

Interim Report and Unaudited Financial Statements

For the period ended 30th June 2026

State Street AUT Emerging Markets Index Equity Fund

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Interim Report and Unaudited Financial Statements 2026

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* These collectively comprise the Manager's Report.

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Manager’s Report

For the first Reporting Period from 20 October 2025 (launch date) to 30 June 2026

Authorised Status

The State Street AUT Emerging Markets 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 Emerging Markets equity market as represented by the MSCI Emerging Markets 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 24 Emerging Market countries.

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.

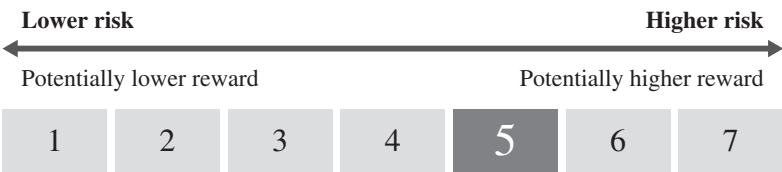
The Fund may invest in collective investment schemes managed or operated by companies in the same group as the Manager or the Investment Adviser. The Fund will seek to track the performance of the Index whilst seeking to minimise as far as possible the tracking error between the Fund’s performance and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

Performance

The Fund returned 27.41% (27.40% net of fees) for the Reporting Period ended 30 June 2026, compared to the Index return of 28.11%. The size of the Fund’s tracking difference for the Reporting Period was -0.70%.

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.

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For the first Reporting Period from 20 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 5 as its return has experienced medium 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.

People's Republic of China (PRC) and Greater China Investments Risk: Risks of investing in PRC and Greater China Investments include, among others, trading suspensions, currency transfer/exposure restrictions, limits on holdings of PRC Investments and use of brokers, untested concepts regarding treatment of beneficial ownership, reliance on Access Programmes which may be discontinued or substantially changed, custody risks including lack of sufficient segregation of assets from those of the RQFII licence holder and Sub-Custodian and tax uncertainty.

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 £5,759,468.73 (1.15% 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.

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Portfolio Statement

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Australia — 0.04%			
MMG Ltd.	284,000	191	0.04
Brazil — 3.56%			
Ambev SA	215,400	523	0.10
Axia Energia SA	72,910	588	0.12
Axia Energia SA 'C' Shares	17,315	137	0.03
Axia Energia SA Preference Shares~ ³	16	0	0.00
B3 SA - Brasil Bolsa Balcao	254,126	548	0.11
Banco Bradesco SA	67,500	156	0.03
Banco Bradesco SA Preference Shares	273,600	728	0.14
Banco BTG Pactual SA	58,431	467	0.09
Banco do Brasil SA	87,600	260	0.05
BB Seguridade Participacoes SA	29,800	171	0.03
Caixa Seguridade Participacoes SA	25,600	74	0.02
Cia de Saneamento Basico do Estado de Sao Paulo SABESP	123,173	534	0.11
Cia Energetica de Minas Gerais	79,600	128	0.03
Cia Paranaense de Energia - Copel	92,900	207	0.04
CPFL Energia SA	8,600	57	0.01
Embraer SA	35,100	412	0.08
Energisa SA	12,930	91	0.02
Eneva SA	41,135	161	0.03
Engie Brasil Energia SA	11,680	58	0.01
Equatorial SA	56,700	330	0.07
Gerdau SA	68,700	214	0.04
Itau Unibanco Holding SA	22,800	148	0.03
Itau Unibanco Holding SA Preference Shares	282,524	1,755	0.35
Itausa SA	302,375	598	0.12
Klabin SA	31,835	79	0.02
Localiza Rent a Car SA	48,100	298	0.06
MBRF Global Foods Co. SA	25,500	66	0.01
Motiva Infraestrutura de Mobilidade SA	39,800	86	0.02
NU Holdings Ltd.	188,700	1,880	0.37
Petroleo Brasileiro SA - Petrobras	181,432	1,118	0.22
Petroleo Brasileiro SA - Petrobras Preference Shares	248,000	1,378	0.27
Porto Seguro SA	6,400	50	0.01
PRIO SA	48,700	377	0.08

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
Brazil — 3.56% (continued)			
Raia Drogasil SA	68,784	173	0.03
Rede D'Or Sao Luiz SA	33,200	169	0.03
Rumo SA	52,700	105	0.02
StoneCo Ltd.	7,800	64	0.01
Suzano SA	27,100	157	0.03
Telefonica Brasil SA	36,400	183	0.04
TIM SA	42,200	138	0.03
Ultrapar Participacoes SA	39,400	152	0.03
Vale SA	185,516	2,120	0.42
Vibra Energia SA	56,769	249	0.05
WEG SA	75,230	515	0.10
XP, Inc.	20,400	252	0.05
		17,954	3.56
Canada — 0.03%			
China Gold International Resources Corp. Ltd.	11,200	133	0.03
Chile — 0.41%			
Banco de Chile	2,339,942	343	0.07
Banco de Credito e Inversiones SA	3,803	188	0.04
Banco Santander Chile	3,377,965	208	0.04
Cencosud SA	60,727	107	0.02
Empresas Copec SA	20,219	95	0.02
Enel Chile SA	1,300,642	87	0.02
Falabella SA	32,256	157	0.03
Latam Airlines Group SA	16,274,541	365	0.07
Plaza SA	40,014	124	0.02
Sociedad Quimica y Minera de Chile SA	7,107	387	0.08
		2,061	0.41
China — 15.19%			
360 Security Technology, Inc.	30,600	30	0.01
37 Interactive Entertainment Network Technology Group Co. Ltd.	1,800	4	0.00

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
3SBio, Inc.	90,500	147	0.03
AAC Technologies Holdings, Inc.	37,000	153	0.03
Accelink Technologies Co. Ltd.	2,500	72	0.01
ACM Research Shanghai, Inc.	1,132	55	0.01
Advanced Fiber Resources Zhuhai Ltd.	1,000	42	0.01
Advanced Micro-Fabrication Equipment, Inc. China	2,851	149	0.03
AECC Aviation Power Co. Ltd.	11,200	48	0.01
Agricultural Bank of China Ltd. 'A' Shares	223,400	151	0.03
Agricultural Bank of China Ltd. 'H' Shares	1,438,000	741	0.15
Aier Eye Hospital Group Co. Ltd.	10,700	10	0.00
Air China Ltd.	44,300	30	0.01
Akeso, Inc.	31,000	263	0.05
Aluminum Corp. of China Ltd. 'A' Shares	40,800	37	0.01
Aluminum Corp. of China Ltd. 'H' Shares	204,000	147	0.03
Anhui Conch Cement Co. Ltd. 'A' Shares	7,200	14	0.00
Anhui Conch Cement Co. Ltd. 'H' Shares	66,500	108	0.02
Anhui Jianghuai Automobile Group Corp. Ltd.	4,100	12	0.00
Anji Microelectronics Technology Shanghai Co. Ltd.	1,133	43	0.01
Anker Innovations Technology Co. Ltd.	2,200	26	0.01
ANTA Sports Products Ltd.	72,800	499	0.10
Avary Holding Shenzhen Co. Ltd.	6,600	77	0.02
Baidu, Inc.	105,450	1,118	0.22
Baiyin Nonferrous Group Co. Ltd.	21,500	12	0.00
Bank of Beijing Co. Ltd.	196,500	107	0.02
Bank of Chengdu Co. Ltd.	41,500	82	0.02
Bank of China Ltd. 'A' Shares	80,900	52	0.01
Bank of China Ltd. 'H' Shares	3,575,000	1,721	0.34
Bank of Communications Co. Ltd. 'A' Shares	125,100	90	0.02
Bank of Communications Co. Ltd. 'H' Shares	498,000	324	0.06
Bank of Hangzhou Co. Ltd.	13,900	22	0.00
Bank of Jiangsu Co. Ltd.	57,800	69	0.01
Bank of Nanjing Co. Ltd.	48,100	53	0.01
Bank of Ningbo Co. Ltd.	19,000	63	0.01
Bank of Shanghai Co. Ltd.	53,900	52	0.01
Baoshan Iron & Steel Co. Ltd.	74,200	45	0.01

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
Beijing Compass Technology Development Co. Ltd.	400	4	0.00
Beijing Enlight Media Co. Ltd.	2,800	3	0.00
Beijing Kingsoft Office Software, Inc.	806	19	0.00
Beijing New Building Materials PLC	12,300	25	0.00
Beijing Tong Ren Tang Co. Ltd.	4,800	12	0.00
Beijing-Shanghai High Speed Railway Co. Ltd.	146,400	74	0.01
Bilibili, Inc.	11,880	151	0.03
Biwin Storage Technology Co. Ltd.	1,282	71	0.01
Bluefocus Intelligent Communications Group Co. Ltd.	14,400	22	0.00
BOE Technology Group Co. Ltd.	103,100	100	0.02
BYD Co. Ltd. 'A' Shares	12,300	109	0.02
BYD Co. Ltd. 'H' Shares	191,100	1,337	0.26
BYD Electronic International Co. Ltd.	33,000	67	0.01
Caitong Securities Co. Ltd.	20,900	20	0.00
Cambricon Technologies Corp. Ltd.	2,102	374	0.07
Canmax Technologies Co. Ltd.	2,900	30	0.01
CCOOP Group Co. Ltd.	13,800	2	0.00
CGN Power Co. Ltd.	499,000	129	0.03
Changjiang Securities Co. Ltd.	16,900	18	0.00
Chaozhou Three-Circle Group Co. Ltd.	5,700	106	0.02
Chifeng Jilong Gold Mining Group Ltd.	1,500	4	0.00
China CITIC Bank Corp. Ltd. 'A' Shares	11,800	9	0.00
China CITIC Bank Corp. Ltd. 'H' Shares	439,000	281	0.06
China Coal Energy Co. Ltd.	180,000	171	0.03
China Construction Bank Corp. 'A' Shares	56,500	61	0.01
China Construction Bank Corp. 'H' Shares	4,352,000	3,389	0.67
China CSSC Holdings Ltd.	23,100	87	0.02
China Eastern Airlines Corp. Ltd.	71,000	30	0.01
China Energy Engineering Corp. Ltd.	107,600	32	0.01
China Everbright Bank Co. Ltd.	152,600	49	0.01
China Feihe Ltd.	213,000	57	0.01
China Galaxy Securities Co. Ltd. 'A' Shares	8,700	12	0.00
China Galaxy Securities Co. Ltd. 'H' Shares	224,000	159	0.03
China Greatwall Technology Group Co. Ltd.	2,400	5	0.00
China Hongqiao Group Ltd.	164,500	319	0.06

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
China International Capital Corp. Ltd. 'A' Shares	76,400	155	0.03
China International Capital Corp. Ltd. 'H' Shares	26,400	106	0.02
China Jushi Co. Ltd.	13,500	110	0.02
China Life Insurance Co. Ltd. 'A' Shares	3,300	13	0.00
China Life Insurance Co. Ltd. 'H' Shares	380,000	979	0.19
China Longyuan Power Group Corp. Ltd.	160,000	77	0.02
China Mengniu Dairy Co. Ltd.	158,000	245	0.05
China Merchants Bank Co. Ltd. 'A' Shares	56,100	222	0.04
China Merchants Bank Co. Ltd. 'H' Shares	211,500	916	0.18
China Merchants Energy Shipping Co. Ltd.	40,000	78	0.02
China Merchants Expressway Network & Technology Holdings Co. Ltd.	69,500	71	0.01
China Merchants Securities Co. Ltd.	17,200	40	0.01
China Merchants Shekou Industrial Zone Holdings Co. Ltd.	37,500	27	0.01
China Minsheng Banking Corp. Ltd. 'A' Shares	99,600	36	0.01
China Minsheng Banking Corp. Ltd. 'H' Shares	386,500	117	0.02
China National Building Material Co. Ltd.	148,000	76	0.01
China National Chemical Engineering Co. Ltd.	54,000	44	0.01
China National Nuclear Power Co. Ltd.	68,100	69	0.01
China Nonferrous Mining Corp. Ltd.	61,000	66	0.01
China Oilfield Services Ltd.	152,000	92	0.02
China Pacific Insurance Group Co. Ltd. 'A' Shares	18,900	60	0.01
China Pacific Insurance Group Co. Ltd. 'H' Shares	133,800	347	0.07
China Railway Group Ltd. 'A' Shares	77,200	36	0.01
China Railway Group Ltd. 'H' Shares	298,000	95	0.02
China Rare Earth Resources & Technology Co. Ltd.	1,000	6	0.00
China Resources Microelectronics Ltd.	6,757	74	0.01
China Resources Mixc Lifestyle Services Ltd.	37,200	132	0.03
China Resources Sanjiu Medical & Pharmaceutical Co. Ltd.	6,000	15	0.00
China Shenhua Energy Co. Ltd. 'A' Shares	23,100	100	0.02
China Shenhua Energy Co. Ltd. 'H' Shares	204,000	789	0.16
China Southern Airlines Co. Ltd.	5,100	3	0.00
China State Construction Engineering Corp. Ltd.	273,200	132	0.03
China Three Gorges Renewables Group Co. Ltd.	105,000	43	0.01
China Tourism Group Duty Free Corp. Ltd.	3,800	23	0.00
China Tower Corp. Ltd.	246,000	209	0.04

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
China Tungsten & Hightech Materials Co. Ltd.	7,100	76	0.01
China United Network Communications Ltd.	66,400	30	0.01
China Vanke Co. Ltd.	32,800	11	0.00
China XD Electric Co. Ltd.	18,800	31	0.01
China Yangtze Power Co. Ltd.	110,200	325	0.06
China Zheshang Bank Co. Ltd.	245,000	72	0.01
Chongqing Changan Automobile Co. Ltd.	31,000	25	0.00
Chongqing Rural Commercial Bank Co. Ltd.	174,000	97	0.02
CICT Mobile Communication Technology Co. Ltd.	18,433	41	0.01
CITIC Ltd.	216,000	221	0.04
CITIC Securities Co. Ltd. 'A' Shares	81,200	260	0.05
CITIC Securities Co. Ltd. 'H' Shares	81,500	214	0.04
CMOC Group Ltd. 'A' Shares	72,400	142	0.03
CMOC Group Ltd. 'H' Shares	171,000	252	0.05
CNGR Advanced Material Co. Ltd.	800	4	0.00
Contemporary Amperex Technology Co. Ltd. 'A' Shares	13,400	587	0.12
Contemporary Amperex Technology Co. Ltd. 'H' Shares	8,800	596	0.12
COSCO SHIPPING Energy Transportation Co. Ltd. 'A' Shares	16,000	32	0.01
COSCO SHIPPING Energy Transportation Co. Ltd. 'H' Shares	60,000	80	0.02
COSCO SHIPPING Holdings Co. Ltd. 'A' Shares	20,700	31	0.01
COSCO SHIPPING Holdings Co. Ltd. 'H' Shares	155,000	194	0.04
CRRC Corp. Ltd. 'A' Shares	28,300	16	0.00
CRRC Corp. Ltd. 'H' Shares	279,000	121	0.02
CSC Financial Co. Ltd.	7,700	25	0.00
CSI Solar Co. Ltd.*	263	0	0.00
CSPC Pharmaceutical Group Ltd.	420,000	283	0.06
Dajin Heavy Industry Co. Ltd.	3,700	24	0.00
Daqin Railway Co. Ltd.	76,200	39	0.01
Datang International Power Generation Co. Ltd.	42,000	33	0.01
Dazhong Mining Co. Ltd.	7,100	24	0.00
Delton Technology Guangzhou, Inc.	1,500	40	0.01
Dongfang Electric Corp. Ltd.	6,300	20	0.00
Dongxing Securities Co. Ltd.	10,700	16	0.00
Dosilicon Co. Ltd.	1,765	40	0.01
East Money Information Co. Ltd.	39,700	90	0.02

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
Eastroc Beverage Group Co. Ltd.	1,170	16	0.00
Empyrean Technology Co. Ltd.	2,100	28	0.01
ENN Energy Holdings Ltd.	43,200	169	0.03
ENN Natural Gas Co. Ltd.	6,600	12	0.00
Eoptolink Technology, Inc. Ltd.	4,660	315	0.06
Eve Energy Co. Ltd.	6,200	45	0.01
Everbright Securities Co. Ltd.	14,700	24	0.00
EverProX Technologies Co. Ltd.	1,200	37	0.01
Fiberhome Telecommunication Technologies Co. Ltd.	5,400	44	0.01
Focus Media Information Technology Co. Ltd.	56,900	31	0.01
Foshan Haitian Flavouring & Food Co. Ltd.	13,500	50	0.01
Founder Securities Co. Ltd.	32,500	26	0.01
Founder Technology Group Corp.	21,700	34	0.01
Foxconn Industrial Internet Co. Ltd.	32,300	260	0.05
Full Truck Alliance Co. Ltd. ADR	37,400	229	0.05
Fuyao Glass Industry Group Co. Ltd. 'A' Shares	1,000	6	0.00
Fuyao Glass Industry Group Co. Ltd. 'H' Shares	39,200	194	0.04
Ganfeng Lithium Group Co. Ltd. 'A' Shares	9,700	71	0.01
Ganfeng Lithium Group Co. Ltd. 'H' Shares	19,400	94	0.02
GD Power Development Co. Ltd.	64,500	34	0.01
GDS Holdings Ltd.	57,600	158	0.03
GEM Co. Ltd.	21,600	16	0.00
Genscript Biotech Corp.	46,000	54	0.01
GF Securities Co. Ltd. 'A' Shares	10,500	27	0.01
GF Securities Co. Ltd. 'H' Shares	51,200	84	0.02
Giant Biogene Holding Co. Ltd.	17,000	43	0.01
Giant Network Group Co. Ltd.	1,300	4	0.00
GigaDevice Semiconductor, Inc.	2,300	210	0.04
GoerTek, Inc.	10,900	27	0.01
Goldwind Science & Technology Co. Ltd.	12,600	34	0.01
Gotion High-tech Co. Ltd.	1,000	3	0.00
Great Wall Motor Co. Ltd.	137,500	116	0.02
Gree Electric Appliances, Inc. of Zhuhai	8,000	33	0.01
Guangdong Haid Group Co. Ltd.	7,300	36	0.01
Guangdong HEC Technology Holding Co. Ltd.	11,500	43	0.01

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
Guangzhou Tinci Materials Technology Co. Ltd.	6,900	40	0.01
Guocheng Mining Co. Ltd.	6,400	24	0.00
Guosen Securities Co. Ltd.	14,500	16	0.00
Guotai Haitong Securities Co. Ltd.	65,600	133	0.03
Guotai Haitong Securities Co. Ltd. 'H' Shares	127,600	183	0.04
Guoyuan Securities Co. Ltd.	15,700	13	0.00
H World Group Ltd. ADR	9,200	301	0.06
Haidilao International Holding Ltd.	84,000	86	0.02
Haier Smart Home Co. Ltd. 'A' Shares	12,700	29	0.01
Haier Smart Home Co. Ltd. 'H' Shares	126,200	244	0.05
Hainan Airlines Holding Co. Ltd.	41,800	6	0.00
Haitian International Holdings Ltd.	33,000	60	0.01
Hangzhou Chang Chuan Technology Co. Ltd.	2,200	84	0.02
Hangzhou Silan Microelectronics Co. Ltd.	3,400	21	0.00
Hansoh Pharmaceutical Group Co. Ltd.	62,000	177	0.03
Henan Shenhua Coal Industry & Electricity Power Co. Ltd.	1,900	5	0.00
Henan Shijia Photons Technology Co. Ltd.	1,761	36	0.01
Henan Shuanghui Investment & Development Co. Ltd.	10,100	25	0.00
Hengan International Group Co. Ltd.	23,000	48	0.01
Hengli Petrochemical Co. Ltd.	22,800	45	0.01
Hengtong Optic-electric Co. Ltd.	8,400	103	0.02
Hesai Group	5,440	68	0.01
Hgtech Co. Ltd.	3,000	62	0.01
Hithink RoyalFlush Information Network Co. Ltd.	3,300	89	0.02
Horizon Robotics	267,000	105	0.02
Hoshine Silicon Industry Co. Ltd.	5,900	32	0.01
Hua Hong Grace Semiconductor Ltd.	37,000	770	0.15
Hua Hong Grace Semiconductor Ltd. 'A' Shares	903	34	0.01
Huadian Power International Corp. Ltd.	51,700	26	0.01
Huafon Chemical Co. Ltd.	26,100	28	0.01
Huaneng Power International, Inc. 'A' Shares	9,600	8	0.00
Huaneng Power International, Inc. 'H' Shares	240,000	127	0.03
Huaqin Co. Ltd.	4,340	36	0.01
Huatai Securities Co. Ltd. 'A' Shares	12,500	29	0.01
Huatai Securities Co. Ltd. 'H' Shares	78,600	127	0.03

State Street AUT Emerging Markets Index Equity Fund

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
Huaxia Bank Co. Ltd.	46,400	33	0.01
Huayu Automotive Systems Co. Ltd.	1,800	3	0.00
Hubei Feilihua Quartz Glass Co. Ltd.	2,000	30	0.01
Huizhou Desay Sv Automotive Co. Ltd.	400	4	0.00
Hunan Yuneng New Energy Battery Material Co. Ltd.	3,100	26	0.01
Hundsun Technologies, Inc.	21,400	51	0.01
Hwatsing Technology Co. Ltd.	1,355	49	0.01
Hygon Information Technology Co. Ltd.	7,778	322	0.06
IEIT Systems Co. Ltd.	5,200	41	0.01
Iflytek Co. Ltd.	7,400	34	0.01
Industrial & Commercial Bank of China Ltd. 'A' Shares	148,900	117	0.02
Industrial & Commercial Bank of China Ltd. 'H' Shares	3,441,000	2,134	0.42
Industrial Bank Co. Ltd.	60,500	112	0.02
Industrial Securities Co. Ltd.	19,700	13	0.00
Ingenic Semiconductor Co. Ltd.	1,200	33	0.01
Inner Mongolia Dian Tou Energy Corp. Ltd.	26,300	68	0.01
Inner Mongolia Xingye Silver&Tin Mining Co. Ltd.	2,900	11	0.00
Inner Mongolia Yili Industrial Group Co. Ltd.	19,200	51	0.01
Inner Mongolia Yitai Coal Co. Ltd.	89,300	178	0.04
Innovent Biologics, Inc.	72,500	557	0.11
Isoftstone Information Technology Group Co. Ltd.	6,800	32	0.01
J&T Global Express Ltd.	99,600	80	0.02
JCET Group Co. Ltd.	4,600	53	0.01
JD Health International, Inc.	53,650	170	0.03
JD Logistics, Inc.	88,900	101	0.02
JD.com, Inc.	116,200	1,115	0.22
Jiangsu Eastern Shenghong Co. Ltd.	14,800	19	0.00
Jiangsu Etern Co. Ltd.	5,600	42	0.01
Jiangsu Hengli Hydraulic Co. Ltd.	4,200	50	0.01
Jiangsu Hengrui Pharmaceuticals Co. Ltd.	18,000	104	0.02
Jiangsu Yanghe Distillery Co. Ltd.	6,000	26	0.01
Jiangsu Zhongtian Technology Co. Ltd.	12,200	83	0.02
Jiangxi Copper Co. Ltd 'H' Shares.	53,000	159	0.03
Jiangxi Copper Co. Ltd. 'A' Shares	9,200	44	0.01
Jinduicheng Molybdenum Co. Ltd.	11,200	35	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
Jinko Solar Co. Ltd.	47,250	25	0.00
Kanzhun Ltd. ADR	18,300	180	0.04
KE Holdings, Inc.	99,600	361	0.07
Kingdee International Software Group Co. Ltd.	129,000	74	0.01
Kingsoft Corp. Ltd.	56,600	121	0.02
Kuaishou Technology	131,500	529	0.10
Kuang-Chi Technologies Co. Ltd.	10,200	34	0.01
Kunlun Tech Co. Ltd.	1,800	8	0.00
Kweichow Moutai Co. Ltd.	4,100	542	0.11
Laopu Gold Co. Ltd.	2,000	67	0.01
Lenovo Group Ltd.	382,000	849	0.17
Lens Technology Co. Ltd.	12,900	77	0.02
Li Auto, Inc.	60,800	271	0.05
Li Ning Co. Ltd.	113,000	161	0.03
Lingyi iTech Guangdong Co.	23,800	46	0.01
Longfor Group Holdings Ltd.	88,685	51	0.01
LONGi Green Energy Technology Co. Ltd.	26,600	39	0.01
Loongson Technology Corp. Ltd.	160	3	0.00
Luxshare Precision Industry Co. Ltd.	21,200	166	0.03
Luzhou Laojiao Co. Ltd.	4,400	38	0.01
Mango Excellent Media Co. Ltd.	1,700	3	0.00
Maxscend Microelectronics Co. Ltd.	2,300	28	0.01
Meituan	264,300	1,749	0.35
Midea Group Co. Ltd. 'A' Shares	8,000	67	0.01
Midea Group Co. Ltd. 'H' Shares	25,200	201	0.04
MINISO Group Holding Ltd.	21,800	50	0.01
Montage Technology Co. Ltd.	4,228	146	0.03
Muyuan Foods Group Co. Ltd.	17,300	67	0.01
NARI Technology Co. Ltd.	52,400	134	0.03
National Silicon Industry Group Co. Ltd.	11,034	49	0.01
NAURA Technology Group Co. Ltd.	2,500	247	0.05
NetEase, Inc.	92,700	1,813	0.36
New China Life Insurance Co. Ltd. 'A' Shares	4,500	30	0.01
New China Life Insurance Co. Ltd. 'H' Shares	58,600	260	0.05
New Hope Liuhe Co. Ltd.	20,400	14	0.00

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
New Oriental Education & Technology Group, Inc.	62,300	216	0.04
Nexchip Semiconductor Corp.	7,628	50	0.01
Ningbo Deye Technology Corp.	3,920	46	0.01
Ningbo Sanxing Medical Electric Co. Ltd.	1,400	2	0.00
Ningbo Tuopu Group Co. Ltd.	3,200	20	0.00
Ningxia Baofeng Energy Group Co. Ltd.	22,500	51	0.01
NIO, Inc.	96,590	362	0.07
Nongfu Spring Co. Ltd.	88,200	338	0.07
OmniVision Integrated Circuits Group, Inc.	6,800	72	0.01
Orient Securities Co. Ltd.	27,700	29	0.01
People's Insurance Co. Group of China Ltd.	491,000	222	0.04
PICC Property & Casualty Co. Ltd.	352,000	487	0.10
Ping An Bank Co. Ltd.	67,300	75	0.01
Ping An Insurance Group Co. of China Ltd. 'A' Shares	26,900	143	0.03
Ping An Insurance Group Co. of China Ltd. 'H' Shares	355,000	1,750	0.35
Piotech, Inc.	781	74	0.01
Poly Developments & Holdings Group Co. Ltd.	55,000	28	0.01
Pony AI, Inc.	10,500	56	0.01
Pop Mart International Group Ltd.	25,800	386	0.08
Postal Savings Bank of China Co. Ltd. 'A' Shares	82,700	45	0.01
Postal Savings Bank of China Co. Ltd. 'H' Shares	499,000	220	0.04
Power Construction Corp. of China Ltd.	95,000	50	0.01
Qinghai Salt Lake Industry Co. Ltd.	19,300	65	0.01
Range Intelligent Computing Technology Group Co. Ltd.	6,400	60	0.01
Remegen Co. Ltd.	11,000	79	0.02
RoboTechnik Intelligent Technology Co. Ltd.	600	41	0.01
Rockchip Electronics Co. Ltd.	1,600	34	0.01
Rongsheng Petrochemical Co. Ltd.	17,100	21	0.00
SAIC Motor Corp. Ltd.	15,400	17	0.00
Sailun Group Co. Ltd.	2,300	3	0.00
Sanan Optoelectronics Co. Ltd.	13,000	31	0.01
Sany Heavy Industry Co. Ltd.	32,700	63	0.01
Satellite Chemical Co. Ltd.	15,300	40	0.01
SDIC Capital Co. Ltd.	23,100	17	0.00
SDIC Power Holdings Co. Ltd.	25,300	38	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
SenseTime Group, Inc.	1,301,000	168	0.03
Seres Group Co. Ltd.	3,200	22	0.00
SF Holding Co. Ltd.	13,700	48	0.01
SG Micro Corp.	1,500	24	0.00
Shaanxi Coal Industry Co. Ltd.	52,600	119	0.02
Shandong Gold Mining Co. Ltd. 'A' Shares	23,300	60	0.01
Shandong Gold Mining Co. Ltd. 'H' Shares	43,250	70	0.01
Shandong Himile Mechanical Science & Technology Co. Ltd.	5,525	29	0.01
Shandong Hongqiao Aluminum Industry Holding Co. Ltd.	11,600	19	0.00
Shandong Hualu Hengsheng Chemical Co. Ltd.	10,500	28	0.01
Shandong Nanshan Aluminum Co. Ltd.	17,700	8	0.00
Shanghai BOCHU Electronic Technology Corp. Ltd.	1,271	15	0.00
Shanghai Electric Group Co. Ltd.	47,900	37	0.01
Shanghai Electric Power Co. Ltd.	2,400	4	0.00
Shanghai Fosun Pharmaceutical Group Co. Ltd.	8,500	21	0.00
Shanghai International Airport Co. Ltd.	5,000	13	0.00
Shanghai Pharmaceuticals Holding Co. Ltd.	45,500	78	0.02
Shanghai Pudong Development Bank Co. Ltd.	87,800	84	0.02
Shanghai Putailai New Energy Technology Group Co. Ltd.	8,700	28	0.01
Shanghai RAAS Blood Products Co. Ltd.	258,500	125	0.02
Shanghai Rural Commercial Bank Co. Ltd.	36,700	31	0.01
Shanghai United Imaging Healthcare Co. Ltd.	1,868	21	0.00
Shanghai Zhangjiang High-Tech Park Development Co. Ltd.	1,200	5	0.00
Shanjin International Gold Co. Ltd.	13,000	25	0.00
Shannon Semiconductor Technology Co. Ltd.	1,600	54	0.01
Shanxi Coking Coal Energy Group Co. Ltd.	91,000	59	0.01
Shanxi Lu'an Environmental Energy Development Co. Ltd.	17,200	27	0.01
Shanxi Xinghuacun Fen Wine Factory Co. Ltd.	4,000	49	0.01
Sharetronic Data Technology Co. Ltd.	1,120	42	0.01
Shenergy Co. Ltd.	27,800	27	0.01
Shengyi Electronics Co. Ltd.	1,084	16	0.00
Shengyi Technology Co. Ltd.	8,700	168	0.03
Shennan Circuits Co. Ltd.	2,600	133	0.03
Shenwan Hongyuan Group Co. Ltd.	68,300	33	0.01
Shenzhen Envicool Technology Co. Ltd.	4,420	39	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
Shenzhen Inovance Technology Co. Ltd.	2,600	19	0.00
Shenzhen Kinwong Electronic Co. Ltd.	3,300	27	0.01
Shenzhen Longsys Electronics Co. Ltd.	1,500	118	0.02
Shenzhen Megmeet Electrical Co. Ltd.	2,300	43	0.01
Shenzhen Mindray Bio-Medical Electronics Co. Ltd.	3,900	59	0.01
Shenzhen Sunway Communication Co. Ltd.	3,300	44	0.01
Shenzhen Techwinsemi Technology Co. Ltd.	700	74	0.01
Shenzhen Transsion Holdings Co. Ltd.	7,688	51	0.01
Shenzhou International Group Holdings Ltd.	42,900	163	0.03
Sichuan Biokin Pharmaceutical Co. Ltd.	1,158	38	0.01
Sichuan Chuantou Energy Co. Ltd.	18,200	29	0.01
Sichuan Huafeng Technology Co. Ltd.	1,888	40	0.01
Sichuan Kelun Pharmaceutical Co. Ltd.	7,700	33	0.01
Sichuan Kelun-Biotech Biopharmaceutical Co. Ltd.	2,600	109	0.02
Sichuan Road & Bridge Group Co. Ltd.	23,200	20	0.00
Sinoma Science & Technology Co. Ltd.	3,900	39	0.01
Sinomine Resource Group Co. Ltd.	3,100	20	0.00
Sinopharm Group Co. Ltd.	60,800	93	0.02
Sinotruk Hong Kong Ltd.	45,000	167	0.03
Skyverse Technology Co. Ltd.	1,118	54	0.01
Smoores International Holdings Ltd.	77,000	52	0.01
SooChow Securities Co. Ltd.	14,200	13	0.00
Sungrow Power Supply Co. Ltd.	6,300	112	0.02
Sunny Optical Technology Group Co. Ltd.	30,700	181	0.04
Sunwoda Electronic Co. Ltd.	1,200	3	0.00
SUPCON Technology Co. Ltd.	2,947	39	0.01
Suzhou Centec Communications Co. Ltd.	968	42	0.01
Suzhou Dongshan Precision Manufacturing Co. Ltd.	5,400	158	0.03
Suzhou Everbright Photonics Co. Ltd.	757	42	0.01
Suzhou Maxwell Technologies Co. Ltd.	800	25	0.00
Suzhou TFC Optical Communication Co. Ltd.	3,080	104	0.02
TAL Education Group ADR	18,700	134	0.03
TBEA Co. Ltd.	19,600	49	0.01
TCL Technology Group Corp.	74,200	48	0.01
Tencent Holdings Ltd.	317,300	13,170	2.61

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
Tencent Music Entertainment Group ADR	29,500	189	0.04
Tianqi Lithium Corp.	5,500	38	0.01
Tianshan Aluminum Group Co. Ltd.	18,500	22	0.00
Tianshui Huatian Technology Co. Ltd.	7,700	19	0.00
Tingyi Cayman Islands Holding Corp.	106,000	100	0.02
Tongcheng Travel Holdings Ltd.	64,400	75	0.01
TongFu Microelectronics Co. Ltd.	3,300	28	0.01
Tongling Nonferrous Metals Group Co. Ltd.	51,100	36	0.01
Tongwei Co. Ltd.	19,700	27	0.01
Tsingtao Brewery Co. Ltd. 'H' Shares	30,000	124	0.02
UBTech Robotics Corp. Ltd.	10,300	102	0.02
Unigroup Guoxin Microelectronics Co. Ltd.	12,800	127	0.03
Unisplendour Corp. Ltd.	8,500	27	0.01
United Nova Technology Co. Ltd.	31,915	38	0.01
Universal Scientific Industrial Shanghai Co. Ltd.	7,800	28	0.01
Verisilicon Microelectronics Shanghai Co. Ltd.	1,867	77	0.02
Victory Giant Technology Huizhou Co. Ltd.	2,400	93	0.02
Vipshop Holdings Ltd. ADR	13,600	133	0.03
Wanhua Chemical Group Co. Ltd.	9,600	73	0.01
Wanxiang Qianchao Co. Ltd.	17,300	25	0.00
Weichai Power Co. Ltd. 'A' Shares	23,400	71	0.01
Weichai Power Co. Ltd. 'H' Shares	100,000	330	0.07
Wens Foodstuff Group Co. Ltd.	24,700	34	0.01
Western Mining Co. Ltd.	10,500	32	0.01
Wolong Electric Group Co. Ltd.	1,400	5	0.00
Wuliangye Yibin Co. Ltd.	11,400	94	0.02
WUS Printed Circuit Kunshan Co. Ltd.	6,000	102	0.02
WuXi AppTec Co. Ltd. 'A' Shares	5,100	71	0.01
WuXi AppTec Co. Ltd. 'H' Shares	22,700	337	0.07
Wuxi Biologics Cayman, Inc.	183,500	614	0.12
WuXi XDC Cayman, Inc.	21,000	116	0.02
XCMG Construction Machinery Co. Ltd.	34,200	31	0.01
Xiamen Tungsten Co. Ltd.	6,500	62	0.01
Xiaomi Corp.	902,600	1,886	0.37
Xinjiang Daqo New Energy Co. Ltd.	1,220	2	0.00

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
Xinyi Solar Holdings Ltd.	180,000	36	0.01
XPeng, Inc.	62,100	304	0.06
XtalPi Holdings Ltd.	79,000	58	0.01
Yadea Group Holdings Ltd.	62,000	53	0.01
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. 'A' Shares	700	43	0.01
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. 'H' Shares	20,500	508	0.10
Yankuang Energy Group Co. Ltd. 'A' Shares	16,700	33	0.01
Yankuang Energy Group Co. Ltd. 'H' Shares	212,000	226	0.04
Yantai Jereh Oilfield Services Group Co. Ltd.	3,600	61	0.01
YTO Express Group Co. Ltd.	14,800	26	0.01
Yuanjie Semiconductor Technology Co. Ltd.	381	80	0.02
Yum China Holdings, Inc.	18,400	568	0.11
Yunnan Aluminium Co. Ltd.	5,500	14	0.00
Yunnan Baiyao Group Co. Ltd.	4,300	23	0.00
Yunnan Energy New Material Group Co. Ltd.	3,800	28	0.01
Yunnan Tin Co. Ltd.	7,000	33	0.01
Yunnan Yuntianhua Co. Ltd.	8,700	30	0.01
Yutong Bus Co. Ltd.	9,300	28	0.01
Zangge Mining Co. Ltd.	3,100	24	0.00
Zhangzhou Pientzehuang Pharmaceutical Co. Ltd.	6,300	77	0.02
Zhaojin Mining Industry Co. Ltd.	94,000	149	0.03
Zhejiang Century Huatong Group Co. Ltd.	21,300	33	0.01
Zhejiang China Commodities City Group Co. Ltd.	23,500	27	0.01
Zhejiang Chint Electrics Co. Ltd.	10,500	29	0.01
Zhejiang Dahua Technology Co. Ltd.	5,800	11	0.00
Zhejiang Huayou Cobalt Co. Ltd.	3,400	18	0.00
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd.	2,800	19	0.00
Zhejiang Juhua Co. Ltd.	11,200	66	0.01
Zhejiang Leapmotor Technology Co. Ltd.	28,600	95	0.02
Zhejiang Longsheng Group Co. Ltd.	43,200	58	0.01
Zhejiang NHU Co. Ltd.	11,700	37	0.01
Zhejiang Sanhua Intelligent Controls Co. Ltd.	6,300	31	0.01
Zhejiang Zheneng Electric Power Co. Ltd.	45,500	27	0.01
Zheshang Securities Co. Ltd.	19,200	20	0.00
Zhongji Innolight Co. Ltd.	3,600	510	0.10

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
China — 15.19% (continued)			
Zhongjin Gold Corp. Ltd.	9,100	18	0.00
Zhongtai Securities Co. Ltd.	15,100	9	0.00
Zhuzhou CRRC Times Electric Co. Ltd. 'A' Shares	1,052	8	0.00
Zhuzhou CRRC Times Electric Co. Ltd. 'H' Shares	22,400	86	0.02
Zijin Mining Group Co. Ltd. 'A' Shares	56,200	158	0.03
Zijin Mining Group Co. Ltd. 'H' Shares	342,000	907	0.18
Zoomlion Heavy Industry Science & Technology Co. Ltd.	37,500	29	0.01
ZTE Corp. 'A' Shares	12,400	50	0.01
ZTE Corp. 'H' Shares	42,200	93	0.02
ZTO Express Cayman, Inc.	20,100	333	0.07
		76,622	15.19
Colombia — 0.13%			
Grupo Cibest SA	10,609	182	0.03
Grupo Cibest SA Preference Shares	23,331	344	0.07
Interconexion Electrica SA ESP	20,835	134	0.03
		660	0.13
Czech Republic — 0.11%			
CEZ AS	7,818	347	0.07
Komerční Banka AS	3,530	123	0.03
Moneta Money Bank AS	10,545	70	0.01
		540	0.11
Egypt — 0.07%			
Commercial International Bank - Egypt (CIB)	131,459	260	0.05
Eastern Co. SAE	41,169	23	0.01
Talaat Moustafa Group	38,470	56	0.01
		339	0.07
Greece — 0.47%			
Alpha Bank SA	77,910	270	0.05

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Greece — 0.47% (continued)			
Eurobank SA	124,518	449	0.09
GEK Terna SA	3,557	140	0.03
Hellenic Telecommunications Organization SA	7,777	130	0.03
Jumbo SA	5,540	108	0.02
National Bank of Greece SA	44,612	590	0.12
Piraeus Bank SA	51,170	399	0.08
Public Power Corp. SA	14,040	278	0.05
		2,364	0.47
Hong Kong — 2.29%			
Alibaba Group Holding Ltd.	859,800	7,721	1.53
Alibaba Health Information Technology Ltd.	292,000	87	0.02
Beijing Enterprises Holdings Ltd.	30,500	79	0.02
Bosideng International Holdings Ltd.	268,000	111	0.02
C&D International Investment Group Ltd.	37,000	48	0.01
China Gas Holdings Ltd.	162,800	81	0.02
China Merchants Port Holdings Co. Ltd.	60,000	71	0.01
China Overseas Land & Investment Ltd.	193,000	225	0.04
China Power International Development Ltd.	171,000	45	0.01
China Resources Beer Holdings Co. Ltd.	75,500	155	0.03
China Resources Gas Group Ltd.	69,400	98	0.02
China Resources Land Ltd.	161,000	466	0.09
China Resources Power Holdings Co. Ltd.	102,000	167	0.03
China Ruyi Holdings Ltd.	520,000	75	0.02
China Taiping Insurance Holdings Co. Ltd.	68,000	118	0.02
Chow Tai Fook Jewellery Group Ltd.	73,600	77	0.02
Far East Horizon Ltd.	140,000	72	0.01
GCL Technology Holdings Ltd.	1,067,000	71	0.01
Geely Automobile Holdings Ltd.	333,000	542	0.11
Guangdong Investment Ltd.	126,000	94	0.02
Kingboard Laminates Holdings Ltd.	51,000	489	0.10
Kunlun Energy Co. Ltd.	240,000	149	0.03
Orient Overseas International Ltd.	6,500	77	0.02
Sino Biopharmaceutical Ltd.	500,000	213	0.04

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Hong Kong — 2.29% (continued)			
Want Want China Holdings Ltd.	196,000	64	0.01
Zijin Gold International Co. Ltd.	18,400	157	0.03
		11,552	2.29
Hungary — 0.32%			
MOL Hungarian Oil & Gas PLC	26,801	240	0.05
OTP Bank Nyrt	11,032	1,223	0.24
Richter Gedeon Nyrt	5,141	152	0.03
		1,615	0.32
Indonesia — 0.42%			
Astra International Tbk. PT	856,600	164	0.03
Bank Central Asia Tbk. PT	2,592,700	609	0.12
Bank Mandiri Persero Tbk. PT	1,973,400	322	0.06
Bank Negara Indonesia Persero Tbk. PT	565,600	76	0.02
Bank Rakyat Indonesia Persero Tbk. PT	3,146,400	364	0.07
Barito Pacific Tbk. PT	963,400	52	0.01
Bumi Resources Minerals Tbk. PT	3,257,600	65	0.01
Charoen Pokphand Indonesia Tbk. PT	195,100	28	0.01
GoTo Gojek Tokopedia Tbk. PT	49,228,200	104	0.02
Telkom Indonesia Persero Tbk. PT	2,485,100	247	0.05
United Tractors Tbk. PT	116,800	113	0.02
		2,144	0.42
Ireland — 10.74%			
iShares MSCI India UCITS ETF	7,908,707	52,443	10.40
PDD Holdings, Inc. ADR	29,600	1,715	0.34
		54,158	10.74
Kuwait — 0.52%			
Boubyan Bank KSCP	88,214	136	0.03
Gulf Bank KSCP	124,854	108	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Kuwait — 0.52% (continued)			
Kuwait Finance House KSCP	611,524	1,144	0.23
Mabanee Co. KPSC	34,008	77	0.01
Mobile Telecommunications Co. KSCP	91,949	137	0.03
National Bank of Kuwait SAKP	474,505	933	0.18
Warba Bank KSCP	115,895	79	0.02
		2,614	0.52
Luxembourg — 0.05%			
Reinet Investments SCA	6,962	145	0.03
Zabka Group SA	20,222	111	0.02
		256	0.05
Malaysia — 0.90%			
AMMB Holdings Bhd.	123,100	145	0.03
CelcomDigi Bhd.	138,200	68	0.01
CIMB Group Holdings Bhd.	432,800	595	0.12
Gamuda Bhd.	296,200	240	0.05
Hong Leong Bank Bhd.	39,300	156	0.03
IHH Healthcare Bhd.	93,100	145	0.03
IOI Corp. Bhd.	121,500	95	0.02
Kuala Lumpur Kepong Bhd.	33,500	132	0.03
Malayan Banking Bhd.	311,400	622	0.12
Maxis Bhd.	100,500	63	0.01
MISC Bhd.	75,500	109	0.02
Petronas Chemicals Group Bhd.	119,200	89	0.02
Petronas Gas Bhd.	42,100	136	0.03
Press Metal Aluminium Holdings Bhd.	186,400	265	0.05
Public Bank Bhd.	779,600	694	0.14
RHB Bank Bhd.	89,800	138	0.03
SD Guthrie Bhd.	103,200	114	0.02
Sunway Bhd.	135,100	129	0.03
Telekom Malaysia Bhd.	48,500	67	0.01

State Street AUT Emerging Markets 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
Malaysia — 0.90% (continued)			
Tenaga Nasional Bhd.	147,100	390	0.08
YTL Power International Bhd.	158,200	123	0.02
		4,515	0.90
Mexico — 1.60%			
America Movil SAB de CV	796,000	804	0.16
Arca Continental SAB de CV	24,400	223	0.04
Cemex SAB de CV	797,600	735	0.15
Coca-Cola Femsa SAB de CV	25,500	206	0.04
Fibra Uno Administracion SA de CV*	135,500	177	0.03
Fomento Economico Mexicano SAB de CV	85,600	846	0.17
Gruma SAB de CV	8,245	101	0.02
Grupo Aeroportuario del Centro Norte SAB de CV	14,900	159	0.03
Grupo Aeroportuario del Pacifico SAB de CV	19,651	379	0.08
Grupo Aeroportuario del Sureste SAB de CV	8,135	189	0.04
Grupo Bimbo SAB de CV	68,600	169	0.03
Grupo Carso SAB de CV	26,200	151	0.03
Grupo Financiero Banorte SAB de CV	124,800	1,000	0.20
Grupo Financiero Inbursa SAB de CV	79,400	143	0.03
Grupo Mexico SAB de CV	154,800	1,349	0.27
Industrias Penoles SAB de CV	9,695	328	0.06
Kimberly-Clark de Mexico SAB de CV	75,800	127	0.03
Prologis Property Mexico SA de CV*	57,966	188	0.04
Promotora y Operadora de Infraestructura SAB de CV	7,635	93	0.02
Sigma Foods SAB de CV	177,600	125	0.02
Wal-Mart de Mexico SAB de CV	260,056	576	0.11
		8,068	1.60
Netherlands — 0.07%			
JBS NV	17,200	159	0.03
NEPI Rockcastle NV	26,948	182	0.04
		341	0.07

State Street AUT Emerging Markets 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
Peru — 0.23%			
Cia de Minas Buenaventura SAA ADR	8,077	174	0.03
Credicorp Ltd.	3,460	1,008	0.20
		1,182	0.23
Philippines — 0.26%			
Ayala Corp.	12,200	63	0.01
Ayala Land, Inc.	342,600	62	0.01
Bank of the Philippine Islands	94,870	112	0.02
BDO Unibank, Inc.	120,660	176	0.04
International Container Terminal Services, Inc.	50,690	556	0.11
Manila Electric Co.	7,950	56	0.01
Metropolitan Bank & Trust Co.	83,490	67	0.01
PLDT, Inc.	3,640	51	0.01
SM Investments Corp.	12,050	87	0.02
SM Prime Holdings, Inc.	395,100	88	0.02
		1,318	0.26
Poland — 0.93%			
Allegro.eu SA	48,020	359	0.07
Asseco Poland SA	2,574	87	0.02
Bank Millennium SA	30,101	117	0.02
Bank Polska Kasa Opieki SA	8,885	407	0.08
Budimex SA	761	110	0.02
CD Projekt SA	3,497	157	0.03
Dino Polska SA	22,130	126	0.03
Erste Bank Polska SA	1,914	249	0.05
KGHM Polska Miedz SA	7,093	471	0.09
LPP SA	52	191	0.04
mBank SA	612	168	0.03
ORLEN SA	33,151	835	0.17
PGE Polska Grupa Energetyczna SA	49,059	94	0.02

State Street AUT Emerging Markets 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
Poland — 0.93% (continued)			
Powszechna Kasa Oszczednosci Bank Polski SA	45,466	943	0.19
Powszechny Zaklad Ubezpieczen SA	27,328	359	0.07
		4,673	0.93
Qatar — 0.46%			
Al Rayan Bank	165,645	71	0.01
Commercial Bank PSQC	147,226	124	0.02
Dukhan Bank	29,498	20	0.00
Industries Qatar QSC	81,603	186	0.04
Mesaieed Petrochemical Holding Co.	208,286	50	0.01
Nebras Energy	3,846	11	0.00
Ooredoo QPSC	37,144	102	0.02
Qatar Fuel QSC	84,639	248	0.05
Qatar Gas Transport Co. Ltd.	230,359	205	0.04
Qatar International Islamic Bank QSC	40,753	94	0.02
Qatar Islamic Bank QPSC	85,324	387	0.08
Qatar National Bank QPSC	234,945	841	0.17
		2,339	0.46
Saudi Arabia — 2.29%			
ACWA Power Co.	11,271	440	0.09
Ades Holding Co.	20,681	78	0.02
Al Rajhi Bank	152,331	2,020	0.40
Alinma Bank	74,820	368	0.07
Almarai Co. JSC	22,794	206	0.04
Arab National Bank	43,586	184	0.04
Arabian Internet & Communications Services Co.	1,303	54	0.01
Bank AlBilad	36,173	176	0.03
Bank Al-Jazira	20,679	48	0.01
Banque Saudi Fransi	61,223	236	0.05
Bupa Arabia for Cooperative Insurance Co.	4,094	144	0.03
Co. for Cooperative Insurance	3,758	111	0.02
Dar Al Arkan Real Estate Development Co.	21,965	80	0.02
Dr. Sulaiman Al Habib Medical Services Group Co.	5,028	215	0.04

State Street AUT Emerging Markets 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
Saudi Arabia — 2.29% (continued)			
Elm Co.	1,254	173	0.03
Etihad Etisalat Co.	19,532	236	0.05
Jabal Omar Development Co.	23,957	73	0.01
Jarir Marketing Co.	29,079	98	0.02
Makkah Construction & Development Co.	3,689	62	0.01
Mouwasat Medical Services Co.	3,578	45	0.01
Riyad Bank	96,051	386	0.08
SABIC Agri-Nutrients Co.	12,620	312	0.06
SAL Saudi Logistics Services	1,704	61	0.01
Saudi Arabian Mining Co.	59,423	704	0.14
Saudi Arabian Oil Co.	329,073	1,724	0.34
Saudi Awwal Bank	49,567	323	0.06
Saudi Basic Industries Corp.	51,576	536	0.11
Saudi Energy Co.	39,957	143	0.03
Saudi Investment Bank	29,758	79	0.02
Saudi National Bank	153,482	1,195	0.24
Saudi Tadawul Group Holding Co.	1,766	47	0.01
Saudi Telecom Co.	101,326	884	0.17
Yanbu National Petrochemical Co.	15,815	94	0.02
		11,535	2.29
Singapore — 0.20%			
BOC Aviation Ltd.	15,900	125	0.02
Trip.com Group Ltd.	29,650	892	0.18
		1,017	0.20
South Africa — 2.38%			
Absa Group Ltd.	41,878	432	0.09
Bid Corp. Ltd.	16,081	332	0.07
Bidvest Group Ltd.	14,235	159	0.03
Capitec Bank Holdings Ltd.	4,381	955	0.19
Clicks Group Ltd.	10,943	115	0.02
Discovery Ltd.	27,934	340	0.07
FirstRand Ltd.	269,787	1,204	0.24

State Street AUT Emerging Markets 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
South Africa — 2.38% (continued)			
Gold Fields Ltd.	44,962	1,144	0.23
Harmony Gold Mining Co. Ltd.	27,680	320	0.06
Impala Platinum Holdings Ltd.	44,548	358	0.07
MTN Group Ltd.	91,900	965	0.19
Naspers Ltd.	39,791	1,519	0.30
Nedbank Group Ltd.	21,238	265	0.05
Northam Platinum Holdings Ltd.	18,653	204	0.04
OUTsurance Group Ltd.	46,964	170	0.04
Pepkor Holdings Ltd.	167,013	172	0.04
Remgro Ltd.	26,591	242	0.05
Sanlam Ltd.	91,006	368	0.07
Sasol Ltd.	29,543	219	0.04
Shoprite Holdings Ltd.	22,886	311	0.06
Sibanye Stillwater Ltd.	134,809	219	0.04
Standard Bank Group Ltd.	69,025	1,022	0.20
Valterra Platinum Ltd.	14,200	723	0.14
Vodacom Group Ltd.	32,142	223	0.05
		11,981	2.38
South Korea — 23.42%			
Alteogen, Inc.	2,046	360	0.07
Amorepacific Corp.	1,662	86	0.02
APR Corp.	1,230	231	0.05
Celltrion, Inc.	8,382	709	0.14
DB Insurance Co. Ltd.	2,105	137	0.03
Doosan Co. Ltd.	379	275	0.05
Doosan Enerbility Co. Ltd.	23,605	1,000	0.20
Ecopro BM Co. Ltd.	2,615	182	0.04
Ecopro Co. Ltd.	5,156	268	0.05
Hana Financial Group, Inc.	14,337	802	0.16
Hankook Tire & Technology Co. Ltd.	3,750	113	0.02
Hanmi Semiconductor Co. Ltd.	2,292	287	0.06
Hanwha Aerospace Co. Ltd.	1,840	893	0.18
Hanwha Ocean Co. Ltd.	7,243	354	0.07

State Street AUT Emerging Markets 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
South Korea — 23.42% (continued)			
Hanwha Systems Co. Ltd.	4,212	150	0.03
HD Hyundai Co. Ltd.	2,646	258	0.05
HD Hyundai Electric Co. Ltd.	1,288	612	0.12
HD Hyundai Heavy Industries Co. Ltd.	1,743	504	0.10
HD Korea Shipbuilding & Offshore Engineering Co. Ltd.	2,397	409	0.08
HLB, Inc.	5,959	151	0.03
HMM Co. Ltd.	13,016	118	0.02
HYBE Co. Ltd.	1,338	125	0.02
Hyosung Heavy Industries Corp.	263	441	0.09
Hyundai Engineering & Construction Co. Ltd.	3,581	200	0.04
Hyundai Glovis Co. Ltd.	1,960	175	0.03
Hyundai Mobis Co. Ltd.	3,076	750	0.15
Hyundai Motor Co.	6,962	1,680	0.33
Hyundai Motor Co. Preference Shares	1,158	123	0.02
Hyundai Motor Co. Second Preference Shares	2,419	254	0.05
Hyundai Rotem Co. Ltd.	3,623	306	0.06
Industrial Bank of Korea	14,180	138	0.03
Kakao Corp.	16,443	277	0.05
KakaoBank Corp.	8,826	90	0.02
KB Financial Group, Inc.	19,063	1,478	0.29
Kia Corp.	12,419	836	0.17
Korea Aerospace Industries Ltd.	3,762	269	0.05
Korea Electric Power Corp.	13,630	246	0.05
Korea Investment Holdings Co. Ltd.	2,024	218	0.04
Korean Air Lines Co. Ltd.	10,462	141	0.03
Krafton, Inc.	1,773	204	0.04
KT&G Corp.	5,037	417	0.08
LG Chem Ltd.	2,582	353	0.07
LG Corp.	4,222	200	0.04
LG Display Co. Ltd.	12,945	73	0.01
LG Electronics, Inc.	5,747	569	0.11
LG Energy Solution Ltd.	2,621	463	0.09
LG Uplus Corp.	5,180	35	0.01
LS Electric Co. Ltd.	3,736	434	0.09
Meritz Financial Group, Inc.	3,458	178	0.03

State Street AUT Emerging Markets 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
South Korea — 23.42% (continued)			
Mirae Asset Securities Co. Ltd.	11,134	233	0.05
NAVER Corp.	7,636	741	0.15
NH Investment & Securities Co. Ltd.	7,683	110	0.02
POSCO Future M Co. Ltd.	1,624	139	0.03
POSCO Holdings, Inc.	3,975	615	0.12
Posco International Corp.	2,182	52	0.01
Samsung Biologics Co. Ltd.	641	435	0.09
Samsung C&T Corp.	4,358	996	0.20
Samsung Electro-Mechanics Co. Ltd.	2,998	3,198	0.63
Samsung Electronics Co. Ltd.	249,762	40,675	8.07
Samsung Electronics Co. Ltd. Preference Shares	42,869	4,431	0.88
Samsung Episholdings Co. Ltd.	286	60	0.01
Samsung Fire & Marine Insurance Co. Ltd.	1,601	483	0.09
Samsung Heavy Industries Co. Ltd.	33,993	387	0.08
Samsung Life Insurance Co. Ltd.	4,357	852	0.17
Samsung SDI Co. Ltd.	3,172	754	0.15
Samsung SDS Co. Ltd.	2,294	213	0.04
Samyang Foods Co. Ltd.	258	141	0.03
Shinhan Financial Group Co. Ltd.	21,877	1,023	0.20
SK Hynix, Inc.	29,496	38,131	7.56
SK Innovation Co. Ltd.	3,946	183	0.04
SK Square Co. Ltd.	4,737	3,923	0.78
SK Telecom Co. Ltd.	5,403	233	0.05
SK, Inc.	1,954	795	0.16
S-Oil Corp.	2,741	142	0.03
Woori Financial Group, Inc.	35,847	507	0.10
Yuhan Corp.	2,711	93	0.02
		118,117	23.42
Switzerland — 0.02%			
Allwyn AG	7,126	86	0.02
Taiwan — 27.06%			
Accton Technology Corp.	27,000	1,601	0.32

State Street AUT Emerging Markets 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
Taiwan — 27.06% (continued)			
Advantech Co. Ltd.	24,000	281	0.06
Airtac International Group	7,000	222	0.04
Alchip Technologies Ltd.	4,000	398	0.08
ASE Technology Holding Co. Ltd.	178,000	2,885	0.57
Asia Vital Components Co. Ltd.	17,000	1,020	0.20
ASPEED Technology, Inc.	2,000	786	0.16
Asustek Computer, Inc.	36,000	599	0.12
Bizlink Holding, Inc.	9,000	410	0.08
Caliway Biopharmaceuticals Co. Ltd.	46,000	109	0.02
Cathay Financial Holding Co. Ltd.	504,000	1,175	0.23
Chailease Holding Co. Ltd.	86,000	240	0.05
Chang Hwa Commercial Bank Ltd.	405,000	231	0.05
China Steel Corp.	621,000	277	0.06
Chroma ATE, Inc.	19,000	974	0.19
Chunghwa Telecom Co. Ltd.	209,000	701	0.14
CTBC Financial Holding Co. Ltd.	887,000	1,494	0.30
Delta Electronics, Inc.	104,000	4,826	0.96
E Ink Holdings, Inc.	44,000	224	0.04
E.Sun Financial Holding Co. Ltd.	749,000	612	0.12
Elite Material Co. Ltd.	15,000	1,922	0.38
eMemory Technology, Inc.	4,000	279	0.06
Eva Airways Corp.	129,000	138	0.03
Evergreen Marine Corp. Taiwan Ltd.	56,000	245	0.05
Far EasTone Telecommunications Co. Ltd.	91,000	227	0.05
First Financial Holding Co. Ltd.	621,000	483	0.10
Formosa Chemicals & Fibre Corp.	193,000	250	0.05
Formosa Plastics Corp.	199,000	257	0.05
Fortune Electric Co. Ltd.	8,000	147	0.03
Fubon Financial Holding Co. Ltd.	446,000	1,370	0.27
Gigabyte Technology Co. Ltd.	25,000	204	0.04
Global Unichip Corp.	5,000	575	0.11
Globalwafers Co. Ltd.	13,000	311	0.06
Gold Circuit Electronics Ltd.	17,000	484	0.10
Hon Hai Precision Industry Co. Ltd.	654,000	3,900	0.77
Hon Precision, Inc.	4,000	615	0.12

State Street AUT Emerging Markets 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
Taiwan — 27.06% (continued)			
Hotai Motor Co. Ltd.	17,000	188	0.04
Hua Nan Financial Holdings Co. Ltd.	497,000	448	0.09
Innolux Corp.	398,000	651	0.13
International Games System Co. Ltd.	12,000	225	0.04
Inventec Corp.	140,000	221	0.04
Jentech Precision Industrial Co. Ltd.	5,000	407	0.08
KGI Financial Holding Co. Ltd.	820,000	559	0.11
King Slide Works Co. Ltd.	3,000	525	0.10
King Yuan Electronics Co. Ltd.	56,000	450	0.09
Largan Precision Co. Ltd.	5,000	510	0.10
Lite-On Technology Corp.	107,000	565	0.11
Lotes Co. Ltd.	5,000	251	0.05
MediaTek, Inc.	77,000	7,802	1.55
Mega Financial Holding Co. Ltd.	609,000	666	0.13
MPI Corp.	5,000	726	0.14
Nan Ya Plastics Corp.	243,000	960	0.19
Novatek Microelectronics Corp.	29,000	368	0.07
Pegatron Corp.	112,000	223	0.04
PharmaEssentia Corp.	16,000	509	0.10
President Chain Store Corp.	31,000	164	0.03
Quanta Computer, Inc.	144,000	1,258	0.25
Realtek Semiconductor Corp.	25,000	478	0.10
Shanghai Commercial & Savings Bank Ltd.	194,000	197	0.04
SinoPac Financial Holdings Co. Ltd.	636,000	602	0.12
Taiwan Business Bank	318,000	134	0.03
Taiwan Cooperative Financial Holding Co. Ltd.	570,000	336	0.07
Taiwan Mobile Co. Ltd.	102,000	282	0.06
Taiwan Semiconductor Manufacturing Co. Ltd.	1,315,000	75,342	14.94
TCC Group Holdings Co. Ltd.	318,000	181	0.04
TS Financial Holding Co. Ltd.	1,109,000	875	0.17
Unimicron Technology Corp.	69,112	1,759	0.35
Uni-President Enterprises Corp.	265,000	468	0.09
United Microelectronics Corp.	605,000	2,370	0.47
Vanguard International Semiconductor Corp.	63,000	324	0.06
Wan Hai Lines Ltd.	28,000	53	0.01

State Street AUT Emerging Markets 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
Taiwan — 27.06% (continued)			
Wistron Corp.	161,000	606	0.12
Wiwynn Corp.	5,000	551	0.11
Yageo Corp.	80,000	2,168	0.43
Yang Ming Marine Transport Corp.	117,000	144	0.03
Yuanta Financial Holding Co. Ltd.	556,000	867	0.17
Zhen Ding Technology Holding Ltd.	37,000	554	0.11
		136,439	27.06
Thailand — 0.93%			
Advanced Info Service PCL NVDR	55,500	463	0.09
Airports of Thailand PCL NVDR	227,000	332	0.07
Bangkok Dusit Medical Services PCL NVDR	724,700	318	0.06
Bumrungrad Hospital PCL NVDR	33,100	142	0.03
Central Pattana PCL NVDR	138,300	211	0.04
Charoen Pokphand Foods PCL NVDR	249,600	111	0.02
CP ALL PCL NVDR	294,729	313	0.06
Delta Electronics Thailand PCL NVDR	163,024	1,205	0.24
Gulf Development PCL NVDR	215,828	302	0.06
Kasikornbank PCL NVDR	44,066	218	0.04
Krung Thai Bank PCL NVDR	256,900	222	0.05
Minor International PCL NVDR	204,376	115	0.02
SCB X PCL NVDR	67,600	228	0.05
Siam Cement PCL NVDR	38,975	216	0.04
TMBThanachart Bank PCL NVDR	2,018,400	113	0.02
True Corp. PCL NVDR	583,300	171	0.04
		4,680	0.93
Turkey — 0.34%			
Akbank TAS	158,124	197	0.04
Aselsan Elektronik Sanayi Ve Ticaret AS	62,559	358	0.07
BIM Birlesik Magazalar AS	45,861	274	0.05
Eregli Demir ve Celik Fabrikalari TAS	145,743	99	0.02
Haci Omer Sabanci Holding AS	47,580	75	0.01
KOC Holding AS	30,340	95	0.02

State Street AUT Emerging Markets 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
Turkey — 0.34% (continued)			
Turk Hava Yollari AO	27,160	144	0.03
Turkcell Iletisim Hizmetleri AS	44,316	78	0.02
Turkiye Is Bankasi AS	377,580	91	0.02
Turkiye Petrol Rafinerileri AS	57,839	208	0.04
Yapi ve Kredi Bankasi AS	175,007	113	0.02
		1,732	0.34
United Arab Emirates — 1.11%			
Abu Dhabi Commercial Bank PJSC	167,016	497	0.10
Abu Dhabi Islamic Bank PJSC	72,052	306	0.06
Abu Dhabi National Oil Co. for Distribution PJSC	113,838	92	0.02
ADNOC Drilling Co. PJSC	170,762	201	0.04
Adnoc Gas PLC	553,306	392	0.08
ADNOC Logistics & Services	128,585	159	0.03
Air Arabia PJSC	106,474	119	0.02
Aldar Properties PJSC	201,509	343	0.07
Dubai Electricity & Water Authority PJSC	276,226	158	0.03
Dubai Islamic Bank PJSC	146,753	225	0.04
Emaar Development PJSC	38,890	111	0.02
Emaar Properties PJSC	319,289	783	0.16
Emirates NBD Bank PJSC	100,173	609	0.12
Emirates Telecommunications Group Co. PJSC	183,435	725	0.14
First Abu Dhabi Bank PJSC	226,207	791	0.16
Salik Co. PJSC	68,437	83	0.02
		5,594	1.11
United States — 0.59%			
Anglogold Ashanti PLC	25,460	1,565	0.31
Aura Minerals, Inc.	1,700	82	0.02
BeOne Medicines Ltd.	40,500	667	0.13
Legend Biotech Corp. ADR	3,500	78	0.01
Southern Copper Corp.	4,754	608	0.12
		3,000	0.59

State Street AUT Emerging Markets Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Market Value £'000	% of Total Net Assets
Derivatives — (0.05)%		
Futures — (0.05)%		
MSCI Emerging Markets Index Futures September 2026†	383	(237)
Portfolio of investments^	489,583	97.09
Net other assets	14,677	2.91
Total net assets	504,260	100.00

^ Includes investment liabilities.

* Real Estate Investment Trust.

~ Delisted.

³ Level 3 Security.

† Goldman Sachs is the counterparty, total notional exposure is £5,759,469 and 1.15% as a percentage of the Fund's value.
Fund was launched on 20th October 2025 therefore there are no comparatives.

State Street AUT Emerging Markets 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:



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

Signed by:



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

20 August 2026

State Street AUT Emerging Markets 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)	504,260
Closing number of units	39,572,750
Closing net asset value per unit (£)	12.7426
Change in net asset value per unit	0.00%
Operating charges	0.01%

Fund was launched on 20th 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 Emerging Markets Index Equity Fund

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Statement of Total Return

For the period ended 30th June 2026

	Period ended 30.06.26	
	£'000	£'000
Income		
Net capital gains		58,247
Revenue	3,478	
Expenses	(13)	
Net revenue before taxation	3,465	
Taxation	(362)	
Net revenue after taxation		3,103
Total return before distributions		61,350
Distributions		2,449
Change in net assets attributable to unitholders from investment activities		63,799

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	442,567	
Cancellation of units	(2,185)	
		440,382
Dilution adjustment		79
Change in unitholders' funds from investment activities		63,799
Closing net assets		504,260

Fund was launched on 20th October 2025 therefore there are no comparatives.

State Street AUT Emerging Markets Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Balance Sheet

As at 30th June 2026

	30.06.26
	£'000
Assets	
Investments	489,820
Amounts receivable	8,128
Cash and Cash equivalents	19,076
Total assets	517,024
Liabilities	
Investments	237
Other amounts payable	12,527
Total liabilities	12,764
Net assets attributable to unitholders	504,260

All items within the Balance Sheet are deemed current.

Notes to the Financial Statements are on pages 38 to 43.

Fund was launched on 20th October 2025 therefore there are no comparatives.

State Street AUT Emerging Markets 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 20th 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 £10,922.

At the Reporting Period end £2,836 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 Emerging Markets 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:	154,382	
Securities and commodities on loan	33,150	21.47%
Assets engaged in SFTs and total return swaps as at 30th June 2026	£'000	%
Fund assets under management ("AUM")	504,260	
Absolute value of assets engaged in:		
Securities lending	33,150	6.57%

2) Concentration Data

Top 10 Collateral Issuers

Name and value of collateral and commodities received as at 30th June 2026	£'000
United Kingdom Gilt	4,836
United Kingdom Inflation-Linked Gilt	3,612
Kingdom of Netherlands	3,474
Australia Government Bond	1,425
Finland Government Bond	1,333
Republic of Austria	390
United States of America Treasury Inflation Indexed Bonds	310
Berkshire Hathaway	234
Amazon.com	155
Wells Fargo & Company	149

State Street AUT Emerging Markets Index Equity Fund

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Notes to the Financial Statements (continued)

For the period ended 30th June 2026

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

Top 10 Counterparties

Name and value of outstanding transactions as at 30th June 2026	£'000
Barclays Capital Securities	26,420
UBS	2,752
BNP Paribas Financial Markets	1,593
Morgan Stanley International	901
Citigroup Global Markets (UK)	691
Jefferies International	418
HSBC Bank	269
Barclays Bank	106

The table includes a full list of counterparties.

State Street AUT Emerging Markets 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	55
Equity	Traded on recognised exchange	Australian Dollar	11
Equity	Traded on recognised exchange	Canadian Dollar	137
Equity	Traded on recognised exchange	Danish Krone	75
Equity	Traded on recognised exchange	Euro	959
Equity	Traded on recognised exchange	Hong Kong Dollar	40
Equity	Traded on recognised exchange	Japanese Yen	24
Equity	Traded on recognised exchange	Norwegian Krone	43
Equity	Traded on recognised exchange	Singapore Dollar	183
Equity	Traded on recognised exchange	Swedish Krona	20
Equity	Traded on recognised exchange	Swiss Franc	251
Equity	Traded on recognised exchange	US Dollar	2,875
Fixed Income	Investment Grade	Sterling	8,448
Fixed Income	Investment Grade	Australian Dollar	1,425
Fixed Income	Investment Grade	Canadian Dollar	2,969
Fixed Income	Investment Grade	Euro	13,840
Fixed Income	Investment Grade	New Zealand Dollar	32
Fixed Income	Investment Grade	Norwegian Krone	197
Fixed Income	Investment Grade	Swedish Krona	5
Fixed Income	Investment Grade	US Dollar	3,518
Total Collateral held			35,107

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	-	-	-	-	-	30,434	4,673	35,107

State Street AUT Emerging Markets Index Equity Fund

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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	1,717
Securities lending	Switzerland	Tri-party	2,966
Securities lending	United Kingdom	Tri-party	30,424
Total collateral held			35,107

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	-	-	-	-	-	-	33,150	33,150

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	32,235
JP Morgan	2,872

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 Emerging Markets 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	489,820	-	-	489,820
	489,820	-	-	489,820
Liabilities:				
Derivatives	(237)	-	-	(237)
	(237)	-	-	(237)

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 Emerging Markets 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 Emerging Markets 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 Emerging Markets 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.