Interim Report and Unaudited Financial Statements
For the period ended 30th June 2026

State Street AUT Japan Index Equity Fund

STATE STREET INVESTMENT MANAGEMENT

State Street AUT Japan Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Contents

* These collectively comprise the Manager’s Report.

State Street AUT Japan 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 Japan 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 Japanese equity market as represented by the MSCI Japan 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 in the Japanese market.

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 18.86% for the Reporting Period ended 30 June 2026, compared to the Index return of 19.06%. The size of the Fund's tracking difference for the Reporting Period was -0.20%.

Note: Performance returns presented above are in GBP.

Risk and Reward Profile

Lower risk ←→ **Higher risk**

Potentially lower reward ←→ Potentially higher reward

1	2	3	4	5	**6**	7

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.

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 £20,227,358.86 (1.07% 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.

Portfolio Statement

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 98.85%			
Advantest Corp.	357,100	53,625	2.84
Aeon Co. Ltd.	1,074,200	6,702	0.36
AGC, Inc.	138,900	4,500	0.24
Aisin Corp.	232,400	2,364	0.13
Ajinomoto Co., Inc.	418,900	11,439	0.61
ANA Holdings, Inc.	105,300	1,454	0.08
Asahi Group Holdings Ltd.	692,900	4,992	0.26
Asahi Kasei Corp.	623,500	5,192	0.28
Asics Corp.	345,400	7,026	0.37
Astellas Pharma, Inc.	828,100	8,383	0.44
Bandai Namco Holdings, Inc.	251,100	4,422	0.23
Bridgestone Corp.	525,800	8,346	0.44
Canon, Inc.	395,600	7,635	0.40
Capcom Co. Ltd.	135,500	1,899	0.10
Central Japan Railway Co.	371,600	6,000	0.32
Chiba Bank Ltd.	265,100	3,040	0.16
Chubu Electric Power Co., Inc.	327,800	4,665	0.25
Chugai Pharmaceutical Co. Ltd.	332,500	11,666	0.62
Dai Nippon Printing Co. Ltd.	177,900	2,447	0.13
Daifuku Co. Ltd.	159,500	5,280	0.28
Daiichi Life Group, Inc.	1,663,100	13,759	0.73
Daiichi Sankyo Co. Ltd.	836,300	10,153	0.54
Daito Trust Construction Co. Ltd.	148,000	2,137	0.11
Daiwa House Industry Co. Ltd.	279,800	5,748	0.30
Daiwa Securities Group, Inc.	590,300	4,379	0.23
Denso Corp.	815,200	7,116	0.38
Disco Corp.	42,500	16,048	0.85
East Japan Railway Co.	479,000	7,597	0.40
Ebara Corp.	224,400	6,527	0.35
Eisai Co. Ltd.	121,500	2,330	0.12
ENEOS Holdings, Inc.	1,166,700	6,494	0.34
FANUC Corp.	459,900	15,722	0.83
Fast Retailing Co. Ltd.	93,600	36,047	1.91
Fuji Electric Co. Ltd.	70,400	4,423	0.23
FUJIFILM Holdings Corp.	548,400	8,885	0.47

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 98.85% (continued)			
Fujikura Ltd.	736,500	21,332	1.13
Fujitsu Ltd.	826,500	12,486	0.66
Furukawa Electric Co. Ltd.	320,000	7,031	0.37
Hankyu Hanshin Holdings, Inc.	113,200	2,250	0.12
Hikari Tsushin, Inc.	8,100	1,337	0.07
Hitachi Ltd.	2,159,800	44,909	2.38
Honda Motor Co. Ltd.	1,765,900	12,170	0.64
Hoya Corp.	165,900	20,028	1.06
Hulic Co. Ltd.	242,200	1,912	0.10
Ibiden Co. Ltd.	113,300	12,522	0.66
Idemitsu Kosan Co. Ltd.	326,100	1,817	0.10
IHI Corp.	488,500	6,161	0.33
Inpex Corp.	422,300	6,419	0.34
Isuzu Motors Ltd.	241,200	2,412	0.13
ITOCHU Corp.	2,746,500	23,683	1.25
Japan Exchange Group, Inc.	476,500	4,533	0.24
Japan Post Bank Co. Ltd.	882,800	12,569	0.67
Japan Post Holdings Co. Ltd.	806,900	8,138	0.43
Japan Post Insurance Co. Ltd.	229,200	1,628	0.09
Japan Tobacco, Inc.	540,700	15,121	0.80
JFE Holdings, Inc.	295,400	2,144	0.11
JX Advanced Metals Corp.	268,300	5,473	0.29
Kajima Corp.	204,300	5,577	0.30
Kansai Electric Power Co., Inc.	483,000	5,132	0.27
Kao Corp.	459,600	6,891	0.37
Kawasaki Heavy Industries Ltd.	361,100	4,904	0.26
Kawasaki Kisen Kaisha Ltd.	166,000	1,920	0.10
KDDI Corp.	1,434,700	18,325	0.97
Keyence Corp.	92,400	34,816	1.84
Kikkoman Corp.	338,700	2,629	0.14
Kioxia Holdings Corp.	153,000	63,541	3.37
Kirin Holdings Co. Ltd.	374,000	4,888	0.26
Komatsu Ltd.	423,900	12,388	0.66
Konami Group Corp.	48,800	4,010	0.21
Kubota Corp.	483,400	6,034	0.32

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 98.85% (continued)			
Kyocera Corp.	571,100	9,456	0.50
Kyowa Kirin Co. Ltd.	112,000	1,349	0.07
Lasertec Corp.	38,000	8,764	0.46
LY Corp.	1,333,600	2,692	0.14
Makita Corp.	115,100	3,101	0.16
Marubeni Corp.	691,800	15,096	0.80
Minebea Mitsumi, Inc.	165,900	3,670	0.19
Mitsubishi Chemical Group Corp.	621,900	3,262	0.17
Mitsubishi Corp.	1,477,100	29,873	1.58
Mitsubishi Electric Corp.	939,100	25,649	1.36
Mitsubishi Estate Co. Ltd.	520,400	10,032	0.53
Mitsubishi HC Capital, Inc.	321,900	1,968	0.10
Mitsubishi Heavy Industries Ltd.	1,575,300	26,854	1.42
Mitsubishi UFJ Financial Group, Inc.	5,204,400	77,618	4.11
Mitsui & Co. Ltd.	1,154,800	24,142	1.28
Mitsui Fudosan Co. Ltd.	1,245,900	8,686	0.46
Mitsui Kinzoku Co. Ltd.	26,700	5,267	0.28
Mitsui OSK Lines Ltd.	164,000	3,980	0.21
Mizuho Financial Group, Inc.	1,151,900	41,500	2.20
MS&AD Insurance Group Holdings, Inc.	570,500	11,256	0.60
Murata Manufacturing Co. Ltd.	789,400	41,813	2.21
NEC Corp.	598,000	10,928	0.58
Nexon Co. Ltd.	139,200	1,389	0.07
NIDEC Corp.	417,700	5,142	0.27
Nintendo Co. Ltd.	535,800	16,997	0.90
Nippon Building Fund, Inc.*	4,070	2,384	0.13
Nippon Paint Holdings Co. Ltd.	534,500	2,617	0.14
Nippon Sanso Holdings Corp.	89,900	2,508	0.13
Nippon Steel Corp.	2,376,100	5,925	0.31
Nippon Yusen KK	186,600	4,529	0.24
Nissan Motor Co. Ltd.	1,187,300	1,657	0.09
Nitori Holdings Co. Ltd.	209,000	2,348	0.12
Nitto Denko Corp.	342,800	5,058	0.27
Nomura Holdings, Inc.	1,429,400	9,396	0.50
Nomura Research Institute Ltd.	180,900	3,867	0.21

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 98.85% (continued)			
NTT, Inc.	14,482,300	9,771	0.52
Obayashi Corp.	330,000	4,996	0.27
Obic Co. Ltd.	157,100	2,796	0.15
Olympus Corp.	509,700	4,031	0.21
Oriental Land Co. Ltd.	537,200	6,227	0.33
ORIX Corp.	533,400	15,250	0.81
Osaka Gas Co. Ltd.	169,100	4,293	0.23
Otsuka Corp.	92,100	1,188	0.06
Otsuka Holdings Co. Ltd.	206,900	10,398	0.55
Pan Pacific International Holdings Corp.	927,600	3,552	0.19
Panasonic Holdings Corp.	1,138,900	23,839	1.26
Rakuten Group, Inc.	659,300	2,310	0.12
Recruit Holdings Co. Ltd.	647,400	34,129	1.81
Renesas Electronics Corp.	842,900	18,847	1.00
Resona Holdings, Inc.	1,026,100	10,048	0.53
Resonac Holdings Corp.	86,700	7,127	0.38
Ryohin Keikaku Co. Ltd.	249,100	4,097	0.22
Sanrio Co. Ltd.	500,000	2,561	0.14
SBI Holdings, Inc.	257,400	3,160	0.17
SCREEN Holdings Co. Ltd.	74,600	6,170	0.33
Secom Co. Ltd.	196,900	5,914	0.31
Seibu Holdings, Inc.	101,300	1,496	0.08
Sekisui House Ltd.	303,200	4,771	0.25
Seven & i Holdings Co. Ltd.	945,900	8,617	0.46
Shimano, Inc.	35,000	2,826	0.15
Shimizu Corp.	252,500	2,992	0.16
Shin-Etsu Chemical Co. Ltd.	805,200	26,219	1.39
Shionogi & Co. Ltd.	360,900	4,684	0.25
Shiseido Co. Ltd.	201,500	2,452	0.13
SMC Corp.	27,000	8,948	0.47
SoftBank Corp.	13,954,300	13,515	0.72
SoftBank Group Corp.	1,808,700	50,128	2.65
Sompo Holdings, Inc.	396,300	11,498	0.61
Sony Group Corp.	2,860,800	43,650	2.31
Subaru Corp.	248,600	2,766	0.15

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 98.85% (continued)			
Sumitomo Corp.	1,998,000	14,389	0.76
Sumitomo Electric Industries Ltd.	1,395,600	18,985	1.01
Sumitomo Metal Mining Co. Ltd.	119,300	4,135	0.22
Sumitomo Mitsui Financial Group, Inc.	1,775,000	52,386	2.77
Sumitomo Mitsui Trust Group, Inc.	297,900	8,393	0.44
Sumitomo Realty & Development Co. Ltd.	296,000	5,151	0.27
Suntory Beverage & Food Ltd.	61,700	1,291	0.07
Suzuki Motor Corp.	767,300	6,984	0.37
T&D Holdings, Inc.	214,700	4,801	0.25
Taisei Corp.	72,100	4,775	0.25
Takeda Pharmaceutical Co. Ltd.	770,700	18,483	0.98
TDK Corp.	925,500	15,371	0.81
Terumo Corp.	655,700	6,820	0.36
Toho Co. Ltd.	278,700	1,687	0.09
Tokio Marine Holdings, Inc.	872,300	29,226	1.55
Tokyo Electron Ltd.	218,600	78,278	4.15
Tokyo Gas Co. Ltd.	147,000	4,184	0.22
TOPPAN Holdings, Inc.	110,700	2,629	0.14
Toray Industries, Inc.	685,700	3,596	0.19
Toyota Motor Corp.	4,622,400	58,650	3.11
Toyota Tsusho Corp.	315,100	8,750	0.46
Unicharm Corp.	578,500	2,539	0.13
West Japan Railway Co.	202,400	2,567	0.14
Yamaha Motor Co. Ltd.	433,800	2,478	0.13
Yokogawa Electric Corp.	111,200	2,912	0.15
Yokohama Financial Group, Inc.	465,800	3,752	0.20
Zensho Holdings Co. Ltd.	50,600	1,899	0.10
		1,866,722	**98.85**

Portfolio Statement (continued)

As at 30th June 2026

		Market Value £'000	% of Total Net Assets
Derivatives — (0.01)%			
Futures — (0.01)%			
TOPIX Index Futures September 2026†	109	**(78)**	**(0.01)**
Portfolio of investments^		1,866,644	98.84
Net other assets		21,821	1.16
Total net assets		**1,888,465**	**100.00**

^Includes investment liabilities.

* Real Estate Investment Trust.

† Goldman Sachs is the counterparty, total notional exposure is £20,227,359 and 1.07% as a percentage of the Fund's value.

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

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

Signed by:
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T. Coghlan – Director, State Street Unit Trust Management Limited

20 August 2026

Comparative Table

For the period ended 30th June 2026

	2026 (to 30.06)
Closing net asset value (£'000)	1,888,465
Closing number of units	158,847,881
Closing net asset value per unit (£)	11.8885
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.

Statement of Total Return

For the period ended 30th June 2026

	Period ended 30.06.26	
	£'000	**£'000**
Income		
Net capital gains		202,369
Revenue	13,768	
Expenses	(59)	
Net revenue before taxation	13,709	
Taxation	(1,387)	
Net revenue after taxation		12,322
Total return before distributions		**214,691**
Distributions		5,280
Change in net assets attributable to unitholders from investment activities		**219,971**

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	1,667,460	
Cancellation of units	(160)	
		1,667,300
Dilution adjustment		1,194
Change in unitholders' funds from investment activities		219,971
Closing net assets		**1,888,465**

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

Balance Sheet

As at 30th June 2026

	30.06.26
	£'000
Assets	
Investments	1,866,722
Amounts receivable	6,157
Cash and Cash equivalents	15,675
Total assets	**1,888,554**
Liabilities	
Investments	78
Other amounts payable	11
Total liabilities	**89**
Net assets attributable to unitholders	**1,888,465**

All items within the Balance Sheet are deemed current.

Notes to the Financial Statements are on pages 13 to 17.

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

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 £58,499.

At the Reporting Period end £11,343 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.

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:	1,743,902	
Securities and commodities on loan	88,818	5.09%

Assets engaged in SFTs and total return swaps as at 30th June 2026	£'000	%
Fund assets under management ("AUM")	1,888,465	
Absolute value of assets engaged in:		
Securities lending	88,818	4.70%

2) Concentration Data

Top 10 Collateral Issuers Name and value of collateral and commodities received as at 30th June 2026	£'000
Kingdom of Netherlands	3,857
United Kingdom Inflation-Linked Gilt	3,066
United Kingdom Gilt	2,290
Atlas Copco	971
Infrastrutture Wireless Italiane	685
Banco Bilbao Vizcaya Argentaria	586
Flutter Entertainment	526
Quebecor	489
Boliden	485
Volkswagen	478

Top 10 Counterparties Name and value of outstanding transactions as at 30th June 2026	£'000
Barclays Capital Securities	41,656
UBS	36,234
Jefferies International	4,866
Citigroup Global Markets (UK)	4,014
BNP Paribas Financial Markets	2,048

The table includes a full list of counterparties.

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	2,089
Equity	Traded on recognised exchange	Australian Dollar	757
Equity	Traded on recognised exchange	Canadian Dollar	1,348
Equity	Traded on recognised exchange	Danish Krone	942
Equity	Traded on recognised exchange	Euro	24,847
Equity	Traded on recognised exchange	Hong Kong Dollar	13,343
Equity	Traded on recognised exchange	Japanese Yen	14,382
Equity	Traded on recognised exchange	Norwegian Krone	729
Equity	Traded on recognised exchange	Singapore Dollar	232
Equity	Traded on recognised exchange	Swedish Krona	1,749
Equity	Traded on recognised exchange	Swiss Franc	3,825
Equity	Traded on recognised exchange	US Dollar	11,695
Fixed Income	Investment Grade	Sterling	5,356
Fixed Income	Investment Grade	Australian Dollar	60
Fixed Income	Investment Grade	Canadian Dollar	2,459
Fixed Income	Investment Grade	Danish Krone	7
Fixed Income	Investment Grade	Euro	9,962
Fixed Income	Investment Grade	Swiss Franc	60
Fixed Income	Investment Grade	US Dollar	2,812
Total Collateral held			**96,654**

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	-	-	-	-	-	20,717	75,937	96,654

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	France	Tri-party	2,213
Securities lending	Switzerland	Tri-party	39,120
Securities lending	United Kingdom	Tri-party	55,321
Total collateral held			**96,654**

Maturity Tenor of SFTs and Total Return Swaps (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	-	-	-	-	-	-	88,818	88,818

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	89,004
JP Morgan	7,650

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;

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	1,866,722	-	-	1,866,722
	1,866,722	-	-	1,866,722
Liabilities:				
Derivatives	(78)	-	-	(78)
	(78)	-	-	(78)

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.

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 Japan 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.

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.