

Interim Report and Unaudited Financial Statements

For the period ended 30th June 2026

State Street AUT North America B Index Equity Fund

State Street AUT North America B Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Contents

	Page
Manager's Report*	1
Portfolio Statement*	3
Directors' Report to Unitholders*	22
Comparative Table*	23
Financial statements:	24
Statement of Total Return	24
Statement of Change in Net Assets Attributable to Unitholders	24
Balance Sheet	25
Notes to the Financial Statements	26
Directory*	31

* These collectively comprise the Manager's Report.

State Street AUT North America B Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Manager’s Report

For the first Reporting Period from 6th October 2025 (launch date) to 30 June 2026.

Authorised Status

The State Street AUT North America B Index Equity Fund (the “Fund”) is an Authorised Unit Trust Scheme as defined in section 243 of the Financial Services and Markets Act 2000 and it is a UCITS Retail Scheme within the meaning of the FCA Collective Investment Schemes sourcebook. The unitholders are not liable for the debts of the Fund.

Investment Objective and Policy

The objective of the Fund is to replicate, as closely as possible, and on a “gross of fees” basis, the return of the North American equity markets as represented by the MSCI North America Index (“the Index”) net of withholding taxes (or its recognised replacement or equivalent) while also seeking to screen out securities based on assessment of their adherence to certain criteria in relation to controversial weapons and controversial behaviours as defined by the Screen Provider (the “Excluded Securities”). The Index includes large and mid-cap stocks across the United States and Canada.

The Fund is passively managed, meaning that the objective of the Fund is to achieve an investment return that is as close as possible, and on a “gross of fees” basis, to the return of the Index minus the Excluded Securities. The Investment Adviser seeks to achieve the objective by screening out the Excluded Securities and then applying a replication strategy in respect of the remaining investable universe. This strategy seeks to hold all of the securities of the investable universe, with the approximate pro-rated weightings as per the Index after the removal of the Excluded Securities.

The Screen Provider deems anti-personnel mines, cluster munitions, chemical and biological weapons depleted uranium weapons and nuclear weapons to be controversial weapons. The Screen Provider considers international standards on responsible conduct in assessing controversial behaviour of companies including: the United Nations Global Compact (UNGC) Principles and the Organization for Economic Co-operation and Development (OECD) Guidelines for Multinational Enterprises. Whether a particular security is excluded will depend on whether i) the security meets specific ownership thresholds, set by the Screen Provider, relating to companies directly associated with an exclusion category and/or ii) the Screen Provider’s assessment of the effectiveness of any engagement aimed at eliminating a company’s breach of the UNGC and/ or OECD Guidelines.

The Fund may also invest in transferable securities, money market instruments, warrants, units in collective investment schemes, deposits and derivatives.

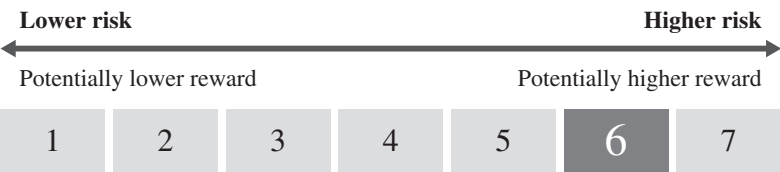
The Fund may invest in collective investment schemes managed or operated by companies in the same group as the Manager or the Investment Adviser. The Fund will seek to track the performance of the Index whilst seeking to minimise as far as possible the tracking error between the Fund’s performance and that of the Index.

Performance

The Fund returned 12.76% for the Reporting Period ended 30 June 2026, compared to the Index return of 13.40%. The size of the Fund’s tracking difference for the Reporting Period was -0.64%.

Note: Performance returns presented above are in GBP.

Risk and Reward Profile



Risk Disclaimer

The risk category above is not a measure of capital loss or gains but of how significant the rises and falls in the Fund’s return have been historically.

For example a fund whose return has experienced significant rises and falls will be in a higher risk category, whereas a fund whose return has experienced less significant rises and falls will be in a lower risk category.

State Street AUT North America B Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Manager's Report (continued)

For the first Reporting Period from 6th October 2025 (launch date) to 30 June 2026.

The lowest category (i.e. category 1) does not mean that a fund is a risk free investment.

As the Fund's risk category has been calculated using historical data, it may not be a reliable indication of the Fund's future risk profile.

The Fund's risk category shown is not guaranteed and may change in the future.

Why is this Fund in this category?

The Fund is in risk category 6 as its return has experienced very high rises and falls historically.

The following are material risks relevant to the Fund which are not adequately captured by the risk category.

Concentration Risk: When the Fund focuses its investments in a particular way, the issues affecting the investments will have a greater effect than if the Fund was more diversified. This concentration may also limit the Fund's liquidity.

Screening Risk: The Fund may track an index that uses a screen to identify securities based on criteria including, but, not limited to environmental, social and governance (ESG) criteria. The screen may be fully or partially designed by the Manager or by a third party provider. There is a risk that errors are made in the screening process. There is an additional risk that a screen provider may amend or discontinue its screening services and/or that the Manager may change the screen or screen provider. In such circumstances, there is no guarantee that a replacement screen provided would result in a similar screening process or would be available.

Counterparty Risk: The Fund will be subject to credit risk with respect to the counterparties with which it enters into derivatives contracts and other transactions. There is a risk that these institutions may not be able to perform their obligations. This could reduce the value of the Fund's investments.

Currency Hedging Risk: There can be no assurance that the Fund's hedging transactions will be effective. By seeking to reduce or eliminate losses caused by exchange rate fluctuations, hedging may also reduce or eliminate gains.

Index Tracking Risk: The Fund's performance may not exactly track the Index. This can result from market fluctuations, changes in the composition of the Index, transaction costs, the costs of making changes to the Fund's portfolio and other Fund expenses.

Liquidity Risk: It may be difficult for the Fund to buy or sell certain investments in difficult market conditions. Consequently, the price obtained when selling securities may be lower than under normal market conditions.

Please refer to the Prospectus for full details about the risks associated with this Fund.

Derivatives Usage

Derivatives are used in the Fund for efficient portfolio management purposes. The Fund invests in index futures to manage client inflows and outflows and to hedge accrued income. At all times the futures exposure is covered entirely by cash or cash equivalents.

As at 30th June 2026, the Fund had a total notional exposure to futures of £2,559,211 (0.03% of the Fund).

Tracking Error

The Tracking Error measures the standard deviation of the relative returns. It is the annualised standard deviation of the returns of a fund minus those of its benchmark (relative returns) and not the standard deviation of each fund's unique returns. The lower the tracking error of a fund, the more the fund resembles its benchmark or the market regarding risk and return characteristics.

As the Fund has been in operation for less than one year as at 30 June 2026, a tracking error for the one-year period is not available.

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Australia — 0.04%			
Atlassian Corp.	26,700	1,599	0.02
IREN Ltd.	45,700	1,590	0.02
		3,189	0.04
Bermuda — 0.08%			
Arch Capital Group Ltd.	52,000	3,855	0.05
Everest Group Ltd.	7,020	1,916	0.03
		5,771	0.08
Canada — 4.42%			
Agnico Eagle Mines Ltd.	82,446	9,600	0.12
Alamos Gold, Inc.	59,900	1,396	0.02
Alimentation Couche-Tard, Inc.	105,400	5,132	0.07
AltaGas Ltd.	41,000	1,158	0.01
ARC Resources Ltd.	102,300	1,612	0.02
AtkinsRealis Group, Inc.	19,900	919	0.01
Bank of Montreal	103,500	13,770	0.18
Bank of Nova Scotia	189,500	12,387	0.16
Barrick Mining Corp.	261,958	7,330	0.09
BCE, Inc.	59,600	1,002	0.01
Bombardier, Inc.	16,600	2,916	0.04
Brookfield Corp.	317,450	10,133	0.13
CAE, Inc.	123,500	2,355	0.03
Cameco Corp.	65,000	5,072	0.06
Canadian Imperial Bank of Commerce	137,900	11,838	0.15
Canadian National Railway Co.	78,500	7,139	0.09
Canadian Natural Resources Ltd.	325,500	9,657	0.12
Canadian Pacific Kansas City Ltd.	134,300	8,821	0.11
Canadian Tire Corp. Ltd.	9,500	991	0.01
Canadian Utilities Ltd.	16,500	468	0.01
CCL Industries, Inc.	26,000	1,275	0.02
Celestica, Inc.	18,000	4,671	0.06
Cenovus Energy, Inc.	202,200	3,814	0.05
CGI, Inc.	27,300	1,315	0.02

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Canada — 4.42% (continued)			
Constellation Software, Inc.	2,900	4,262	0.05
Descartes Systems Group, Inc.	12,000	631	0.01
Dollarama, Inc.	44,100	4,478	0.06
Element Fleet Management Corp.	49,300	774	0.01
Emera, Inc.	46,400	1,867	0.02
Empire Co. Ltd.	23,800	633	0.01
Enbridge, Inc.	357,300	14,921	0.19
Equinox Gold Corp.	105,100	775	0.01
Fairfax Financial Holdings Ltd.	3,100	3,838	0.05
First Quantum Minerals Ltd.	114,800	2,264	0.03
FirstService Corp.	6,700	718	0.01
Fortis, Inc.	73,363	3,198	0.04
Franco-Nevada Corp.	30,500	4,780	0.06
George Weston Ltd.	22,000	1,199	0.02
GFL Environmental, Inc.	38,700	1,075	0.01
Gildan Activewear, Inc.	23,800	929	0.01
Great-West Lifeco, Inc.	43,200	2,036	0.03
Hydro One Ltd.	45,600	1,429	0.02
iA Financial Corp., Inc.	11,000	1,142	0.01
IGM Financial, Inc.	13,900	567	0.01
Imperial Oil Ltd.	20,100	1,715	0.02
Intact Financial Corp.	27,800	4,322	0.06
Ivanhoe Mines Ltd.	103,500	596	0.01
Keyera Corp.	36,400	1,110	0.01
Kinross Gold Corp.	173,500	3,124	0.04
Loblaw Cos. Ltd.	82,400	2,829	0.04
Lululemon Athletica, Inc.	15,100	1,308	0.02
Lundin Gold, Inc.	14,700	602	0.01
Lundin Mining Corp.	102,700	1,847	0.02
Magna International, Inc.	36,175	1,772	0.02
Manulife Financial Corp.	248,600	7,647	0.10
Metro, Inc.	26,400	1,277	0.02
National Bank of Canada	59,500	6,976	0.09
Nutrien Ltd.	69,600	3,212	0.04
Pan American Silver Corp.	60,300	2,040	0.03

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Canada — 4.42% (continued)			
Pembina Pipeline Corp.	85,900	3,025	0.04
Power Corp. of Canada	85,100	3,911	0.05
Rogers Communications, Inc.	60,848	1,565	0.02
Royal Bank of Canada	219,300	33,904	0.43
Saputo, Inc.	38,200	865	0.01
Shopify, Inc.	185,700	16,092	0.21
Stantec, Inc.	14,500	756	0.01
Sun Life Financial, Inc.	79,800	4,704	0.06
Suncor Energy, Inc.	179,400	7,287	0.09
TC Energy Corp.	157,200	8,123	0.10
Teck Resources Ltd.	70,300	3,077	0.04
TELUS Corp.	88,300	719	0.01
TELUS Corp. (Non-Canadian Shares)	3,074	25	0.00
TFI International, Inc.	10,100	1,103	0.01
Thomson Reuters Corp.	23,857	1,491	0.02
TMX Group Ltd.	36,300	877	0.01
Toromont Industries Ltd.	15,200	1,860	0.02
Toronto-Dominion Bank	253,900	23,101	0.30
Tourmaline Oil Corp.	54,600	1,717	0.02
Waste Connections, Inc.	46,400	5,865	0.08
Wheaton Precious Metals Corp.	66,787	5,603	0.07
Whitecap Resources, Inc.	158,500	1,266	0.02
WSP Global, Inc.	18,400	1,717	0.02
		345,317	4.42
Ireland — 0.80%			
Accenture PLC	93,000	8,765	0.11
Allegion PLC	10,100	1,069	0.01
Aptiv PLC	29,200	1,311	0.02
Eaton Corp. PLC	58,440	18,064	0.23
Medtronic PLC	196,100	11,999	0.15
Smurfit Westrock PLC	71,200	2,495	0.03

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Ireland — 0.80% (continued)			
TE Connectivity PLC	44,700	6,716	0.09
Trane Technologies PLC	33,440	12,161	0.16
		62,580	0.80
Netherlands — 0.10%			
NXP Semiconductors NV	37,400	7,892	0.10
Switzerland — 0.31%			
Amcor PLC	82,720	2,689	0.03
Amrize Ltd.	75,700	3,050	0.04
Chubb Ltd.	54,840	14,239	0.18
Garmin Ltd.	25,000	4,427	0.06
		24,405	0.31
Thailand — 0.03%			
Fabrinet	5,440	2,179	0.03
United Kingdom — 0.21%			
Aon PLC	31,980	7,917	0.10
CNH Industrial NV	118,700	1,023	0.01
Pentair PLC	23,000	1,330	0.02
TechnipFMC PLC	57,300	2,829	0.04
Willis Towers Watson PLC	15,220	3,047	0.04
		16,146	0.21
United States — 93.61%			
3M Co.	85,000	10,379	0.13
Abbott Laboratories	269,800	18,913	0.24
AbbVie, Inc.	271,000	51,806	0.66
Adobe, Inc.	61,060	9,553	0.12
Advanced Micro Devices, Inc.	250,100	101,978	1.31
Affirm Holdings, Inc.	42,900	2,665	0.03

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
Aflac, Inc.	69,200	6,284	0.08
Agilent Technologies, Inc.	43,500	4,374	0.06
Air Products & Chemicals, Inc.	30,700	6,298	0.08
Airbnb, Inc.	61,900	6,905	0.09
Alliant Energy Corp.	33,600	1,960	0.03
Allstate Corp.	39,400	7,202	0.09
Alnylam Pharmaceuticals, Inc.	18,620	4,142	0.05
Alphabet, Inc. 'A' Shares	893,440	239,220	3.06
Alphabet, Inc. 'C' Shares	708,480	189,002	2.42
Altria Group, Inc.	253,300	14,175	0.18
Amazon.com, Inc.	1,483,400	270,374	3.46
Ameren Corp.	38,700	3,352	0.04
American Electric Power Co., Inc.	85,000	8,871	0.11
American Express Co.	80,100	20,697	0.26
American International Group, Inc.	79,500	4,519	0.06
American Tower Corp.*	72,600	9,254	0.12
American Water Works Co., Inc.	45,600	4,562	0.06
Ameriprise Financial, Inc.	13,080	4,430	0.06
AMETEK, Inc.	32,800	5,901	0.08
Amgen, Inc.	81,680	22,299	0.29
Amphenol Corp.	191,400	24,130	0.31
Analog Devices, Inc.	75,080	22,249	0.28
Annaly Capital Management, Inc.*	99,300	1,740	0.02
Apollo Global Management, Inc.	63,500	5,534	0.07
Apple, Inc.	2,250,120	480,157	6.15
Applied Materials, Inc.	121,080	65,625	0.84
AppLovin Corp.	34,900	13,232	0.17
Archer-Daniels-Midland Co.	70,700	4,102	0.05
ARES Management Corp.	28,400	2,319	0.03
Arista Networks, Inc.	162,400	20,135	0.26
Arthur J Gallagher & Co.	38,140	6,553	0.08
AST SpaceMobile, Inc.	36,400	2,436	0.03
Astera Labs, Inc.	20,300	7,032	0.09
AT&T, Inc.	1,083,400	17,897	0.23
Atmos Energy Corp.	25,500	3,369	0.04

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
Autodesk, Inc.	30,300	4,483	0.06
Automatic Data Processing, Inc.	70,220	11,959	0.15
AutoZone, Inc.	2,500	5,963	0.08
AvalonBay Communities, Inc.*	21,600	3,148	0.04
Avery Dennison Corp.	15,000	1,855	0.02
Axon Enterprise, Inc.	12,920	4,999	0.06
Baker Hughes Co.	158,300	6,734	0.09
Ball Corp.	42,500	1,994	0.03
Bank of America Corp.	1,033,600	44,892	0.57
Bank of New York Mellon Corp.	103,600	11,280	0.14
Becton Dickinson & Co.	41,000	4,810	0.06
Berkshire Hathaway, Inc.	213,760	80,174	1.03
Best Buy Co., Inc.	32,100	1,890	0.02
Biogen, Inc.	23,300	3,814	0.05
Blackrock, Inc.	22,360	16,109	0.21
Blackstone, Inc.	111,900	9,763	0.12
Block, Inc.	78,100	4,661	0.06
Bloom Energy Corp.	40,600	8,482	0.11
Boeing Co.	121,500	19,744	0.25
Booking Holdings, Inc.	119,250	16,489	0.21
Boston Scientific Corp.	227,400	7,489	0.10
Bristol-Myers Squibb Co.	319,600	14,122	0.18
Broadcom, Inc.	688,680	195,023	2.50
Broadridge Financial Solutions, Inc.	21,400	2,194	0.03
Brookfield Asset Management Ltd.	54,200	1,807	0.02
Brookfield Renewable Corp.	26,000	731	0.01
Brown & Brown, Inc.	43,400	2,101	0.03
Bunge Global SA	21,300	1,756	0.02
Burlington Stores, Inc.	9,500	2,260	0.03
Cadence Design Systems, Inc.	41,440	11,690	0.15
Capital One Financial Corp.	88,400	13,571	0.17
Cardinal Health, Inc.	36,400	6,503	0.08
Carlisle Cos., Inc.	6,580	1,885	0.02
Carlyle Group, Inc.	41,300	1,272	0.02
Carnival Corp. Ltd.	186,400	4,111	0.05

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
Carrier Global Corp.	119,400	6,645	0.09
Carvana Co.	94,500	4,576	0.06
Casey's General Stores, Inc.	5,800	3,423	0.04
Caterpillar, Inc.	71,020	55,803	0.71
Cboe Global Markets, Inc.	17,200	3,007	0.04
CBRE Group, Inc.	39,900	4,117	0.05
CDW Corp.	19,200	2,035	0.03
Cencora, Inc.	27,840	5,925	0.08
Centene Corp.	74,000	3,615	0.05
CenterPoint Energy, Inc.	102,800	3,479	0.04
CF Industries Holdings, Inc.	25,900	2,056	0.03
CH Robinson Worldwide, Inc.	17,900	2,506	0.03
Charles Schwab Corp.	265,200	18,189	0.23
Charter Communications, Inc.	12,920	1,430	0.02
Cheniere Energy, Inc.	30,600	5,637	0.07
Chevron Corp.	281,400	35,803	0.46
Chipotle Mexican Grill, Inc.	190,100	4,753	0.06
Church & Dwight Co., Inc.	38,600	2,858	0.04
Ciena Corp.	21,400	7,771	0.10
Cigna Group	41,480	8,738	0.11
Cincinnati Financial Corp.	23,200	3,268	0.04
Cintas Corp.	51,500	6,590	0.08
Circle Internet Group, Inc.	22,400	1,291	0.02
Cisco Systems, Inc.	610,200	54,377	0.70
Citigroup, Inc.	256,000	27,309	0.35
Citizens Financial Group, Inc.	73,900	3,947	0.05
Clorox Co.	13,500	991	0.01
Cloudflare, Inc.	48,500	8,974	0.11
CME Group, Inc.	55,660	9,179	0.12
CMS Energy Corp.	54,400	3,206	0.04
Coca-Cola Co.	590,500	36,897	0.47
Coeur Mining, Inc.	165,100	2,051	0.03
Cognizant Technology Solutions Corp.	73,100	2,146	0.03
Coherent Corp.	27,820	8,257	0.11
Coinbase Global, Inc.	30,280	3,480	0.04

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
Colgate-Palmolive Co.	113,100	7,904	0.10
Comcast Corp.	547,100	10,200	0.13
Comfort Systems USA, Inc.	5,880	8,686	0.11
ConocoPhillips	188,700	14,822	0.19
Consolidated Edison, Inc.	63,600	5,395	0.07
Constellation Brands, Inc.	20,800	2,200	0.03
Constellation Energy Corp.	48,935	9,588	0.12
Cooper Cos., Inc.	32,500	1,756	0.02
Copart, Inc.	137,900	2,935	0.04
Corebridge Financial, Inc.	38,100	833	0.01
CoreWeave, Inc.	40,900	2,975	0.04
Corning, Inc.	121,500	23,778	0.30
Corpay, Inc.	8,760	2,227	0.03
Corteva, Inc.	100,700	6,347	0.08
CoStar Group, Inc.	53,600	1,192	0.02
Costco Wholesale Corp.	67,800	48,505	0.62
Credo Technology Group Holding Ltd.	25,900	4,824	0.06
CRH PLC	98,800	8,171	0.10
CrowdStrike Holdings, Inc.	38,140	21,454	0.27
Crown Castle, Inc.*	65,300	3,881	0.05
CSX Corp.	274,900	9,999	0.13
Cummins, Inc.	20,760	10,867	0.14
Curtiss-Wright Corp.	7,560	4,224	0.05
CVS Health Corp.	194,500	15,241	0.20
Danaher Corp.	97,900	14,204	0.18
Darden Restaurants, Inc.	18,600	2,898	0.04
Datadog, Inc.	47,900	9,028	0.12
Deckers Outdoor Corp.	23,200	1,781	0.02
Deere & Co.	37,660	17,848	0.23
Dell Technologies, Inc.	46,700	14,631	0.19
Delta Air Lines, Inc.	26,900	1,902	0.02
Devon Energy Corp.	171,450	5,429	0.07
Dexcom, Inc.	61,400	3,253	0.04
Diamondback Energy, Inc.	28,300	3,849	0.05
Dick's Sporting Goods, Inc.	7,800	1,371	0.02

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
Digital Realty Trust, Inc.*	51,500	7,425	0.10
Dollar General Corp.	32,100	2,849	0.04
Dollar Tree, Inc.	26,900	2,484	0.03
Dominion Energy, Inc.	129,600	6,777	0.09
Domino's Pizza, Inc.	3,940	876	0.01
DoorDash, Inc.	54,900	7,703	0.10
Dover Corp.	19,600	3,325	0.04
Dow, Inc.	111,400	2,348	0.03
Dr. Horton, Inc.	37,600	4,675	0.06
DTE Energy Co.	32,600	3,796	0.05
Duke Energy Corp.	116,200	11,273	0.14
DuPont de Nemours, Inc.	19,633	2,018	0.03
eBay, Inc.	68,700	5,761	0.07
EchoStar Corp.	17,700	1,353	0.02
Ecolab, Inc.	39,180	8,258	0.11
Edison International	56,200	3,210	0.04
Edwards Lifesciences Corp.	91,400	6,301	0.08
Electronic Arts, Inc.	36,800	5,704	0.07
Elevance Health, Inc.	34,020	9,969	0.13
Eli Lilly & Co.	122,980	114,044	1.46
EMCOR Group, Inc.	6,560	4,049	0.05
Emerson Electric Co.	87,200	9,440	0.12
Entegris, Inc.	22,700	2,938	0.04
Entergy Corp.	67,100	5,898	0.08
EOG Resources, Inc.	83,900	8,356	0.11
EQT Corp.	88,800	3,484	0.04
Equifax, Inc.	17,440	2,095	0.03
Equinix, Inc.*	15,100	12,392	0.16
Equity Residential*	55,100	2,849	0.04
Erie Indemnity Co.	3,960	711	0.01
Essex Property Trust, Inc.*	9,160	2,050	0.03
Estee Lauder Cos., Inc.	36,900	2,221	0.03
Eversource Energy	36,200	2,382	0.03
Everpure, Inc.	49,800	2,729	0.03
Eversource Energy	53,200	2,968	0.04

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
Exelon Corp.	158,400	5,646	0.07
Expand Energy Corp.	40,200	2,657	0.03
Expedia Group, Inc.	18,300	3,686	0.05
Expeditors International of Washington, Inc.	25,400	3,114	0.04
Extra Space Storage, Inc.*	33,200	3,722	0.05
Exxon Mobil Corp.	640,800	65,729	0.84
F5, Inc.	9,200	2,862	0.04
Fair Isaac Corp.	3,500	3,120	0.04
Fastenal Co.	182,900	6,564	0.08
FedEx Corp.	33,300	8,208	0.11
Fedex Freight Holding Co., Inc.	16,650	1,883	0.02
Ferguson Enterprises, Inc.	30,900	5,584	0.07
Fidelity National Financial, Inc.	46,300	1,669	0.02
Fidelity National Information Services, Inc.	82,400	2,415	0.03
Fifth Third Bancorp	177,400	7,634	0.10
First Citizens BancShares, Inc.	900	1,419	0.02
First Solar, Inc.	16,500	2,907	0.04
FirstEnergy Corp.	89,100	3,237	0.04
Fiserv, Inc.	79,200	2,931	0.04
Flex Ltd.	55,000	6,649	0.09
Flutter Entertainment PLC	20,240	1,600	0.02
Ford Motor Co.	614,000	6,519	0.08
Fortinet, Inc.	93,100	10,861	0.14
Fortive Corp.	50,500	2,321	0.03
Fox Corp. 'A' Shares	900	34	0.00
Fox Corp. 'B' Shares	54,800	1,896	0.02
Freeport-McMoRan, Inc.	215,800	10,082	0.13
FTAI Aviation Ltd.	16,800	3,362	0.04
Gaming & Leisure Properties, Inc.*	47,400	1,645	0.02
GE HealthCare Technologies, Inc.	62,500	3,070	0.04
GE Vernova, Inc.	41,500	34,561	0.44
Gen Digital, Inc.	91,200	1,732	0.02
General Electric Co.	165,000	46,744	0.60
General Mills, Inc.	95,300	2,621	0.03
General Motors Co.	133,900	7,828	0.10

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
Genuine Parts Co.	16,600	1,473	0.02
Gilead Sciences, Inc.	188,100	17,971	0.23
Global Payments, Inc.	29,200	1,574	0.02
Goldman Sachs Group, Inc.	45,300	34,657	0.44
Graco, Inc.	29,300	1,681	0.02
Halliburton Co.	143,400	3,692	0.05
Hartford Insurance Group, Inc.	42,800	4,325	0.06
HCA Healthcare, Inc.	23,320	6,920	0.09
HEICO Corp.	12,920	3,429	0.04
HEICO Corp. 'A' Shares	18,540	3,574	0.05
Hershey Co.	22,300	3,061	0.04
Hewlett Packard Enterprise Co.	195,900	6,586	0.08
Hilton Worldwide Holdings, Inc.	33,580	8,437	0.11
Hologic, Inc.~	28,900	0	0.00
Home Depot, Inc.	152,280	40,345	0.52
Honeywell Aerospace, Inc.	51,100	8,501	0.11
Honeywell International, Inc.	51,100	8,795	0.11
Howmet Aerospace, Inc.	68,200	13,879	0.18
HP, Inc.	136,700	2,342	0.03
Hubbell, Inc.	7,340	2,860	0.04
Humana, Inc.	19,040	5,599	0.07
Huntington Bancshares, Inc.	300,900	4,049	0.05
Hyatt Hotels Corp.	6,200	926	0.01
IDEX Corp.	11,900	2,035	0.03
IDEXX Laboratories, Inc.	11,780	4,789	0.06
Illinois Tool Works, Inc.	43,300	8,764	0.11
Illumina, Inc.	22,900	3,142	0.04
Incyte Corp.	27,700	2,417	0.03
Ingersoll Rand, Inc.	63,300	3,885	0.05
Insmed, Inc.	30,000	2,378	0.03
Insulet Corp.	8,160	973	0.01
Intel Corp.	673,800	66,964	0.86
Interactive Brokers Group, Inc.	62,500	4,180	0.05
Intercontinental Exchange, Inc.	88,200	8,206	0.11
International Business Machines Corp.	145,500	30,625	0.39

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
International Flavors & Fragrances, Inc.	35,700	2,066	0.03
International Paper Co.	67,400	1,953	0.02
Intuit, Inc.	42,740	8,609	0.11
Intuitive Surgical, Inc.	52,920	16,264	0.21
Invitation Homes, Inc.*	94,100	2,179	0.03
IonQ, Inc.	50,600	2,069	0.03
IQVIA Holdings, Inc.	29,700	4,348	0.06
Iron Mountain, Inc.*	45,200	4,450	0.06
Jabil, Inc.	15,900	4,501	0.06
Jacobs Solutions, Inc.	17,600	1,652	0.02
JB Hunt Transport Services, Inc.	12,100	2,636	0.03
Johnson & Johnson	369,000	72,101	0.92
Johnson Controls International PLC	96,900	10,301	0.13
JPMorgan Chase & Co.	410,700	102,579	1.31
Kenvue, Inc.	282,500	4,074	0.05
Keurig Dr. Pepper, Inc.	202,400	5,125	0.07
KeyCorp	154,600	2,713	0.03
Keysight Technologies, Inc.	25,800	6,636	0.08
Kimberly-Clark Corp.	52,400	4,357	0.06
Kimco Realty Corp.*	102,200	1,997	0.03
Kinder Morgan, Inc.	280,700	6,846	0.09
KKR & Co., Inc.	106,500	7,123	0.09
KLA Corp.	199,930	42,822	0.55
Kraft Heinz Co.	126,400	2,313	0.03
Kroger Co.	81,300	3,437	0.04
Labcorp Holdings, Inc.	13,520	2,856	0.04
Lam Research Corp.	192,400	59,822	0.77
Las Vegas Sands Corp.	46,100	1,620	0.02
Leidos Holdings, Inc.	18,800	1,430	0.02
Lennar Corp.	27,300	1,879	0.02
Lennox International, Inc.	4,080	1,756	0.02
Liberty Media Corp.-Liberty Formula One	29,200	2,065	0.03
Linde PLC	70,660	27,298	0.35
Live Nation Entertainment, Inc.	21,800	3,010	0.04
Lockheed Martin Corp.	35,020	13,281	0.17

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
Loews Corp.	23,900	2,055	0.03
Lowe's Cos., Inc.	85,320	14,209	0.18
LPL Financial Holdings, Inc.	12,820	2,614	0.03
Lumentum Holdings, Inc.	10,600	6,855	0.09
LyondellBasell Industries NV	34,900	1,412	0.02
M&T Bank Corp.	21,500	3,897	0.05
Marathon Petroleum Corp.	43,400	8,489	0.11
Markel Group, Inc.	1,690	2,502	0.03
Marriott International, Inc.	33,300	9,468	0.12
Marsh & McLennan Cos., Inc.	76,100	9,589	0.12
Martin Marietta Materials, Inc.	8,520	3,750	0.05
Marvell Technology, Inc.	130,000	27,265	0.35
Masco Corp.	27,300	1,666	0.02
MasTec, Inc.	9,120	2,965	0.04
Mastercard, Inc.	124,300	47,966	0.61
McCormick & Co., Inc.	39,800	1,568	0.02
McDonald's Corp.	110,500	22,333	0.29
McKesson Corp.	18,840	10,648	0.14
Medline, Inc.	53,500	1,603	0.02
MercadoLibre, Inc.	6,890	8,796	0.11
Merck & Co., Inc.	378,300	36,590	0.47
Meta Platforms, Inc.	336,340	143,488	1.84
MetLife, Inc.	84,300	5,496	0.07
Mettler-Toledo International, Inc.	3,250	3,097	0.04
Microchip Technology, Inc.	81,000	5,471	0.07
Micron Technology, Inc.	173,020	150,053	1.92
Microsoft Corp.	1,079,580	302,107	3.87
Mid-America Apartment Communities, Inc.*	15,300	1,627	0.02
Mondelez International, Inc.	203,700	9,265	0.12
MongoDB, Inc.	11,780	3,021	0.04
Monolithic Power Systems, Inc.	7,850	7,805	0.10
Monster Beverage Corp.	110,700	8,181	0.10
Moody's Corp.	25,260	8,669	0.11
Morgan Stanley	181,300	28,696	0.37
Motorola Solutions, Inc.	25,820	8,059	0.10

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
MSCI, Inc.	11,100	4,691	0.06
Nasdaq, Inc.	69,600	4,052	0.05
Natera, Inc.	19,900	4,107	0.05
NetApp, Inc.	27,300	3,203	0.04
Netflix, Inc.	646,120	36,067	0.46
Neurocrine Biosciences, Inc.	16,100	2,071	0.03
Newmont Corp.	171,800	12,259	0.16
News Corp.	49,900	954	0.01
NextEra Energy, Inc.	320,800	21,509	0.28
NIKE, Inc.	187,400	5,899	0.08
NiSource, Inc.	62,200	2,265	0.03
Nordson Corp.	9,100	2,081	0.03
Norfolk Southern Corp.	33,580	8,049	0.10
Northern Trust Corp.	26,400	3,500	0.04
NRG Energy, Inc.	31,900	3,604	0.05
Nucor Corp.	33,100	5,727	0.07
NVIDIA Corp.	3,538,500	523,525	6.70
NVR, Inc.	450	2,323	0.03
Occidental Petroleum Corp.	119,800	4,434	0.06
Okta, Inc.	27,100	2,693	0.03
Old Dominion Freight Line, Inc.	29,200	4,856	0.06
Omnicom Group, Inc.	52,200	2,923	0.04
ON Semiconductor Corp.	61,300	4,103	0.05
ONEOK, Inc.	93,800	6,288	0.08
Oracle Corp.	264,380	29,967	0.38
O'Reilly Automotive, Inc.	131,100	8,945	0.11
Otis Worldwide Corp.	59,600	3,289	0.04
PACCAR, Inc.	78,300	7,093	0.09
Packaging Corp. of America	12,600	2,268	0.03
Palantir Technologies, Inc.	335,100	29,404	0.38
Palo Alto Networks, Inc.	125,200	31,271	0.40
Parker-Hannifin Corp.	19,260	14,064	0.18
Paychex, Inc.	54,400	4,110	0.05
PayPal Holdings, Inc.	133,000	4,472	0.06
PepsiCo, Inc.	210,900	22,068	0.28

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
Pfizer, Inc.	875,700	16,146	0.21
PG&E Corp.	347,800	4,531	0.06
Philip Morris International, Inc.	237,900	32,921	0.42
Phillips 66	61,600	8,114	0.10
Pinnacle Financial Partners, Inc.	16,900	1,291	0.02
PNC Financial Services Group, Inc.	59,700	11,162	0.14
PPG Industries, Inc.	31,400	2,875	0.04
PPL Corp.	102,100	2,836	0.04
Principal Financial Group, Inc.	29,900	2,458	0.03
Procter & Gamble Co.	358,800	40,190	0.51
Progressive Corp.	91,000	15,138	0.19
Prologis, Inc.*	139,400	14,652	0.19
Prudential Financial, Inc.	52,000	4,302	0.06
PTC, Inc.	30,100	2,600	0.03
Public Service Enterprise Group, Inc.	73,800	4,598	0.06
Public Storage*	25,340	6,216	0.08
PulteGroup, Inc.	30,200	3,156	0.04
Qnity Electronics, Inc.	31,050	3,715	0.05
QUALCOMM, Inc.	163,600	23,386	0.30
Quanta Services, Inc.	22,760	12,323	0.16
Quest Diagnostics, Inc.	18,400	2,959	0.04
Raymond James Financial, Inc.	25,800	2,913	0.04
RB Global, Inc.	27,300	2,349	0.03
Realty Income Corp.*	145,000	6,912	0.09
Reddit, Inc.	17,400	2,305	0.03
Regency Centers Corp.*	29,100	1,790	0.02
Regeneron Pharmaceuticals, Inc.	15,300	7,314	0.09
Regions Financial Corp.	188,100	4,327	0.06
Reliance, Inc.	7,520	2,130	0.03
Republic Services, Inc.	31,400	5,095	0.07
ResMed, Inc.	20,220	3,034	0.04
Restaurant Brands International, Inc.	52,100	2,885	0.04
Revolution Medicines, Inc.	25,700	3,739	0.05
Rivian Automotive, Inc.	109,400	1,395	0.02
Robinhood Markets, Inc.	110,900	8,571	0.11

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
ROBLOX Corp.	83,700	3,457	0.04
Rocket Cos., Inc.	129,500	1,522	0.02
Rocket Lab Corp.	82,700	6,327	0.08
Rockwell Automation, Inc.	17,200	6,283	0.08
Rollins, Inc.	51,200	1,638	0.02
Roper Technologies, Inc.	15,560	3,943	0.05
Ross Stores, Inc.	49,000	7,671	0.10
Royal Caribbean Cruises Ltd.	40,500	9,910	0.13
Royalty Pharma PLC	65,900	2,844	0.04
RPM International, Inc.	19,700	1,651	0.02
RTX Corp.	214,000	30,326	0.39
S&P Global, Inc.	46,060	14,250	0.18
Salesforce, Inc.	119,300	14,272	0.18
Samsara, Inc.	81,200	1,977	0.03
SBA Communications Corp.*	17,100	2,320	0.03
Seagate Technology Holdings PLC	33,660	24,687	0.32
Sempra	98,000	6,965	0.09
ServiceNow, Inc.	156,820	11,876	0.15
SharkNinja, Inc.	11,400	1,267	0.02
Sherwin-Williams Co.	41,120	10,710	0.14
Simon Property Group, Inc.*	46,800	8,055	0.10
SLB Ltd.	231,200	8,102	0.10
Snap-on, Inc.	8,840	2,666	0.03
Snowflake, Inc.	49,300	9,359	0.12
SoFi Technologies, Inc.	205,500	2,839	0.04
Southern Co.	189,700	13,869	0.18
Space Exploration Technologies Corp.	72,000	8,932	0.11
SS&C Technologies Holdings, Inc.	32,000	1,525	0.02
Starbucks Corp.	172,200	13,523	0.17
State Street Corp.	42,100	5,431	0.07
Steel Dynamics, Inc.	20,900	3,707	0.05
STERIS PLC	16,400	2,646	0.03
Strategy, Inc.	38,260	2,612	0.03
Stryker Corp.	53,020	13,256	0.17
Sun Communities, Inc.*	17,000	1,557	0.02

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
Super Micro Computer, Inc.	80,100	1,734	0.02
Synchrony Financial	46,600	2,771	0.04
Synopsys, Inc.	27,060	9,180	0.12
Sysco Corp.	71,200	4,492	0.06
T. Rowe Price Group, Inc.	35,700	3,092	0.04
Take-Two Interactive Software, Inc.	26,600	4,971	0.06
Tapestry, Inc.	29,100	3,239	0.04
Targa Resources Corp.	30,900	6,337	0.08
Target Corp.	67,400	6,821	0.09
Teledyne Technologies, Inc.	6,500	3,154	0.04
Teradyne, Inc.	24,000	8,417	0.11
Tesla, Inc.	431,420	133,467	1.71
Texas Instruments, Inc.	140,800	30,355	0.39
Texas Pacific Land Corp.	8,100	2,565	0.03
Textron, Inc.	48,500	3,312	0.04
Thermo Fisher Scientific, Inc.	56,780	21,791	0.28
TJX Cos., Inc.	169,400	19,385	0.25
T-Mobile U.S., Inc.	73,600	9,676	0.12
Toast, Inc.	60,600	1,294	0.02
Tractor Supply Co.	83,500	1,970	0.03
Tradeweb Markets, Inc.	19,700	1,372	0.02
TransDigm Group, Inc.	10,010	10,029	0.13
TransUnion	30,300	1,651	0.02
Travelers Cos., Inc.	32,340	8,121	0.10
Trimble, Inc.	46,200	1,779	0.02
Truist Financial Corp.	205,000	7,862	0.10
Twilio, Inc.	20,000	3,014	0.04
Tyler Technologies, Inc.	5,640	1,241	0.02
Tyson Foods, Inc.	38,700	1,717	0.02
U.S. Bancorp	239,300	11,114	0.14
Uber Technologies, Inc.	276,900	15,851	0.20
Ulta Beauty, Inc.	6,220	2,162	0.03
Union Pacific Corp.	90,100	18,605	0.24
United Airlines Holdings, Inc.	17,400	1,788	0.02
United Parcel Service, Inc.	111,700	9,135	0.12

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
United Rentals, Inc.	9,760	8,296	0.11
United Therapeutics Corp.	6,440	2,651	0.03
UnitedHealth Group, Inc.	140,280	44,589	0.57
Valero Energy Corp.	46,500	9,339	0.12
Veeva Systems, Inc.	22,120	2,951	0.04
Ventas, Inc.*	74,000	4,994	0.06
Veralto Corp.	40,900	2,735	0.04
VeriSign, Inc.	12,480	2,386	0.03
Verisk Analytics, Inc.	21,180	2,869	0.04
Verizon Communications, Inc.	663,400	22,146	0.28
Vertex Pharmaceuticals, Inc.	39,320	14,855	0.19
Vertiv Holdings Co.	54,320	12,610	0.16
VICI Properties, Inc.*	174,400	3,584	0.05
Visa, Inc.	255,580	65,919	0.84
Vistra Corp.	49,100	6,030	0.08
Vulcan Materials Co.	23,420	5,390	0.07
W.R. Berkley Corp.	30,500	1,638	0.02
Walmart, Inc.	670,400	58,034	0.74
Walt Disney Co.	268,700	20,072	0.26
Warner Bros Discovery, Inc.	370,400	7,609	0.10
Waste Management, Inc.	62,300	10,519	0.13
Waters Corp.	14,727	4,114	0.05
Watsco, Inc.	5,720	1,778	0.02
WEC Energy Group, Inc.	51,900	4,645	0.06
Wells Fargo & Co.	472,600	29,925	0.38
Welltower, Inc.*	109,500	18,856	0.24
West Pharmaceutical Services, Inc.	11,340	3,043	0.04
Western Digital Corp.	53,340	26,329	0.34
Westinghouse Air Brake Technologies Corp.	33,400	6,788	0.09
Weyerhaeuser Co.*	101,300	1,887	0.02
Williams Cos., Inc.	190,200	10,787	0.14
Williams-Sonoma, Inc.	21,600	3,930	0.05
Workday, Inc.	32,100	3,007	0.04
WP Carey, Inc.*	36,000	2,001	0.03
WW Grainger, Inc.	6,970	7,138	0.09

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 93.61% (continued)			
Xcel Energy, Inc.	92,300	5,718	0.07
XPO, Inc.	16,300	2,547	0.03
Xylem, Inc.	38,200	3,374	0.04
Yum! Brands, Inc.	44,300	5,305	0.07
Zimmer Biomet Holdings, Inc.	27,400	1,890	0.02
Zoetis, Inc.	60,900	3,380	0.04
Zoom Communications, Inc.	39,400	2,572	0.03
Zscaler, Inc.	13,540	1,410	0.02
		7,311,151	93.61
Derivatives — 0.00%			
Futures — 0.00%			
S&P 500 E Mini Index Futures September 2026†	39	56	0.00
Portfolio of investments		7,778,686	99.60
Net other assets		31,510	0.40
Total net assets		7,810,196	100.00

All holdings are ordinary shares or common stock unless otherwise stated.

* Real Estate Investment Trust.

~ Market value is less than £500, therefore rounded down to 0.

† Goldman Sachs is the counterparty, total notional exposure is £2,559,211 and 0.03% as a percentage of the Fund's value.

Fund was launched on 6th October 2025 therefore there are no comparatives.

State Street AUT North America B Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Directors' Report to Unitholders

For the period ended 30th June 2026

In accordance with the requirements of the Collective Investment Schemes sourcebook of the Financial Conduct Authority's handbook of rules and guidance we hereby certify the report on behalf of the Directors of State Street Unit Trust Management Limited.

Signed by:



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R. Bridger – Director, State Street Unit Trust Management Limited

Signed by:



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T. Cognlan – Director, State Street Unit Trust Management Limited

20 August 2026

State Street AUT North America B Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Comparative Table

For the period ended 30th June 2026

	2026 (to 30.06)
Closing net asset value (£'000)	7,810,196
Closing number of units	692,512,055
Closing net asset value per unit (£)	11.2781
Change in net asset value per unit	0.00%
Operating charges	0.01%

Fund was launched on 6th October 2025 therefore there are no comparatives.

General risk factors

The value of funds and the revenue from them is not guaranteed and may fall as well as rise. You may get back less than you originally invested. What you get back may depend on:

- Investment performance is not guaranteed. Past performance is no guarantee of future performance. There may also be variation in performance between funds with similar investment objectives.
- The effect of an initial charge. If you sell your investment after a short period you may not get back what you originally invested, even if the price of your investment has not fallen.
- The entire market of a particular asset class or geographical region may fall, having a greater effect on funds heavily invested in that asset class or region.
- If you make regular withdrawals from your investment be aware that if the level of withdrawal exceeds the rate of investment growth of the fund, your capital will be eroded.
- Governments may change the tax rules which affect you or the funds in which you have invested.
- Inflation will reduce what you could buy in the future, i.e. it will reduce the real value of your investment.
- There is no certainty that the investment objective of any fund will actually be achieved.

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Statement of Total Return

For the period ended 30th June 2026

	Period ended 30.06.26	
	£'000	£'000
Income		
Net capital gains		748,063
Revenue	48,245	
Expenses	(294)	
Net revenue before taxation	47,951	
Taxation	(7,222)	
Net revenue after taxation		40,729
Total return before distributions		788,792
Distributions		12,827
Change in net assets attributable to unitholders from investment activities		801,619

Statement of Change in Net Assets Attributable to Unitholders

For the period ended 30th June 2026

	Period ended 30.06.26	
	£'000	£'000
Opening net assets		-
Issue of units	7,006,241	
Cancellation of units	(371)	
		7,005,870
Dilution adjustment		2,707
Change in unitholders' funds from investment activities		801,619
Closing net assets		7,810,196

Fund was launched on 6th October 2025 therefore there are no comparatives.

State Street AUT North America B Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Balance Sheet

As at 30th June 2026

	30.06.26
	£'000
Assets	
Investments	7,778,686
Amounts receivable	27,808
Cash and Cash equivalents	3,751
Total assets	7,810,245
Liabilities	
Other amounts payable	49
Total liabilities	49
Net assets attributable to unitholders	7,810,196

All items within the Balance Sheet are deemed current.

Notes to the Financial Statements are on pages 26 to 30.

Fund was launched on 6th October 2025 therefore there are no comparatives.

State Street AUT North America B Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Notes to the Financial Statements

For the period ended 30th June 2026

1. Accounting policies

The Fund was launched on 6th October 2025. As this is the Fund's first accounting period, there are no comparative figures presented in these financial statements.

(a) Basis of accounting

The financial statements have been prepared under the historical cost convention by the revaluation of the investments, and in accordance with the United Kingdom Generally Accepted Accounting Practice ("UK GAAP") which comprises the UK Financial Reporting Standard 104 ("FRS 104") and the Statement of Recommended Practice ("SORP") for Authorised Funds issued by the Investment Association ("IA") in October 2025 (the "IA SORP 2025").

At the reporting date, investments are measured using market prices from approved pricing sources. EMEA listed securities and Fixed Income securities use 12:00 GMT mid-market prices. American listed securities use Official Close/Last Trade prices Prior Day, while Asian Pacific listed securities use Official Close/Last Trade prices. This approach is applied consistently across the portfolio and uses the most appropriate pricing source available for each asset class and market.

(b) Going Concern

The financial statements are prepared on the going concern basis.

The Authorised Corporate Director ("ACD") has undertaken a detailed assessment of each of the remaining Funds ability to meet its liabilities as they fall due, including liquidity, declines in global capital markets and investor redemption levels. Based on this assessment, the Funds continue to be open for trading and the ACD is satisfied the Funds have adequate financial resources to continue in operation for the foreseeable future, being at least 12 months from the date of approval, and accordingly it is appropriate to adopt the going concern basis in preparing the financial statements.

2. Related party transactions

The Manager exercises governance and oversight over the Fund and is a related party by virtue of the Trust Deed constituting the Fund.

Amounts paid during the Reporting Period to the Manager were £292,649.

At the Reporting Period end £47,128 was due to the Manager in relation to accrued manager's periodic charges.

Transactions relating to the creation and cancellation of units and the purchases and sales of investments which pass through the Manager, but are not for the benefit of, either related party are disclosed in the Statement of Change in Net Assets Attributable to Unitholders.

State Street AUT North America B Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Notes to the Financial Statements (continued)

For the period ended 30th June 2026

3. Securities Financing Transactions ("SFT")

1) Global Data

Proportion of securities and commodities on loan as at 30th June 2026	£'000	%
Total lendable assets excluding cash and cash equivalents:	7,399,587	
Securities and commodities on loan	106,056	1.43%
Assets engaged in SFTs and total return swaps as at 30th June 2026	£'000	%
Fund assets under management ("AUM")	7,810,196	
Absolute value of assets engaged in:		
Securities lending	106,056	1.36%

2) Concentration Data

Top 10 Collateral Issuers

Name and value of collateral and commodities received as at 30th June 2026	£'000
United Kingdom Inflation-Linked Gilt	11,913
United Kingdom Gilt	9,895
Kingdom of Netherlands	8,525
Amazon.com	1,249
Intel Corp	975
ASML Holding	773
Berkshire Hathaway	747
Toronto-Dominion Bank	738
Microsoft	709
United States of America Treasury Inflation Indexed Bonds	668

Top 10 Counterparties

Name and value of outstanding transactions as at 30th June 2026	£'000
Barclays Capital Securities	58,138
UBS	25,796
HSBC Bank	12,388
Barclays Bank	9,416
Morgan Stanley International	318

The table includes a full list of counterparties.

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Notes to the Financial Statements (continued)

For the period ended 30th June 2026

3. Securities Financing Transactions ("SFT") (continued)

3) Aggregate Transaction Data

Type, Quality and Currency of Collateral as at 30th June 2026

Type	Quality	Currency	£'000
Securities lending			
Equity	Traded on recognised exchange	Sterling	2,275
Equity	Traded on recognised exchange	Australian Dollar	45
Equity	Traded on recognised exchange	Canadian Dollar	1,934
Equity	Traded on recognised exchange	Danish Krone	829
Equity	Traded on recognised exchange	Euro	6,379
Equity	Traded on recognised exchange	Hong Kong Dollar	372
Equity	Traded on recognised exchange	Norwegian Krone	478
Equity	Traded on recognised exchange	Singapore Dollar	1,515
Equity	Traded on recognised exchange	Swedish Krona	81
Equity	Traded on recognised exchange	Swiss Franc	714
Equity	Traded on recognised exchange	US Dollar	24,620
Fixed Income	Investment Grade	Sterling	21,808
Fixed Income	Investment Grade	Canadian Dollar	7,962
Fixed Income	Investment Grade	Euro	32,718
Fixed Income	Investment Grade	Swedish Krona	8
Fixed Income	Investment Grade	US Dollar	11,736
Total Collateral held			113,474

Maturity Tenor of Collateral (remaining period to maturity) as at 30th June 2026

Type	Less than one day £'000	One day to one week £'000	One week to one month £'000	One to three months £'000	Three months to one year £'000	Above one year £'000	Open maturity £'000	Total £'000
Securities lending	-	-	-	-	-	74,232	39,242	113,474

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Notes to the Financial Statements (continued)

For the period ended 30th June 2026

3. Securities Financing Transactions ("SFT") (continued)

Counterparty details as at 30th June 2026

Type	Country of counterparty establishment	Settlement and clearing	£'000
Securities lending	Switzerland	Tri-party	28,441
Securities lending	United Kingdom	Tri-party	85,033
Total collateral held			113,474

Maturity Tenor of SFTs and Total Return Swaps (remaining period to maturity) as at 30th June 2026

Type	Less than one day	One day to one week	One week to one month	One to three months	Three months to one year	Above one year	Open maturity	Total
	£'000	£'000	£'000	£'000	£'000	£'000	£'000	£'000
Securities lending	-	-	-	-	-	-	106,056	106,056

4) Re-use of Collateral

The Fund does not engage in re-use of collateral.

5) Safekeeping of Collateral Received

Names and value of custodians safekeeping collateral as at 30th June 2026	£'000
Bank of New York	100,144
JP Morgan	13,330

6) Safekeeping of Collateral Granted

The Fund does not borrow stock from counterparties; therefore, no collateral has been granted.

4. Fair value

For financial instruments held at fair value in the balance sheet, the Fund is required to disclose for each class of financial instrument, an analysis of the level in the fair value:

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;

State Street AUT North America B Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Notes to the Financial Statements (continued)

For the period ended 30th June 2026

4. Fair value (continued)

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

	30.06.26 Level 1 £'000	30.06.26 Level 2 £'000	30.06.26 Level 3 £'000	30.06.26 Total £'000
Assets:				
Equities	7,778,630	-	-	7,778,630
Derivatives	56	-	-	56
	7,778,686	-	-	7,778,686

5. Subsequent events since the financial year

The anti-dilution mechanism shall change from dilution levy to dilution adjustment on 1 September 2026. There have been no other significant events affecting the Fund after the financial year ended 30 June 2026 that require amendment to or disclosure in the financial statements.

State Street AUT North America B Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Directory

THE MANAGER

State Street Unit Trust Management Limited
20 Churchill Place, Canary Wharf
London E14 5HJ

Regulated by The Financial Conduct Authority.

DIRECTORS

V. Parry* (resigned 2 January 2026)
C. Fernandes (resigned 2 January 2026)
N. Wightman* (resigned 2 January 2026)
R. Bridger
B. Healy* (appointed 2 January 2026)
B. Lim Siong Kwong Lam Thuon Mine* (appointed 2 January 2026)
E. Linnane (appointed 2 January 2026)
T. Coghlan* (appointed 2 January 2026)

* Independent non-executive Director

INVESTMENT MANAGER, REGISTRAR & TRANSFER AGENT

State Street Global Advisors Limited
20 Churchill Place
London E14 5HJ

Regulated by The Financial Conduct Authority.

INDEPENDENT AUDITORS

PricewaterhouseCoopers LLP
Chartered Accountants and Statutory Auditors
120 Bothwell Street
Glasgow
G2 7JS

DEPOSITARY

HSBC Bank plc
8 Canada Square
Canary Wharf
London E14 5HQ

HSBC Bank plc is authorised by the Prudential Regulation Authority and regulated by the Prudential Regulation Authority and the Financial Conduct Authority.

CONSTITUTION

State Street AUT North America B Index Equity Fund is an authorised unit trust scheme within the meaning of, and governed by section 243 of the Financial Services and Markets Act 2000. The Fund is a 'wider range' investment scheme under the Trustee Investments Act 1961.

PROSPECTUS

Copies of the Prospectus are available from the Manager upon request.

Please remember that the price of units and the income from them can go down as well as up. Past performance is not necessarily a guide to the future. Changes in exchange rates may also affect the value.

ASSESSMENT OF VALUE

Assessment of Value ("AoV") was introduced by the FCA to ensure UK authorised fund managers ("AFMs") demonstrate the delivery of value for underlying investors, objectively assessing ourselves against a range of criteria. Our annual assessment of value statement can be found in a composite report on www.ssga.com.

State Street AUT North America B Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Directory (continued)

TASK FORCE ON CLIMATE-RELATED FINANCIAL DISCLOSURES ("TCFD")

The Manager's entity and product disclosure reports have been published separately and can be found using the fund finder page on www.ssga.com.