AUSTRALIA AND NEW ZEALAND BANK	Financia I	2.94	UNITED STATES OF AMERICA
CITIBANK N.A.	Financia I	2.31	UNITED STATES OF AMERICA
ROYAL BANK OF CANADA	Financia I	2.15	UNITED STATES OF AMERICA
KBC BANK NV	Financia I	2.03	UNITED STATES OF AMERICA
CANADIAN IMPERIAL BANK OF COMM	Financia I	1.60	UNITED STATES OF AMERICA
ROYAL BANK OF CANADA	Financia I	1.25	UNITED STATES OF AMERICA
BANCO SANTANDER CENTRAL HISPAN	Financia I	1.07	UNITED STATES OF AMERICA
BANQUE NATIONALE DU CANADA	Financia I	1.07	UNITED STATES OF AMERICA
CHESHAM FIN LTD	Financia I	0.98	UNITED STATES OF AMERICA
HALKIN FINANCE LLC USC	Financia I	0.93	UNITED STATES OF AMERICA
BANK OF MONTREAL HEAD OFFICE	Financia I	0.89	UNITED STATES OF AMERICA
MUFG BK LTD	Financia I	0.89	UNITED STATES OF AMERICA
CAN AST + CAN LTD JT	Financia I	0.80	UNITED STATES OF AMERICA
CREDIT IND ET CM NY	Financia I	0.80	UNITED STATES OF AMERICA



What was the proportion of sustainability-related investments?

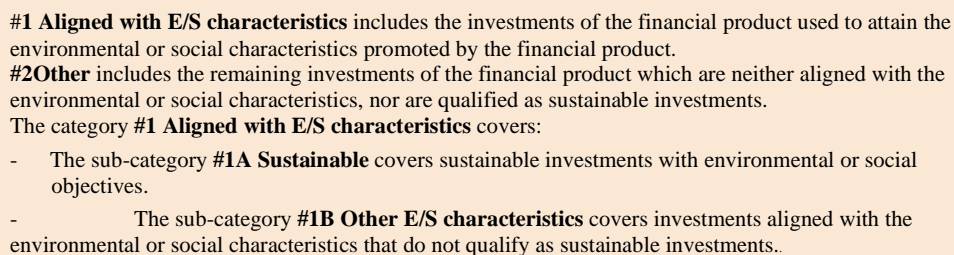
While the fund does not have as its objective a sustainable investment, it will have a minimum proportion of 51% of sustainable investments.

Asset allocation describes the share of investments in specific assets.

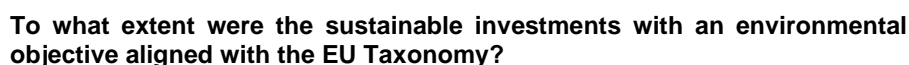
What was the asset allocation?

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



Row Labels	Sum of Percent of Fund
Financial	96.36
Banks	81.86
Diversified Financial Services	13.06
Investment Companies	1.44
Cash Balance	1.63
Cash Balance	1.63
Government	1.34
Sovereign	1.34
Consumer, Cyclical	0.67
Auto Manufacturers	0.67
Grand Total	100.00



The Fund does not currently commit to investing in any 'environmentally sustainable investment' within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹**

☐ Yes:

☐ In fossil gas

☐ In nuclear energy

☒ No

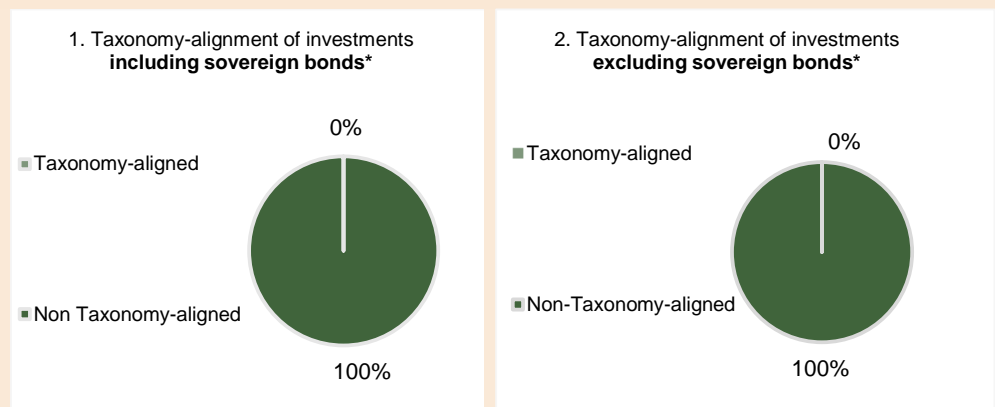
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments made in transitional and enabling activities?**



are sustainable investments with an

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?***

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund intends to invest a minimum of 51% of the Fund's securities in sustainable investments with an environmental and / or social objective, or a combination thereof, that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

The Fund intends to invest a minimum of 51% of the Fund's securities in sustainable investments with an environmental and / or social objective, or a combination thereof, that are not aligned with the EU Taxonomy.



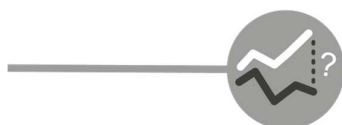
What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The Fund held 1.63% of its assets in cash as classified under #2 Other in the above table. Given the nature of cash or cash equivalents including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place for such assets.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Manager considers the ESG characteristics of individual securities using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the Fund's portfolio in securities that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria listed above. The Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes

- ***How does the reference benchmark differ from a broad market index?***

NA

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

NA

- ***How did this financial product perform compared with the broad market index?***

NA

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street GBP Liquidity LVNAV Fund 549300N4320NL8ZHWM34 (the "Fund")

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: ____%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 51% of sustainable investments

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It made **sustainable investments with a social objective**: ____%

☒ It promoted E/S characteristics, but **did not make any sustainable investments**



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund seeks to promote the following environmental and social characteristics:

- Investment of the majority of the Fund's net assets in sustainable investments;
- The Investment Manager seeks to identify the issuers deemed to perform better as it relates to financially material ESG challenges facing the issuer's industry;
- Avoidance of investment in issuers which show an involvement in activities which are deemed non-compliant with the Investment Manager's ESG criteria such as violations of UN Global Compact Principles or involvement in controversial weapons; and
- Exclusion of issuers involved in thermal coal, arctic drilling, oil and tar sands, as well as severe ESG controversies.

For the purposes of attaining the environmental and social characteristics promoted by the Fund, the Investment Manager considers the ESG characteristics of individual securities using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the Fund's portfolio in securities that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria listed above. The Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The specific list of applicable exclusions may evolve and may be amended from time to time at the Investment Manager's absolute discretion. Such change may be implemented without notice to the Shareholders if deemed aligned with the screen criteria described in this section. For further details of the exclusions applied by the Investment Manager at any time please refer to the link included in the last question in this Annex.

No reference benchmark has been designated to attain the environmental and social characteristics promoted by the Fund.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the % allocation of the portfolio of the Fund to sustainable investments (which shall be at least 51%) and securities that are within the two highest categories of the third party ESG rating. A further attainment of the environmental and social characteristics promoted by the Fund is measured through the portfolio exclusions of securities that do not meet certain ESG criteria described under the question above. As such, an additional sustainability indicator is a 0% holding in securities that do not meet the relevant ESG criteria disclosed above.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments made by the Fund are to invest in securities that are classified as: "Leaders" or "Outperformers" according to the ESG score of the Investment Manager's proprietary ESG scoring system.

The ESG scoring system developed by the Investment Manager leverages multiple data sources and aligns them to widely accepted, transparent materiality frameworks to generate a unique ESG score for listed companies. It measures the performance of a company's business operations and governance as it relates to financially material ESG challenges facing the company's industry.

The Investment Manager draws on data from multiple ESG data providers and leverages the Sustainable Accounting Standards Board's ("SASB") widely accepted, transparent materiality framework, as well as a corporate governance score, to generate the unique score that measures the performance of a company's business operations and governance as it relates to industry-specific ESG factors. This ESG score is comprised of a company's ESG score and corporate governance score, and allows for a global comparison of companies' ESG performance within a sector or industry.

In order for the security to qualify as a sustainable investment, the company must be a "Leader" or "Outperformer" as determined by the Investment Manager using the ESG score generated by its proprietary process. Companies qualified as "Leaders" or "Outperformers" are deemed to manage and mitigate long-term, financially-material sustainable risks better than its peers and thus operate a more sustainable business model.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Investment Manager applies a negative and norms-based screen to the Fund to screen out securities based on an assessment of their adherence to certain ESG criteria including securities of companies identified as being non-compliant with UNGC Principles relating to environmental protection, human rights, labour standards, anti-corruption and controversial weapons. By applying the relevant negative and norms-based screen, the Investment Manager deems the Fund's sustainable investments not to cause significant harm to any environmental or social sustainable investment objective.

— *How were the indicators for adverse impacts on sustainability factors taken into account?*

As described below, the Fund considers principal adverse impacts ("PAI") on sustainability factors as part of the consideration of sustainable investments to be held by the Fund and by applying the negative and norms-based ESG screen prior to the construction of the portfolio.

— *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The Fund excludes companies that the Investment Manager has deemed to violate United Nations Global Compact ("UNGC") principles as part of the negative screening utilised by the Fund. The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are considered as part of the UNGC principles assessment.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund pursues a reduction of negative externalities caused by the underlying investments and in that context considers the PAIs on sustainability factors as part of the consideration of sustainable investments in selecting the securities for the Fund and by applying the negative and norms-based ESG screens prior to the construction of the portfolio. Specifically, the Fund considers:

- Greenhouse Gas emissions

- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Energy consumption intensity per high impact climate sector
- Activities negatively affecting biodiversity-sensitive areas
- Emissions to water
- Hazardous waste and radioactive waste ratio
- Violations of UN Global Compact Principles
- Unadjusted gender pay gap
- Board gender diversity
- Exposure to controversial weapons

Further information on the PAIs will be found in the periodic reports for the Fund.



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
REPO CANADIAN IMPERIAL BANK OF	Financial	5.64	UNITED KINGDOM
REPO CREDIT AGRICOLE CORP	Financial	4.43	UNITED KINGDOM
REPO NATIONAL AUSTRALIA BANK	Financial	3.53	UNITED KINGDOM
REVERSE REPO BARCLAYS	Financial	2.62	UNITED KINGDOM
MUFG BANK LTD	Financial	2.50	JAPAN
CANADIAN IMPERIAL BANK OF COMM	Financial	2.22	CANADA
BANK OF TOKYO-MITSUBISHI, LTD.	Financial	2.02	UNITED KINGDOM
BRED BANQUE POPULAIRE	Financial	2.02	UNITED KINGDOM
COMMONWEALTH BANK OF AUSTR	Financial	2.02	UNITED KINGDOM
DNB BANK ASA	Financial	2.02	NORWAY
NATIONAL AUSTRALIA BANK LIMITE	Financial	2.02	UNITED KINGDOM
WESTPAC BANKING CORP	Financial	2.02	AUSTRALIA
LANDESKREDITBANK BADEN WURTT	Financial	2.01	GERMANY
AGENCE CENTRL DES ORGNMS	Governme nt	2.01	FRANCE
mitsubishi corp fin plc	Financial	2.00	UNITED KINGDOM



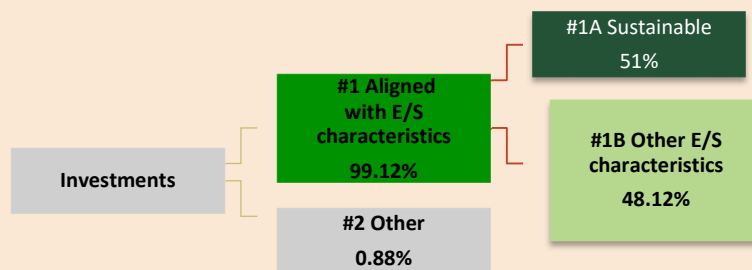
What was the proportion of sustainability-related investments?

While the fund does not have as its objective a sustainable investment, it will have a minimum proportion of 51% of sustainable investments.

What was the asset allocation?

99.12% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.88% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments..

In which economic sectors were the investments made?

Row Labels	Sum of Percent of Fund
Financial	89.56
Banks	74.66
Diversified Financial Services	13.19
Private Equity	1.71
Government	7.18
Multi-National	1.63
Sovereign	5.55
Consumer, Cyclical	1.91
Auto Manufacturers	1.91
Cash Balance	0.88
Cash Balance	0.88
Consumer, Non-cyclical	0.47
Food	0.47
Grand Total	100.00

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any 'environmentally sustainable investment' within the meaning of the Taxonomy Regulation.

- Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

☐ In fossil gas

☐ In nuclear energy

☒ No

Taxonomy-aligned activities are expressed as a share of:

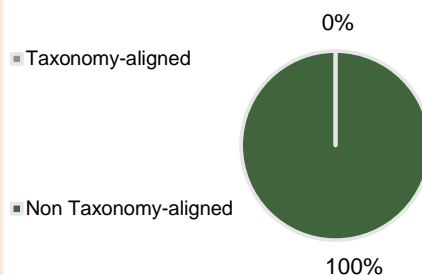
-**turnover** reflecting the share of revenue from green activities of investee companies.

-**capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

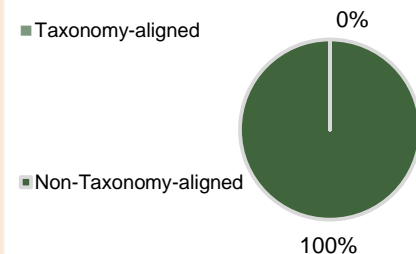
-**operational expenditure** (OpEx) reflecting the green operational activities of investee companies.

The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

- **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**



are sustainable investments with an environmental objective that **do not take into account the criteria**

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

for environmentally sustainable economic activities under Regulation (EU) 2020/852.

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund intends to invest a minimum of 51% of the Fund's securities in sustainable investments with an environmental and / or social objective, or a combination thereof, that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

The Fund intends to invest a minimum of 51% of the Fund's securities in sustainable investments with an environmental and / or social objective, or a combination thereof, that are not aligned with the EU Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The Fund held 0.88% of its assets in cash as classified under #2 Other in the above table. Given the nature of cash or cash equivalents including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place for such assets.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?



The Investment Manager considers the ESG characteristics of individual securities using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the Fund's portfolio in securities that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria listed above. The Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

How did this financial product perform compared to the reference benchmark?



The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes

● **How does the reference benchmark differ from a broad market index?**

NA

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- *How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?*

NA

- *How did this financial product perform compared with the broad market index?*

NA

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street EUR Liquidity LVNAV Fund 5493007BWJ7EXHYWWL9
(the "Fund") 7

Legal entity identifier:
7

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective:** ____%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 51% of sustainable investments

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It made **sustainable investments with a social objective:** ____%

☒ It promoted E/S characteristics, but **did not make any sustainable investments**



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund seeks to promote the following environmental and social characteristics:

- Investment of the majority of the Fund's net assets in sustainable investments;
- The Investment Manager seeks to identify the issuers deemed to perform better as it relates to financially material ESG challenges facing the issuer's industry;
- Avoidance of investment in issuers which show an involvement in activities which are deemed non-compliant with the Investment Manager's ESG criteria such as violations of UN Global Compact Principles or involvement in controversial weapons; and
- Exclusion of issuers involved in thermal coal, arctic drilling, oil and tar sands, as well as severe ESG controversies.

For the purposes of attaining the environmental and social characteristics promoted by the Fund, the Investment Manager considers the ESG characteristics of individual securities using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the Fund's portfolio in securities that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria listed above. The Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The specific list of applicable exclusions may evolve and may be amended from time to time at the Investment Manager's absolute discretion. Such change may be implemented without notice to the Shareholders if deemed aligned with the screen criteria described in this section. For further details of the exclusions applied by the Investment Manager at any time please refer to the link included in the last question in this Annex.

No reference benchmark has been designated to attain the environmental and social characteristics promoted by the Fund.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the % allocation of the portfolio of the Fund to sustainable investments (which shall be at least 51%) and securities that are within the two highest categories of the third party ESG rating. A further attainment of the environmental and social characteristics promoted by the Fund is measured through the portfolio exclusions of securities that do not meet certain ESG criteria described under the question above. As such, an additional sustainability indicator is a 0% holding in securities that do not meet the relevant ESG criteria disclosed above.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments made by the Fund are to invest in securities that are classified as: "Leaders" or "Outperformers" according to the ESG score of the Investment Manager's proprietary ESG scoring system.

The ESG scoring system developed by the Investment Manager leverages multiple data sources and aligns them to widely accepted, transparent materiality frameworks to generate a unique ESG score for listed companies. It measures the performance of a company's business operations and governance as it relates to financially material ESG challenges facing the company's industry.

The Investment Manager draws on data from multiple ESG data providers and leverages the Sustainable Accounting Standards Board's ("SASB") widely accepted, transparent materiality framework, as well as a corporate governance score, to generate the unique score that measures the performance of a company's business operations and governance as it relates to industry-specific ESG factors. This ESG score is comprised of a company's ESG score and corporate governance score, and allows for a global comparison of companies' ESG performance within a sector or industry.

In order for the security to qualify as a sustainable investment, the company must be a "Leader" or "Outperformer" as determined by the Investment Manager using the ESG score generated by its proprietary process. Companies qualified as "Leaders" or "Outperformers" are deemed to manage and mitigate long-term, financially-material sustainable risks better than its peers and thus operate a more sustainable business model.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Investment Manager applies a negative and norms-based screen to the Fund to screen out securities based on an assessment of their adherence to certain ESG criteria including securities of companies identified as being non-compliant with UNGC Principles relating to environmental protection, human rights, labour standards, anti-corruption and controversial weapons. By applying the relevant negative and norms-based screen, the Investment Manager deems the Fund's sustainable investments not to cause significant harm to any environmental or social sustainable investment objective.

— *How were the indicators for adverse impacts on sustainability factors taken into account?*

As described below, the Fund considers principal adverse impacts ("PAI") on sustainability factors as part of the consideration of sustainable investments to be held by the Fund and by applying the negative and norms-based ESG screen prior to the construction of the portfolio.

— *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The Fund excludes companies that the Investment Manager has deemed to violate United Nations Global Compact ("UNGC") principles as part of the negative screening utilised by the Fund. The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are considered as part of the UNGC principles assessment.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund pursues a reduction of negative externalities caused by the underlying investments and in that context considers the PAIs on sustainability factors as part of the consideration of sustainable investments in selecting the securities for the Fund and by applying the negative and norms-based ESG screens prior to the construction of the portfolio. Specifically, the Fund considers:

- Greenhouse Gas emissions

- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Energy consumption intensity per high impact climate sector
- Activities negatively affecting biodiversity-sensitive areas
- Emissions to water
- Hazardous waste and radioactive waste ratio
- Violations of UN Global Compact Principles
- Unadjusted gender pay gap
- Board gender diversity
- Exposure to controversial weapons

Further information on the PAIs will be found in the periodic reports for the Fund.



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
REPO CREDIT AGRICOLE CORP	Financial	5.05	UNITED KINGDOM
THE ROYAL BANK OF SCOTLAND NV	Financial	4.32	UNITED KINGDOM
KBC BANK NV	Financial	3.08	BELGUIM
REPO SOCIETE GENERALE	Financial	2.23	GERMANY
REPO NATIONAL AUSTRALIA BANK	Financial	2.22	UNITED KINGDOM
BANK OF TOKYO-MITSUBISHI, LTD.	Financial	2.16	JAPAN
REPUBLIK OSTERREICH	Government	2.13	AUSTRIA
BRED BANQUE POPULAIRE	Financial	2.10	FRANCE
BANK OF TOKYO-MITSUBISHI, LTD.	Financial	1.80	JAPAN
ING BANK NV	Financial	1.80	NETHERLANDS (THE)
CREDIT AGRICOLE CIB	Financial	1.51	FRANCE
KOMMUNALBANKEN AS	Government	1.40	NORWAY
MIZUHO CORPORATE BANK LTD	Financial	1.08	JAPAN
NORDEA BANK ABP	Financial	1.08	FINLAND
SUMITOMO TRUST AND BANKING (LD	Financial	1.08	UNITED KINGDOM



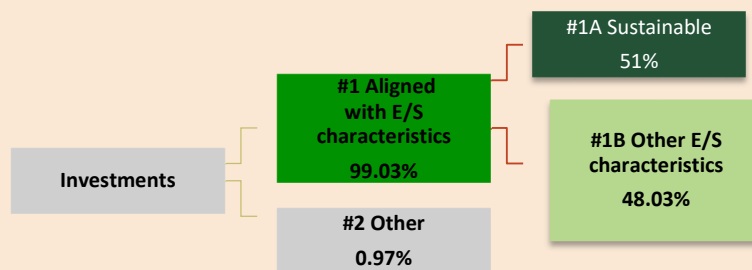
What was the proportion of sustainability-related investments?

While the fund does not have as its objective a sustainable investment, it will have a minimum proportion of 51% of sustainable investments.

What was the asset allocation?

99.03% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.97% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments..

In which economic sectors were the investments made?

Row Labels	Sum of Percent of Fund
Financial	83.33
Banks	67.12
Diversified Financial Services	14.31
Private Equity	1.90
Government	6.21
Multi-National	0.18
Regional(state/provincial)	0.55
Sovereign	5.48
Consumer, Non-cyclical	3.37
Cosmetics/Personal Care	2.14
Food	1.23
Consumer, Cyclical	2.58
Auto Manufacturers	2.58
Basic Materials	2.25
Chemicals	2.25
Cash Balance	0.97
Cash Balance	0.97
Industrial	0.71
Machinery-Construction & Mining	0.71
Utilities	0.58
Electric	0.58
Grand Total	100.00

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any 'environmentally sustainable investment' within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

☐ In fossil gas

☐ In nuclear energy

☒ No

Taxonomy-aligned activities are expressed as a share of:

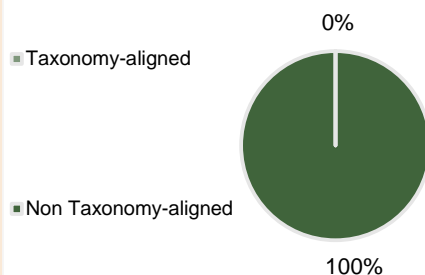
-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

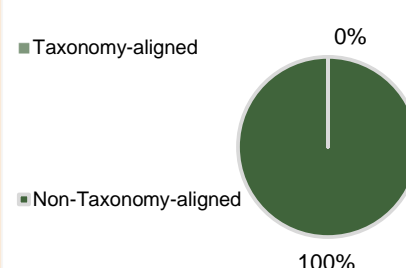
-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund intends to invest a minimum of 51% of the Fund's securities in sustainable investments with an environmental and / or social objective, or a combination thereof, that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

The Fund intends to invest a minimum of 51% of the Fund's securities in sustainable investments with an environmental and / or social objective, or a combination thereof, that are not aligned with the EU Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The Fund held 0.97% of its assets in cash as classified under #2 Other in the above table. Given the nature of cash or cash equivalents including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place for such assets.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Manager considers the ESG characteristics of individual securities using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the Fund's portfolio in securities that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria listed above. The Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- *How does the reference benchmark differ from a broad market index?*

NA

- *How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?*

NA

- *How did this financial product perform compared with the broad market index?*

NA

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street EUR Liquidity Standard VNAV Fund (the "Fund") **Legal entity identifier:** 549300OE0PUIJLGF0Q68

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective:** ____%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 51% of sustainable investments

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It made **sustainable investments with a social objective:** ____%

☒ It promoted E/S characteristics, but **did not make any sustainable investments**



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund seeks to promote the following environmental and social characteristics:

- Investment of the majority of the Fund's net assets in sustainable investments;
- The Investment Manager seeks to identify the issuers deemed to perform better as it relates to financially material ESG challenges facing the issuer's industry;
- Avoidance of investment in issuers which show an involvement in activities which are deemed non-compliant with the Investment Manager's ESG criteria such as violations of UN Global Compact Principles or involvement in controversial weapons; and
- Exclusion of issuers involved in thermal coal, arctic drilling, oil and tar sands, as well as severe ESG controversies.

For the purposes of attaining the environmental and social characteristics promoted by the Fund, the Investment Manager considers the ESG characteristics of individual securities using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the Fund's portfolio in securities that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria listed above. The Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The specific list of applicable exclusions may evolve and may be amended from time to time at the Investment Manager's absolute discretion. Such change may be implemented without notice to the Shareholders if deemed aligned with the screen criteria described in this section. For further details of the exclusions applied by the Investment Manager at any time please refer to the link included in the last question in this Annex.

No reference benchmark has been designated to attain the environmental and social characteristics promoted by the Fund.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the % allocation of the portfolio of the Fund to sustainable investments (which shall be at least 51%) and securities that are within the two highest categories of the third party ESG rating. A further attainment of the environmental and social characteristics promoted by the Fund is measured through the portfolio exclusions of securities that do not meet certain ESG criteria described under the question above. As such, an additional sustainability indicator is a 0% holding in securities that do not meet the relevant ESG criteria disclosed above.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments made by the Fund are to invest in securities that are classified as: "Leaders" or "Outperformers" according to the ESG score of the Investment Manager's proprietary ESG scoring system.

The ESG scoring system developed by the Investment Manager leverages multiple data sources and aligns them to widely accepted, transparent materiality frameworks to generate a unique ESG score for listed companies. It measures the performance of a company's business operations and governance as it relates to financially material ESG challenges facing the company's industry.

The Investment Manager draws on data from multiple ESG data providers and leverages the Sustainable Accounting Standards Board's ("SASB") widely accepted, transparent materiality framework, as well as a corporate governance score, to generate the unique score that measures the performance of a company's business operations and governance as it relates to industry-specific ESG factors. This ESG score is comprised of a company's ESG score and corporate governance score, and allows for a global comparison of companies' ESG performance within a sector or industry.

In order for the security to qualify as a sustainable investment, the company must be a "Leader" or "Outperformer" as determined by the Investment Manager using the ESG score generated by its proprietary process. Companies qualified as "Leaders" or "Outperformers" are deemed to manage and mitigate long-term, financially-material sustainable risks better than its peers and thus operate a more sustainable business model.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Investment Manager applies a negative and norms-based screen to the Fund to screen out securities based on an assessment of their adherence to certain ESG criteria including securities of companies identified as being non-compliant with UNGC Principles relating to environmental protection, human rights, labour standards, anti-corruption and controversial weapons. By applying the relevant negative and norms-based screen, the Investment Manager deems the Fund's sustainable investments not to cause significant harm to any environmental or social sustainable investment objective.

— *How were the indicators for adverse impacts on sustainability factors taken into account?*

As described below, the Fund considers principal adverse impacts ("PAI") on sustainability factors as part of the consideration of sustainable investments to be held by the Fund and by applying the negative and norms-based ESG screen prior to the construction of the portfolio.

— *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The Fund excludes companies that the Investment Manager has deemed to violate United Nations Global Compact ("UNGC") principles as part of the negative screening utilised by the Fund. The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are considered as part of the UNGC principles assessment.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund pursues a reduction of negative externalities caused by the underlying investments and in that context considers the PAIs on sustainability factors as part of the consideration of sustainable investments in selecting the securities for the Fund and by applying the negative and norms-based ESG screens prior to the construction of the portfolio. Specifically, the Fund considers:

- Greenhouse Gas emissions

- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Energy consumption intensity per high impact climate sector
- Activities negatively affecting biodiversity-sensitive areas
- Emissions to water
- Hazardous waste and radioactive waste ratio
- Violations of UN Global Compact Principles
- Unadjusted gender pay gap
- Board gender diversity
- Exposure to controversial weapons

Further information on the PAIs will be found in the periodic reports for the Fund.



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
KBC BANK NV	Financial	9.37	BELGUIM
STATE STREET EUR LIQUIDITY LVN	Funds	4.17	IRELAND
BANCO SANTANDER SA	Financial	3.39	SPAIN
FIDELITY NATIONAL INFORMATION	Technology	3.37	UNITED STATES OF AMERICA
STANLEY BLACK AND DECKER, INC.	Industrial	3.37	UNITED STATES OF AMERICA
REALTY INCOME CORPORATION	Financial	3.37	UNITED STATES OF AMERICA
AGENCE CENTRL DES ORGNMS	Government	3.36	FRANCE
ABN AMRO BANK NV	Financial	3.36	NETHERLANDS (THE)
OESTERREICHISCHE KONTROLLBANK	Financial	3.35	AUSTRIA
THE TORONTO DOMINION BANK	Financial	3.35	UNITED KINGDOM
MUFG BANK LTD.	Financial	3.34	UNITED KINGDOM
COLLATERALIZED REPO B NSS NA	Financial	3.34	UNITED STATES OF AMERICA
DEUTSCHE BANK AG LDN	Financial	3.34	UNITED KINGDOM
CITIBANK, NA TREAS.LDN	Financial	3.33	UNITED KINGDOM
MACQUARIE BANK LIMITED	Financial	3.33	AUSTRALIA



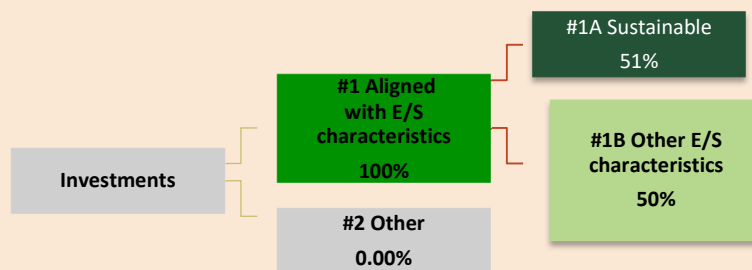
What was the proportion of sustainability-related investments?

While the fund does not have as its objective a sustainable investment, it will have a minimum proportion of 51% of sustainable investments.

● What was the asset allocation?

100.00% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.00% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.

Asset allocation
describes the
share of
investments in
specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments..

In which economic sectors were the investments made?

Row Labels	Sum of Percent of Fund
Financial	78.99
Banks	61.85
Diversified Financial Service	13.67
Private Equity	0.88
Real Estate	1.33
REITS	1.26
Technology	6.49
Software	6.49
Funds	4.24
Money Market Fund	4.24
Industrial	3.50
Hand/Machine Tools	2.86
Machinery-Construction & Mining	0.64
Consumer, Non-cyclical	3.49
Healthcare-Products	3.49
Government	1.75
Multi-National	0.91
Sovereign	0.84
Consumer, Cyclical	1.24
Auto Manufacturers	1.24
Basic Materials	0.29
Chemicals	0.29
Cash Balance	0.00
Cash Balance	0.00

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Grand Total

100.00



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any 'environmentally sustainable investment' within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

X

Taxonomy-aligned activities are expressed as a share of:

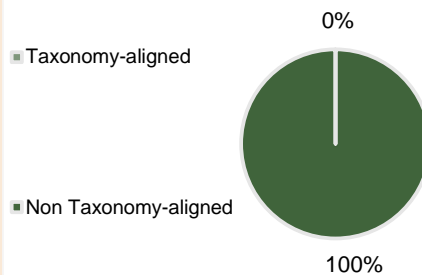
-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

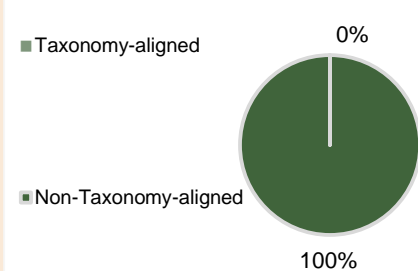
-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of investments made in transitional and enabling activities?

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund intends to invest a minimum of 51% of the Fund’s securities in sustainable investments with an environmental and / or social objective, or a combination thereof, that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

The Fund intends to invest a minimum of 51% of the Fund’s securities in sustainable investments with an environmental and / or social objective, or a combination thereof, that are not aligned with the EU Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The Fund held 0.00% of its assets in cash as classified under #2 Other in the above table. Given the nature of cash or cash equivalents including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place for such assets.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Manager considers the ESG characteristics of individual securities using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the Fund’s portfolio in securities that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria listed above. The Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.





How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- **How does the reference benchmark differ from a broad market index?**

NA

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

NA

- **How did this financial product perform compared with the broad market index?**

NA