

Interim Report and Unaudited Financial Statements

For the period ended 30th June 2026

State Street AUT World Small Cap Index Equity Fund

State Street AUT World Small Cap Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

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* These collectively comprise the Manager's Report.

State Street AUT World Small Cap Index Equity Fund

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Manager’s Report

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

Authorised Status

The State Street AUT World Small Cap 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 global developed small capitalisation equity markets as represented by the MSCI World Small Cap 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 developed 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.

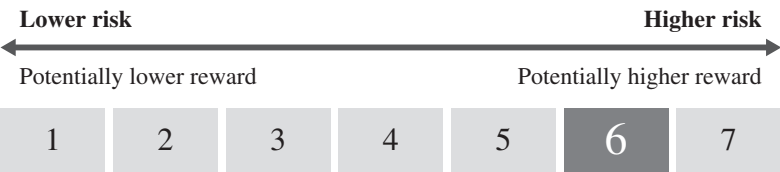
The Fund may invest in collective investment schemes managed or operated by companies in the same group as the Manager or the Investment Adviser. The Fund will seek to track the performance of the Index whilst seeking to minimise as far as possible the tracking error between the Fund’s performance and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

Performance

The Fund returned 19.74% for the Reporting Period ended 30 June 2026, compared to the Index return of 21.20%. The size of the Fund’s tracking difference for the Reporting Period was -1.45%. Transaction costs have been a significant contributor to the observed underperformance since inception.

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.

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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.

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.

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.

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 £32,240,105 (0.63% 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 — 3.31%			
4DMedical Ltd.	291,513	690	0.01
Abacus Group*	203,031	102	0.00
Abacus Storage King*	199,299	140	0.00
AGL Energy Ltd.	371,169	1,613	0.03
Alkane Resources Ltd.	635,942	459	0.01
Alpha HPA Ltd.	750,555	254	0.00
ALS Ltd.	306,670	3,658	0.07
Amotiv Ltd.	86,518	284	0.01
AMP Ltd.	1,519,791	1,270	0.02
Ampol Ltd.	144,034	2,462	0.05
Ansell Ltd.	88,598	1,465	0.03
Arafura Rare Earths Ltd.	2,616,693	336	0.01
ARB Corp. Ltd.	43,140	426	0.01
Arena REIT*	211,706	343	0.01
Atlas Arteria Ltd.	614,772	1,632	0.03
AUB Group Ltd.	76,692	1,143	0.02
Aurizon Holdings Ltd.	1,042,514	2,271	0.04
Aussie Broadband Ltd.	167,335	430	0.01
Austal Ltd.	166,077	351	0.01
Bank of Queensland Ltd.	411,703	1,354	0.03
Beach Energy Ltd.	956,016	425	0.01
Bega Cheese Ltd.	152,887	469	0.01
Bellevue Gold Ltd.	850,492	546	0.01
Bendigo & Adelaide Bank Ltd.	368,815	2,028	0.04
BlueScope Steel Ltd.	272,911	4,538	0.09
Bravura Solutions Ltd.	225,699	238	0.00
Brazilian Rare Earths Ltd.	99,541	234	0.00
Breville Group Ltd.	61,231	1,029	0.02
BWP Property Group Ltd.	389,595	769	0.01
Capricorn Metals Ltd.	247,612	1,657	0.03
Catalyst Metals Ltd.	165,227	437	0.01
Catapult Sports Ltd.	169,326	272	0.00
Centuria Capital Group	402,352	405	0.01
Centuria Capital Group Rights~ ³	23,667	-	0.00
Centuria Industrial REIT*	345,030	546	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Australia — 3.31% (continued)			
Challenger Ltd.	319,107	1,664	0.03
Champion Iron Ltd.	225,039	462	0.01
Charter Hall Group*	272,142	3,241	0.06
Charter Hall Long Wale REIT*	377,202	718	0.01
Charter Hall Retail REIT*	303,355	620	0.01
Charter Hall Social Infrastructure REIT*	218,231	304	0.01
Clarity Pharmaceuticals Ltd.	172,694	193	0.00
Cleanaway Waste Management Ltd.	1,364,109	1,669	0.03
Codan Ltd.	68,064	1,567	0.03
Collins Foods Ltd.	70,572	300	0.01
Cromwell Property Group*	758,658	172	0.00
Data#3 Ltd.	82,140	422	0.01
Deep Yellow Ltd.	597,316	439	0.01
Deterra Royalties Ltd.	253,900	623	0.01
Develop Global Ltd.	158,923	533	0.01
Dexus*	655,233	1,843	0.04
Dexus Industria REIT*	174,648	221	0.00
Dicker Data Ltd.	72,407	475	0.01
DigiCo Infrastructure REIT*	225,936	288	0.01
Domino's Pizza Enterprises Ltd.	40,914	333	0.01
Downer EDI Ltd.	402,275	1,688	0.03
DroneShield Ltd.	531,426	672	0.01
Dyno Nobel Ltd.	1,080,106	2,207	0.04
Eagers Automotive Ltd.	102,473	1,135	0.02
EBOS Group Ltd.	112,542	1,002	0.02
Elders Ltd.	137,763	369	0.01
Electro Optic Systems Holdings Ltd.	101,679	547	0.01
Elevra Lithium Ltd.	110,031	552	0.01
Elsight Ltd.	109,387	406	0.01
Emerald Resources NL	309,665	897	0.02
Endeavour Group Ltd.	931,620	1,577	0.03
EQ Resources Ltd.	1,854,316	282	0.01
EVT Ltd.	55,302	371	0.01
FireFly Metals Ltd.	493,918	458	0.01
Flight Centre Travel Group Ltd.	104,975	654	0.01

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
Australia — 3.31% (continued)			
Gemlife Communities Group	110,941	266	0.00
Generation Development Group Ltd.	175,900	328	0.01
Genesis Minerals Ltd.	666,899	1,829	0.04
GenusPlus Group Ltd.	54,570	312	0.01
GPT Group*	1,198,295	3,044	0.06
GrainCorp Ltd.	118,890	304	0.01
Greatland Resources Ltd.	304,013	1,844	0.04
Growthpoint Properties Australia Ltd.*	194,701	220	0.00
Guzman y Gomez Ltd.	32,964	361	0.01
Hansen Technologies Ltd.	117,226	271	0.00
Harvey Norman Holdings Ltd.	321,639	807	0.02
Helia Group Ltd.	136,475	394	0.01
HMC Capital Ltd.*	187,149	290	0.01
HomeCo Daily Needs REIT*	1,048,467	699	0.01
HUB24 Ltd.	49,607	1,881	0.04
IDP Education Ltd.	190,164	227	0.00
IGO Ltd.	412,243	1,589	0.03
Iluka Resources Ltd.	250,286	927	0.02
Imdex Ltd.	293,314	628	0.01
Ingenia Communities Group*	263,296	607	0.01
Inghams Group Ltd.	264,303	284	0.01
IperionX Ltd.	195,099	419	0.01
IPH Ltd.	153,289	309	0.01
IRESS Ltd.	107,387	346	0.01
JB Hi-Fi Ltd.	68,447	2,872	0.06
Judo Capital Holdings Ltd.	563,967	277	0.01
Karoon Energy Ltd.	464,289	350	0.01
Kelsian Group Ltd.	117,960	275	0.01
Kingsgate Consolidated Ltd.	161,679	422	0.01
L1 Group Ltd.	484,384	285	0.01
Lendlease Corp. Ltd.	369,311	622	0.01
Lindian Resources Ltd.	705,475	345	0.01
Liontown Ltd.	1,224,714	1,083	0.02
Lovisa Holdings Ltd.	36,674	452	0.01
MA Financial Group Ltd.	74,293	230	0.00

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
Australia — 3.31% (continued)			
Maas Group Holdings Ltd.	101,755	282	0.01
Macmahon Holdings Ltd.	713,831	356	0.01
Macquarie Technology Group Ltd.	8,124	297	0.01
Mader Group Ltd.	24,858	103	0.00
Magellan Financial Group Ltd.	118,587	600	0.01
McMillan Shakespeare Ltd.	34,525	351	0.01
Megaport Ltd.	140,163	1,581	0.03
Mesoblast Ltd.	549,423	560	0.01
Metals X Ltd.	545,119	378	0.01
Metcash Ltd.	697,657	1,072	0.02
Mineral Resources Ltd.	107,161	3,481	0.07
Minerals 260 Ltd.	1,089,096	419	0.01
Mirvac Group*	2,402,900	2,154	0.04
Monadelphous Group Ltd.	58,003	938	0.02
Nanosonics Ltd.	167,527	291	0.01
Netwealth Group Ltd.	75,443	809	0.02
Neuren Pharmaceuticals Ltd.	73,392	680	0.01
New Hope Corp. Ltd.	319,670	889	0.02
NEXTDC Ltd.	460,783	3,503	0.07
nib holdings Ltd.	311,420	1,144	0.02
Nick Scali Ltd.	45,413	386	0.01
Nickel Industries Ltd.	1,256,206	625	0.01
Nine Entertainment Co. Holdings Ltd.	692,119	320	0.01
NRW Holdings Ltd.	252,701	983	0.02
Nufarm Ltd.	212,778	301	0.01
Objective Corp. Ltd.	16,705	90	0.00
Ora Banda Mining Ltd.	780,347	433	0.01
Orica Ltd.	282,853	3,490	0.07
Orora Ltd.	793,163	573	0.01
Paladin Energy Ltd.	272,018	1,330	0.03
Pantoro Gold Ltd.	195,499	237	0.00
Perenti Ltd.	521,719	614	0.01
Perpetual Ltd.	68,887	557	0.01
Perseus Mining Ltd.	812,043	2,052	0.04
PEXA Group Ltd.	85,150	457	0.01

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
Australia — 3.31% (continued)			
Pinnacle Investment Management Group Ltd.	105,957	948	0.02
Predictive Discovery Ltd.	1,963,090	704	0.01
Premier Investments Ltd.	54,680	426	0.01
PWR Holdings Ltd.	58,219	242	0.00
PYC Therapeutics Ltd.	270,270	237	0.00
Qube Holdings Ltd.	1,020,097	2,709	0.05
Rameliuss Resources Ltd.	1,161,576	1,788	0.03
Ramsay Health Care Ltd.	112,301	2,574	0.05
Redox Ltd.	153,937	319	0.01
Reece Ltd.	130,682	1,176	0.02
Region Group*	720,074	874	0.02
Regis Healthcare Ltd.	108,796	368	0.01
Regis Resources Ltd.	456,105	1,447	0.03
Resolute Mining Ltd.	1,261,712	627	0.01
Sandfire Resources Ltd.	297,282	2,994	0.06
SEEK Ltd.	202,413	1,418	0.03
Service Stream Ltd.	324,774	448	0.01
Silex Systems Ltd.	118,411	329	0.01
Sims Ltd.	103,400	1,490	0.03
SiteMinder Ltd.	153,867	327	0.01
SmartGroup Corp. Ltd.	82,280	548	0.01
SRG Global Ltd.	355,008	737	0.01
Stanmore Resources Ltd.	240,636	293	0.01
Steadfast Group Ltd.	637,997	1,694	0.03
Sunrise Energy Metals Ltd.	51,468	466	0.01
Super Retail Group Ltd.	96,116	660	0.01
Superloop Ltd.	307,450	529	0.01
Supply Network Ltd.	13,920	231	0.00
Tabcorp Holdings Ltd.	1,471,419	640	0.01
Tamboran Resources Corp.	14,460	349	0.01
Tasmea Ltd.	59,507	294	0.01
Technology One Ltd.	177,638	2,728	0.05
Telix Pharmaceuticals Ltd.	165,241	1,430	0.03
Temple & Webster Group Ltd.	43,275	140	0.00
TPG Telecom Ltd.	335,425	628	0.01

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	Holdings	Market Value £'000	% of Total Net Assets
Australia — 3.31% (continued)			
Treasury Wine Estates Ltd.	490,411	1,217	0.02
Tuas Ltd.	154,231	183	0.00
Vault Minerals Ltd.	633,333	1,390	0.03
Ventia Services Group Pty. Ltd.	461,850	1,490	0.03
Virgin Australia Holdings Ltd.	166,798	267	0.00
Viva Energy Group Ltd.	725,582	780	0.01
Vulcan Energy Resources Ltd.	241,448	385	0.01
WA1 Resources Ltd.	35,266	211	0.00
Waypoint REIT Ltd.*	332,473	421	0.01
WEB Travel Group Ltd.	223,170	344	0.01
West African Resources Ltd.	623,523	877	0.02
Westgold Resources Ltd.	570,037	1,411	0.03
Whitehaven Coal Ltd.	474,824	1,884	0.04
Worley Ltd.	292,473	1,687	0.03
Yancoal Australia Ltd.	248,233	710	0.01
Zip Co. Ltd.	750,212	1,269	0.02
		168,253	3.31
Austria — 0.33%			
ams-OSRAM AG	58,136	954	0.02
ANDRITZ AG	39,619	2,567	0.05
AT&S Austria Technologie & Systemtechnik AG	15,324	2,693	0.05
CA Immobilien Anlagen AG	16,341	327	0.01
CPI Europe AG	20,249	270	0.00
DO & Co. AG	4,532	849	0.02
EVN AG	23,955	598	0.01
Frequentis AG	1,636	87	0.00
Kontron AG	24,567	489	0.01
Lenzing AG	13,760	287	0.01
Mayr Melnhof Karton AG	3,189	210	0.00
Oesterreichische Post AG	20,761	561	0.01
Palfinger AG	9,349	259	0.00
Porr AG	10,770	412	0.01
RHI Magnesita NV	12,201	340	0.01

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
Austria — 0.33% (continued)			
UNIQA Insurance Group AG	71,250	1,085	0.02
Vienna Insurance Group AG Wiener Versicherung Gruppe	23,503	1,317	0.03
voestalpine AG	64,623	2,273	0.04
Wienerberger AG	67,348	1,318	0.03
		16,896	0.33
Bahamas — 0.02%			
OneSpaWorld Holdings Ltd.	58,780	1,243	0.02
Belgium — 0.49%			
Ackermans & van Haaren NV	12,801	3,164	0.06
Aedifica SA*	50,573	3,069	0.06
Azelis Group NV	151,919	1,257	0.02
Barco NV	38,059	275	0.01
Bekaert SA	19,358	649	0.01
CMB Tech NV	79,137	855	0.02
Cofinimmo SA*	4,619	328	0.01
Colruyt Group NV	19,417	607	0.01
Deme Group NV	4,326	658	0.01
Fagron	41,821	870	0.02
Gimv NV	14,278	569	0.01
KBC Ancora	23,459	1,660	0.03
Kinepolis Group NV	6,370	198	0.00
Lakefront Biotherapeutics NV	18,020	414	0.01
Melexis NV	12,667	853	0.02
Montea NV*	11,483	660	0.01
Proximus SADP	97,349	496	0.01
Recticel SA	21,181	202	0.00
Retail Estates NV*	7,948	475	0.01
Solvay SA	47,479	1,081	0.02
Tessenderlo Group SA	14,564	245	0.01
Umicore SA	142,880	2,484	0.05
Vastned NV*	6,387	164	0.00
VGP NV	9,163	672	0.01

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	Holdings	Market Value £'000	% of Total Net Assets
Belgium — 0.49% (continued)			
Warehouses De Pauw CVA*	122,644	2,336	0.05
X-Fab Silicon Foundries SE	39,044	270	0.01
Xior Student Housing NV*	24,473	559	0.01
		25,070	0.49
Bermuda — 0.45%			
Assured Guaranty Ltd.	26,764	1,624	0.03
Axis Capital Holdings Ltd.	46,445	3,825	0.08
Brookfield Business Corp.	44,164	980	0.02
BW Energy Ltd.	39,771	158	0.00
Conduit Holdings Ltd.	80,375	380	0.01
Essent Group Ltd.	52,241	2,565	0.05
Hamilton Insurance Group Ltd.	26,769	691	0.02
Hiscox Ltd.	196,608	3,668	0.07
RenaissanceRe Holdings Ltd.	26,547	6,486	0.13
Seadrill Ltd.	39,017	1,140	0.02
SiriusPoint Ltd.	60,765	1,103	0.02
		22,620	0.45
Canada — 3.97%			
5N Plus, Inc.	55,573	1,225	0.02
Abaxx Technologies, Inc.	19,938	318	0.01
AbraSilver Resource Corp.	87,226	654	0.01
ADENTRA, Inc.	13,784	280	0.01
Advantage Energy Ltd.	105,299	574	0.01
Aecon Group, Inc.	51,316	1,218	0.02
Air Canada	88,504	1,153	0.02
Algonquin Power & Utilities Corp.	447,226	2,017	0.04
Allied Gold Corp.	66,304	1,168	0.02
Allied Properties Real Estate Investment Trust*	59,104	316	0.01
Almonty Industries, Inc.	126,799	1,540	0.03
Altius Minerals Corp.	21,515	722	0.01
Altus Group Ltd.	26,456	629	0.01
Americas Gold & Silver Corp.	171,278	596	0.01

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
Canada — 3.97% (continued)			
Andean Precious Metals Corp.	16,349	50	0.00
Aris Mining Corp.	110,089	1,236	0.02
Aritzia, Inc.	52,115	4,259	0.08
Atco Ltd.	47,115	1,868	0.04
Athabasca Oil Corp.	290,145	1,568	0.03
ATS Corp.	51,102	1,064	0.02
Aurinia Pharmaceuticals, Inc.	64,080	814	0.02
Avino Silver & Gold Mines Ltd.	92,601	434	0.01
Aya Gold & Silver, Inc.	78,706	1,119	0.02
B2Gold Corp.	759,066	2,175	0.04
Badger Infrastructure Solutions Ltd.	20,466	1,014	0.02
Ballard Power Systems, Inc.	168,703	475	0.01
Bausch Health Cos., Inc.	151,760	556	0.01
Baytex Energy Corp.	418,936	1,263	0.03
Birchcliff Energy Ltd.	169,636	571	0.01
Bird Construction, Inc.	33,522	1,130	0.02
BlackBerry Ltd.	339,426	3,205	0.06
Boardwalk Real Estate Investment Trust*	15,784	550	0.01
Boralex, Inc.	51,168	1,006	0.02
Boyd Group, Inc.	17,006	1,218	0.02
Brookfield Wealth Solutions Ltd.	14,528	463	0.01
BRP, Inc.	22,013	1,037	0.02
BSR Real Estate Investment Trust*	14,109	126	0.00
BTQ Technologies Corp.	47,299	199	0.00
Canaccord Genuity Group, Inc.	47,022	350	0.01
Canada Goose Holdings, Inc.	21,419	154	0.00
Canadian Apartment Properties REIT*	47,748	897	0.02
Canfor Corp.	38,926	283	0.01
Capital Power Corp.	94,959	3,732	0.07
Capstone Copper Corp.	522,703	3,586	0.07
Cardinal Energy Ltd.	82,128	474	0.01
Cargojet, Inc.	5,172	229	0.00
Cascades, Inc.	46,281	291	0.01
Centerra Gold, Inc.	121,106	1,481	0.03
CES Energy Solutions Corp.	128,592	1,140	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Canada — 3.97% (continued)			
Choice Properties Real Estate Investment Trust*	102,467	900	0.02
Cogeco Communications, Inc.	9,148	313	0.01
Colliers International Group, Inc.	25,369	1,776	0.04
Crombie Real Estate Investment Trust*	33,442	314	0.01
Cronos Group, Inc.	147,061	315	0.01
CT Real Estate Investment Trust*	28,691	279	0.01
Defi Technologies, Inc.	300,722	120	0.00
Definity Financial Corp.	58,648	2,348	0.05
Denison Mines Corp.	561,198	1,317	0.03
Discovery Silver Corp.	390,215	1,812	0.04
DPM Metals, Inc.	133,534	3,261	0.06
Dream Industrial Real Estate Investment Trust*	81,835	615	0.01
DREAM Unlimited Corp.	10,834	113	0.00
Eldorado Gold Corp.	134,899	3,180	0.06
Endeavour Silver Corp.	184,061	1,135	0.02
Enerflex Ltd.	74,145	1,390	0.03
Enghouse Systems Ltd.	27,299	231	0.01
EQB, Inc.	15,779	1,102	0.02
ERO Copper Corp.	59,264	1,156	0.02
Evertz Technologies Ltd.	17,863	155	0.00
Exchange Income Corp.	16,413	1,138	0.02
Extendicare, Inc.	48,087	902	0.02
Fiera Capital Corp.	39,818	109	0.00
Finning International, Inc.	79,187	4,032	0.08
First Capital Real Estate Investment Trust*	58,636	721	0.01
First Majestic Silver Corp.	298,934	3,767	0.07
Fortuna Mining Corp.	192,186	1,206	0.02
Freehold Royalties Ltd.	78,451	672	0.01
G Mining Ventures Corp.	96,222	2,123	0.04
G2 Goldfields, Inc.	98,339	492	0.01
Gibson Energy, Inc.	98,837	1,536	0.03
GoGold Resources, Inc.	275,885	467	0.01
Granite Real Estate Investment Trust*	18,014	920	0.02
Groupe Dynamite, Inc.	11,744	347	0.01
H&R Real Estate Investment Trust*	74,553	438	0.01

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
Canada — 3.97% (continued)			
Hammond Power Solutions, Inc.	5,268	947	0.02
Headwater Exploration, Inc.	135,292	861	0.02
Highlander Silver Corp.	58,557	208	0.00
Hudbay Minerals, Inc.	258,093	4,602	0.09
i-80 Gold Corp.	476,935	517	0.01
IAMGOLD Corp.	354,679	4,289	0.08
IMAX Corp.	29,534	904	0.02
Imperial Metals Corp.	54,348	179	0.00
International Petroleum Corp.	44,546	732	0.01
InterRent Real Estate Investment Trust*	39,890	275	0.01
Jamieson Wellness, Inc.	22,653	505	0.01
K92 Mining, Inc.	146,109	1,738	0.03
Kelt Exploration Ltd.	106,375	492	0.01
Killam Apartment Real Estate Investment Trust*	35,439	351	0.01
Kinaxis, Inc.	17,221	1,409	0.03
Labrador Iron Ore Royalty Corp.	38,365	575	0.01
Lassonde Industries, Inc.	2,155	244	0.01
Laurentian Bank of Canada	28,471	614	0.01
Leon's Furniture Ltd.	16,397	208	0.00
Lightspeed Commerce, Inc.	81,998	636	0.01
Linamar Corp.	24,020	1,266	0.03
Lionsgate Studios Corp.	127,598	1,510	0.03
Lithium Americas Corp.	196,045	558	0.01
LunR Royalties Corp.	37,985	386	0.01
Mainstreet Equity Corp.	2,877	260	0.01
Major Drilling Group International, Inc.	53,345	422	0.01
Maple Leaf Foods, Inc.	46,895	774	0.02
McEwen, Inc.	31,358	425	0.01
MDA Space Ltd.	86,851	2,491	0.05
Meren Energy, Inc.	247,223	255	0.01
Methanex Corp.	41,721	1,537	0.03
Montage Gold Corp.	155,135	1,311	0.03
Morguard Corp.	5,402	349	0.01
MTY Food Group, Inc.	11,935	240	0.01
Mullen Group Ltd.	53,533	611	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Canada — 3.97% (continued)			
New Pacific Metals Corp.	54,496	166	0.00
NexGen Energy Ltd.	379,312	2,779	0.06
NFI Group, Inc.	55,225	715	0.01
NGEx Minerals Ltd.	84,344	1,090	0.02
North West Co., Inc.	27,082	718	0.01
Northern Dynasty Minerals Ltd.	352,746	528	0.01
Northland Power, Inc.	159,848	1,861	0.04
Novagold Resources, Inc.	243,332	1,103	0.02
OceanaGold Corp.	137,670	2,620	0.05
Onex Corp.	35,362	1,951	0.04
Open Text Corp.	156,435	2,616	0.05
OR Royalties, Inc.	113,018	2,732	0.05
Orezone Gold Corp.	268,722	331	0.01
Orla Mining Ltd.	184,728	1,360	0.03
Osisko Metals, Inc.	278,085	256	0.01
Paramount Resources Ltd.	44,782	651	0.01
Parex Resources, Inc.	59,805	694	0.01
Pason Systems, Inc.	44,463	287	0.01
Pet Valu Holdings Ltd.	36,812	354	0.01
Peyto Exploration & Development Corp.	122,027	1,552	0.03
PrairieSky Royalty Ltd.	154,117	2,598	0.05
Precision Drilling Corp.	8,345	484	0.01
Premium Brands Holdings Corp.	29,951	1,379	0.03
Primaris Real Estate Investment Trust*	32,796	379	0.01
Propel Holdings, Inc.	19,662	259	0.01
Quebecor, Inc.	92,150	3,319	0.07
Richelieu Hardware Ltd.	30,494	660	0.01
Rio2 Ltd.	455,128	624	0.01
RioCan Real Estate Investment Trust*	86,456	1,051	0.02
Rockpoint Gas Storage, Inc.	47,341	736	0.01
Rogers Sugar, Inc.	61,022	221	0.00
Russel Metals, Inc.	32,247	1,016	0.02
Savaria Corp.	37,669	581	0.01
Seabridge Gold, Inc.	51,603	984	0.02
Secure Waste Infrastructure Corp.	111,148	1,314	0.03

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Canada — 3.97% (continued)			
Sienna Senior Living, Inc.	85,222	998	0.02
Silvercorp Metals, Inc.	136,556	1,113	0.02
Skeena Resources Ltd.	45,599	926	0.02
Slate Grocery REIT*	16,941	157	0.00
SmartCentres Real Estate Investment Trust*	42,247	687	0.01
Snowline Gold Corp.	108,792	736	0.01
Solaris Resources, Inc.	61,272	389	0.01
South Bow Corp.	125,438	3,393	0.07
Southern Cross Gold Consolidated Ltd.	137,539	645	0.01
Spartan Delta Corp.	103,365	620	0.01
Spin Master Corp.	23,325	248	0.01
Sprott, Inc.	12,855	1,091	0.02
Stella-Jones, Inc.	30,168	1,277	0.03
StorageVault Canada, Inc.	142,206	357	0.01
Strathcona Resources Ltd.	33,678	684	0.01
Superior Plus Corp.	141,007	586	0.01
Talon Metals Corp.	57,971	173	0.00
Tamarack Valley Energy Ltd.	293,871	1,910	0.04
Tenaz Energy Corp.	15,397	378	0.01
TerraVest Industries, Inc.	9,185	553	0.01
Tilray Brands, Inc.	75,290	263	0.01
TMC the metals Co., Inc.	134,126	431	0.01
Topaz Energy Corp.	70,111	1,098	0.02
Torex Gold Resources, Inc.	57,964	1,752	0.03
TransAlta Corp.	171,616	1,768	0.04
Trekor Metals Ltd.	221,764	1,064	0.02
Trican Well Service Ltd.	118,762	420	0.01
Trilogy Metals, Inc.	74,380	200	0.00
Triple Flag Precious Metals Corp.	42,336	964	0.02
Trisura Group Ltd.	27,610	646	0.01
Uranium Energy Corp.	299,026	2,457	0.05
Vermilion Energy, Inc.	95,356	662	0.01
Versamet Royalties Corp.	21,858	202	0.00
Vital Infrastructure Property Trust*	88,074	261	0.01
Vizsla Silver Corp.	214,332	525	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Canada — 3.97% (continued)			
Well Health Technologies Corp.	122,777	273	0.01
Wesdome Gold Mines Ltd.	93,646	1,211	0.02
West Fraser Timber Co. Ltd.	32,379	1,655	0.03
Westshore Terminals Investment Corp.	22,365	439	0.01
Winpak Ltd.	15,451	355	0.01
Xenon Pharmaceuticals, Inc.	48,158	2,191	0.04
		201,537	3.97
Cayman Islands — 0.01%			
Accelerant Holdings	40,223	384	0.01
Theravance Biopharma, Inc.	21,942	283	0.00
		667	0.01
China — 0.01%			
HBM Holdings Ltd.	357,000	360	0.01
Laekna, Inc.	158,500	103	0.00
		463	0.01
Czech Republic — 0.00%			
WAG Payment Solutions PLC	100,878	102	0.00
Denmark — 0.60%			
AL Sydbank	42,867	2,853	0.06
ALK-Abello AS	79,902	2,287	0.04
Alm Brand AS	439,523	824	0.02
Ambu AS	111,135	782	0.02
Bavarian Nordic AS	45,517	960	0.02
Better Collective AS	20,546	190	0.00
Cadeler AS	142,978	599	0.01
Chemometec AS	9,718	408	0.01
D/S Norden AS	13,094	429	0.01
Dfds AS	19,367	253	0.00

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
Denmark — 0.60% (continued)			
FLSmidth & Co. AS	25,011	1,377	0.03
GN Store Nord AS	82,411	830	0.02
Gubra AS	4,726	177	0.00
H Lundbeck AS 'B' Shares	169,048	833	0.02
INVISIO AB	21,075	334	0.01
ISS AS	77,877	2,424	0.05
Jyske Bank AS	24,764	2,703	0.05
Matas AS	23,877	244	0.00
Netcompany Group AS	24,449	852	0.02
NKT AS	32,678	3,719	0.07
NTG Nordic Transport Group AS	5,548	124	0.00
Per Aarsleff Holding AS	10,578	907	0.02
Ringkjoebing Landbobank AS	14,627	2,631	0.05
Royal Unibrew AS	30,589	1,528	0.03
Scandinavian Tobacco Group AS	33,369	258	0.00
Schouw & Co. AS	7,743	524	0.01
Zealand Pharma AS	39,146	1,324	0.03
		30,374	0.60
Faroe Islands — 0.02%			
Bakkafrost P	30,971	946	0.02
Finland — 0.32%			
Bittium OYJ	16,891	457	0.01
Finnair OYJ	70,742	323	0.01
Harvia OYJ	9,560	341	0.01
Hiab OYJ	22,480	1,076	0.02
Huhtamaki OYJ	59,418	1,343	0.03
Kalmar OYJ	24,422	808	0.02
Kemira OYJ	63,479	902	0.02
Kempower OYJ	10,969	116	0.00
Konecranes OYJ	114,972	2,669	0.05
Lumo Kodit OYJ	92,531	589	0.01
Mandatum OYJ	257,738	1,219	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Finland — 0.32% (continued)			
Metsa Board OYJ	112,617	265	0.01
Nokian Renkaat OYJ	70,638	733	0.01
Outokumpu OYJ	247,000	1,075	0.02
Puuhilo OYJ	51,028	786	0.02
QT Group OYJ	12,645	255	0.01
Revenio Group OYJ	10,510	111	0.00
Tieto OYJ	66,736	1,065	0.02
Tokmanni Group Corp.	36,864	227	0.00
Valmet OYJ	84,192	1,537	0.03
YIT OYJ	90,769	206	0.00
		16,103	0.32
France — 1.22%			
2CRSI SACA	5,627	148	0.00
Air France-KLM	70,541	821	0.02
Altarea SCA*	3,511	299	0.01
Alten SA	17,849	828	0.02
Antin Infrastructure Partners SA	16,383	126	0.00
ARGAN SA*	6,968	363	0.01
Arkema SA	34,584	1,635	0.03
Assystem SA	4,337	151	0.00
Aubay	5,120	245	0.01
Beneteau SACA	17,820	100	0.00
Canal & SA	413,237	1,022	0.02
Carmila SA*	39,578	573	0.01
Cie des Alpes	13,712	266	0.01
Clariane SE	73,748	262	0.01
Coface SA	63,246	822	0.02
Constellium SE	74,748	1,764	0.03
DBV Technologies SA	99,787	238	0.00
Derichebourg SA	59,280	495	0.01
Edenred SE	136,585	2,677	0.05
Elior Group SA	54,204	92	0.00
Elis SA	91,527	2,168	0.04

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
France — 1.22% (continued)			
Emeis SA	45,431	548	0.01
Equasens	1,709	51	0.00
Eramet SA	5,974	239	0.00
Etablissements Maurel et Prom SA	36,871	248	0.01
Eurazeo SE	23,532	817	0.02
Eutelsat Communications SACA	163,395	328	0.01
Exail Technologies SA	5,993	622	0.01
Exosens SAS	19,952	966	0.02
FDJ UNITED	66,634	1,224	0.02
Fnac Darty SA	8,501	253	0.01
Forvia SE	97,889	731	0.01
Gaztransport Et Technigaz SA	22,955	3,658	0.07
GL Events SACA	4,215	123	0.00
Havas NV	22,313	328	0.01
ICADE*	20,158	332	0.01
ID Logistics Group SACA	1,995	596	0.01
Imerys SA	18,816	347	0.01
Interparfums SA	15,476	340	0.01
Inventiva SACA	50,891	139	0.00
IPSOS SA	20,529	624	0.01
JCDecaux SE	47,297	792	0.02
Kaufman & Broad SA	5,208	109	0.00
LISI SA	13,549	776	0.02
Louis Hachette Group	412,385	632	0.01
Manitou BF SA	5,959	98	0.00
Medincell SA	11,922	294	0.01
Mercialys SA*	57,794	592	0.01
Mersen SA	14,920	530	0.01
Metropole Television SA	10,668	110	0.00
Nanobiotix SA	18,038	506	0.01
Nexans SA	22,574	2,829	0.06
Nexity SA	31,114	213	0.00
Opmobility	31,429	373	0.01
OVH Groupe SA	13,488	164	0.00
Peugeot Invest SA	2,201	106	0.00

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
France — 1.22% (continued)			
Pierre Et Vacances SA	100,707	158	0.00
Planisware SA	16,220	253	0.01
Pluxee NV	55,032	547	0.01
Remy Cointreau SA	15,648	575	0.01
Robertet SA	511	359	0.01
Rubis SCA	43,760	1,167	0.02
SCOR SE	93,781	2,572	0.05
SEB SA	14,140	569	0.01
Seche Environnement SACA	822	57	0.00
Societe BIC SA	7,389	365	0.01
SOITEC	16,251	1,622	0.03
Sopra Steria Group	8,438	1,018	0.02
SPIE SA	92,448	4,014	0.08
Technip Energies NV	83,962	2,404	0.05
Teleperformance SE	24,544	979	0.02
Television Francaise 1 SA	19,341	111	0.00
Tikehau Capital SCA	26,664	381	0.01
Trigano SA	4,979	611	0.01
Ubisoft Entertainment SA	59,100	268	0.01
Valeo SE	126,571	1,393	0.03
Vallourec SACA	111,963	1,985	0.04
Valneva SE	102,910	203	0.00
Vicat SACA	10,272	567	0.01
Virbac SACA	2,393	696	0.01
Viridien	4,820	352	0.01
Vivendi SE	419,359	794	0.02
Voltalia SA	20,092	127	0.00
Vusion	5,330	574	0.01
Wavestone	5,651	192	0.00
Wendel SE	14,788	1,048	0.02
Worldline SA	23,968	216	0.00
		61,910	1.22

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Georgia — 0.04%			
Georgia Capital PLC	16,613	693	0.02
TBC Bank Group PLC	26,346	1,176	0.02
		1,869	0.04
Germany — 1.24%			
2G Energy AG	5,764	350	0.01
AIXTRON SE	68,772	3,148	0.06
Alzchem Group AG	3,930	600	0.01
Atoss Software SE	5,457	317	0.01
Aumovio SE	32,564	992	0.02
Aurubis AG	14,903	2,338	0.05
Auto1 Group SE	83,147	1,656	0.03
Bechtle AG	49,534	1,330	0.03
Bilfinger SE	21,681	1,522	0.03
CANCOM SE	14,689	295	0.01
Carl Zeiss Meditec AG	23,943	551	0.01
Ceconomy AG	86,194	304	0.01
Cewe Stiftung & Co. KGaA	3,336	263	0.00
Dermapharm Holding SE	7,834	322	0.01
Deutsche Pfandbriefbank AG	87,255	247	0.00
Deutz AG	94,403	709	0.01
Douglas AG	15,154	104	0.00
Draegerwerk AG & Co. KGaA	4,755	342	0.01
Duerr AG	31,944	490	0.01
Eckert & Ziegler SE	25,981	347	0.01
Elmos Semiconductor SE	5,445	851	0.02
Energiekontor AG	3,359	113	0.00
Evotec SE	83,024	361	0.01
Fielmann Group AG	15,522	583	0.01
flatexDEGIRO SE	50,133	1,629	0.03
Fraport AG Frankfurt Airport Services Worldwide	22,423	1,420	0.03
Freenet AG	72,825	1,443	0.03
Friedrich Vorwerk Group SE	4,084	246	0.00
FUCHS SE Preference Shares	39,910	1,322	0.03

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Germany — 1.24% (continued)			
Gerresheimer AG	18,712	444	0.01
GFT Technologies SE	12,343	225	0.00
Grenke AG	11,489	119	0.00
HelloFresh SE	85,329	289	0.01
Hornbach Holding AG & Co. KGaA	6,883	466	0.01
HUGO BOSS AG	21,830	706	0.01
Hypoport SE	1,934	142	0.00
Indus Holding AG	10,163	229	0.00
IONOS Group SE	30,743	733	0.01
Jenoptik AG	31,677	1,278	0.02
JOST Werke SE	11,047	496	0.01
Jungheinrich AG	28,266	562	0.01
K&S AG	103,977	1,178	0.02
KION Group AG	43,755	1,452	0.03
Krones AG	8,586	831	0.02
KSB SE & Co. KGaA	437	323	0.01
KWS Saat SE & Co. KGaA	7,393	432	0.01
Lanxess AG	55,560	727	0.01
LEG Immobilien SE	47,537	2,295	0.05
MBB SE	1,063	161	0.00
Mutares SE & Co. KGaA	11,835	288	0.01
Nagarro SE	3,753	242	0.00
Nordex SE	78,971	3,141	0.06
Norma Group SE	16,220	249	0.00
Patrizia SE	17,383	116	0.00
Pfisterer Holding SE	3,942	322	0.01
PNE AG	13,481	126	0.00
ProSiebenSat.1 Media SE	30,954	90	0.00
Puma SE	64,710	1,485	0.03
PVA TePla AG	11,705	445	0.01
RENK Group AG	48,745	1,776	0.03
SAF-Holland SE	25,160	442	0.01
Salzgitter AG	17,778	685	0.01
Schaeffler AG	114,724	822	0.02
Schott Pharma AG & Co. KGaA	20,792	313	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Germany — 1.24% (continued)			
Secunet Security Networks AG	698	101	0.00
Siltronic AG	10,830	771	0.01
Sirius Real Estate Ltd.*	912,884	889	0.02
Sixt SE	7,327	405	0.01
Sixt SE Preference Shares	10,559	499	0.01
SMA Solar Technology AG	10,243	536	0.01
STO SE & Co. KGaA	1,277	101	0.00
Stroeer SE & Co. KGaA	18,897	552	0.01
Suedzucker AG	35,333	320	0.01
SUSS MicroTec SE	11,701	931	0.02
TAG Immobilien AG	121,502	1,498	0.03
TeamViewer SE	100,472	427	0.01
thyssenkrupp AG	301,319	2,707	0.05
Thyssenkrupp Nucera AG & Co. KGaA	22,259	135	0.00
Tkms AG & Co. KGaA	15,135	988	0.02
TUI AG	277,608	1,738	0.03
United Internet AG	44,408	904	0.02
Verbio SE	14,757	374	0.01
Vossloh AG	5,580	301	0.01
Wacker Chemie AG	11,102	863	0.02
Wacker Neuson SE	18,182	293	0.01
Wuestenrot & Wuertembergische AG	2,331	30	0.00
		63,188	1.24
Greece — 0.04%			
Metlen Energy & Metals PLC	60,652	2,189	0.04
Hong Kong — 0.40%			
Bank of East Asia Ltd.	544,000	657	0.01
Bright Smart Securities & Commodities Group Ltd.	542,000	362	0.01
Champion REIT*	1,247,000	248	0.01
Chow Sang Sang Holdings International Ltd.	254,000	238	0.00
CITIC Telecom International Holdings Ltd.	938,000	223	0.00
CK Life Sciences International Holdings, Inc.	1,986,000	109	0.00

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Hong Kong — 0.40% (continued)			
Comba Telecom Systems Holdings Ltd.	806,000	76	0.00
Cowell e Holdings, Inc.	145,000	328	0.01
Crystal International Group Ltd.	356,000	194	0.00
CTF Services Ltd.	617,147	459	0.01
Dah Sing Banking Group Ltd.	253,200	282	0.01
Dah Sing Financial Holdings Ltd.	118,400	430	0.01
Deep Source Holdings Ltd.	3,430,000	169	0.00
DFI Retail Group Holdings Ltd.	201,100	576	0.01
Envision Greenwise Holdings Ltd.	874,000	512	0.01
First Pacific Co. Ltd.	1,334,000	618	0.01
Fortune Real Estate Investment Trust*	957,000	406	0.01
FWD Group Holdings Ltd.	115,500	316	0.01
Great Eagle Holdings Ltd.	146,000	207	0.00
Guotai Junan International Holdings Ltd.	1,591,000	301	0.01
Hang Lung Group Ltd.	481,000	584	0.01
Hang Lung Properties Ltd.	1,026,000	682	0.01
Health & Happiness H&H International Holdings Ltd.	175,000	172	0.00
HKBN Ltd.	179,500	101	0.00
Hutchison Port Holdings Trust	2,774,000	359	0.01
Hysan Development Co. Ltd.	393,000	626	0.01
Impro Precision Industries Ltd.	301,000	234	0.00
Jiaxin International Resources Investment Ltd.	61,600	340	0.01
Johnson Electric Holdings Ltd.	224,000	420	0.01
Kerry Properties Ltd.	355,000	618	0.01
Luk Fook Holdings International Ltd.	175,000	374	0.01
Man Wah Holdings Ltd.	864,400	249	0.01
Melco International Development Ltd.	681,000	206	0.00
Melco Resorts & Entertainment Ltd. ADR	87,800	358	0.01
New World Development Co. Ltd.	819,000	500	0.01
OSL Group Ltd.	363,000	404	0.01
Pacific Basin Shipping Ltd.	2,715,000	707	0.01
PCCW Ltd.	2,165,000	1,112	0.02
Plover Bay Technologies Ltd.	86,000	66	0.00
Realord Group Holdings Ltd.	252,000	251	0.01
SJM Holdings Ltd.	1,764,000	248	0.01

State Street AUT World Small Cap Index Equity Fund
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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Hong Kong — 0.40% (continued)			
Stella International Holdings Ltd.	381,000	455	0.01
SUNeVision Holdings Ltd.	418,000	176	0.00
Time Interconnect Technology Ltd.	405,000	662	0.01
TS Lines Ltd.	161,000	119	0.00
United Energy Group Ltd.	9,854,000	317	0.01
United Laboratories International Holdings Ltd.	668,000	543	0.01
Vitasoy International Holdings Ltd.	438,000	274	0.01
Viva Goods Co. Ltd.	1,688,000	62	0.00
Vobile Group Ltd.	1,148,000	255	0.01
VSTECs Holdings Ltd.	442,000	377	0.01
VTech Holdings Ltd.	98,400	488	0.01
Xinyi Glass Holdings Ltd.	906,000	745	0.01
Yue Yuen Industrial Holdings Ltd.	460,000	543	0.01
		20,338	0.40
Indonesia — 0.00%			
Bumitama Agri Ltd.	225,700	216	0.00
Ireland — 0.43%			
Alkermes PLC	97,584	3,882	0.08
C&C Group PLC	233,723	221	0.00
Cairn Homes PLC	387,181	831	0.02
Cimpress PLC	9,200	684	0.01
Cosmo NV	4,606	290	0.01
DCC PLC	53,204	3,319	0.06
Dole PLC	44,813	471	0.01
Glanbia PLC	123,474	2,567	0.05
Glenveagh Properties PLC	203,099	437	0.01
Grafton Group PLC	106,394	968	0.02
Greencore Group PLC	362,359	729	0.01
Irish Residential Properties REIT PLC*	302,913	308	0.01
Jazz Pharmaceuticals PLC	34,216	6,155	0.12

State Street AUT World Small Cap Index Equity Fund
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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Ireland — 0.43% (continued)			
Perrigo Co. PLC	84,624	644	0.01
Uniphar PLC	149,391	586	0.01
		22,092	0.43
Isle Of Man — 0.01%			
Playtech PLC	164,857	528	0.01
Israel — 1.51%			
Africa Israel Residences Ltd.	4,821	265	0.00
Airport City Ltd.	31,470	431	0.01
Alony Hetz Properties & Investments Ltd.	95,122	821	0.02
Amot Investments Ltd.	144,043	686	0.01
Amram Avraham Construction Co. Ltd.	20,586	215	0.00
Ashtrom Group Ltd.	31,446	516	0.01
Aura Investments Ltd.	103,873	490	0.01
Ayalon Holdings Ltd.	6,666	216	0.00
Azorim-Investment Development & Construction Co. Ltd.	55,378	237	0.00
Bet Shemesh Engines Holdings 1997 Ltd.	5,233	1,113	0.02
Bezeq The Israeli Telecommunication Corp. Ltd.	1,669,767	3,025	0.06
Big Shopping Centers Ltd.	10,309	1,796	0.03
Blue Square Real Estate Ltd.	3,433	289	0.01
Camtek Ltd.	17,386	2,100	0.04
Carasso Motors Ltd.	16,625	142	0.00
Cellcom Israel Ltd.	67,011	531	0.01
Cellebrite DI Ltd.	75,200	808	0.02
Clal Insurance Enterprises Holdings Ltd.	41,704	2,436	0.05
Danel Adir Yeoshua Ltd.	3,073	359	0.01
Danya Cebus Ltd.	7,497	230	0.00
Delek Automotive Systems Ltd.	22,917	94	0.00
Delek Group Ltd.	5,482	1,059	0.02
Delta Galil Ltd.	6,841	287	0.01
Doral Group Renewable Energy Resources Ltd.	50,123	968	0.02
El Al Israel Airlines	219,902	824	0.02
Elco Ltd.	7,291	272	0.00

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Israel — 1.51% (continued)			
Electra Consumer Products 1970 Ltd.	8,942	170	0.00
Electra Ltd.	24,286	701	0.01
Electra Real Estate Ltd.	21,920	252	0.00
Energix-Renewable Energies Ltd.	170,545	1,149	0.02
Equital Ltd.	15,621	419	0.01
Etoro Group Ltd.	26,400	815	0.02
Fattal Holdings 1998 Ltd.	4,596	825	0.02
FIBI Holdings Ltd.	11,081	755	0.01
First International Bank of Israel Ltd.	33,885	1,807	0.04
Formula Systems 1985 Ltd.	5,994	469	0.01
Fox Wizel Ltd.	5,225	382	0.01
G City Ltd.	65,085	187	0.00
Gav-Yam Lands Corp. Ltd.	32,335	300	0.01
Gilat Satellite Networks Ltd.	47,406	475	0.01
Global-e Online Ltd.	68,900	1,866	0.04
Hilan Ltd.	10,523	527	0.01
IBI Investment House Ltd.	2,396	302	0.01
IDI Insurance Co. Ltd.	5,502	324	0.01
Inmode Ltd.	33,000	369	0.01
Inrom Construction Industries Ltd.	58,777	363	0.01
Isracard Ltd.	111,969	326	0.01
Israel Canada TR Ltd.	106,135	480	0.01
Israel Corp. Ltd.	2,365	453	0.01
Isras Holdings Ltd.	2,404	217	0.00
Isras Investment Co. Ltd.	565	122	0.00
Isrotel Ltd.	10,685	377	0.01
Ituran Location & Control Ltd.	10,700	504	0.01
Kornit Digital Ltd.	24,800	303	0.01
Kvutzat Acro Ltd.	20,131	228	0.00
M Yochananof & Sons Ltd.	3,162	269	0.00
Matrix IT Ltd.	30,722	590	0.01
Max Stock Ltd.	71,179	650	0.01
Mega Or Holdings Ltd.	15,098	2,306	0.05
Meitav Investment House Ltd.	24,351	804	0.02
Meliron Ltd.	13,487	1,465	0.03

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Israel — 1.51% (continued)			
Menora Mivtachim Holdings Ltd.	13,233	1,531	0.03
Meshek Energy Renewable Energies Ltd.	204,135	657	0.01
Migdal Insurance & Financial Holdings Ltd.	343,188	1,441	0.03
Mivne Real Estate KD Ltd.	345,745	1,139	0.02
Mivtach Shamir Holdings Ltd.	2,918	320	0.01
Mobileye Global, Inc.	92,391	580	0.01
Monday.com Ltd.	24,900	1,390	0.03
Nayax Ltd.	8,369	416	0.01
Neto Malinda Trading Ltd.	7,545	269	0.00
Next Vision Stabilized Systems Ltd.	44,616	2,719	0.05
Nice Ltd.	35,800	2,459	0.05
Oddity Tech Ltd.	26,800	290	0.01
Oil Refineries Ltd.	1,313,460	529	0.01
One Software Technologies Ltd.	25,738	376	0.01
OY Nofar Energy Ltd.	15,630	843	0.02
Partner Communications Co. Ltd.	91,387	851	0.02
Paz Retail & Energy Ltd.	6,219	1,259	0.02
Plus500 Ltd.	42,667	2,037	0.04
Prashkovsky Investments & Construction Ltd.	4,978	191	0.00
Priortech Ltd.	4,625	366	0.01
Qualitau Ltd.	2,489	291	0.01
Radware Ltd.	23,400	530	0.01
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.	5,781	532	0.01
Reit 1 Ltd.*	117,580	658	0.01
REIT Azorim Hf. Living Ltd.*	1	0	0.00
Retailors Ltd.	11,321	71	0.00
Riskified Ltd.	37,300	142	0.00
RP Optical Lab Ltd.	23,729	203	0.00
Scope Metals Group Ltd.	4,865	349	0.01
Sella Capital Real Estate Ltd.*	131,003	305	0.01
Shapir Engineering & Industry Ltd.	93,995	1,062	0.02
Shikun & Binui Ltd.	214,210	1,036	0.02
Shikun & Binui Soltec Renewable Energy	128,136	132	0.00
Shufersal Ltd.	124,839	1,363	0.03
SolarEdge Technologies, Inc.	36,223	1,591	0.03

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Israel — 1.51% (continued)			
Strauss Group Ltd.	33,674	986	0.02
Summit Real Estate Holdings Ltd.*	22,937	275	0.01
Taboola.com Ltd.	86,264	325	0.01
Tamar Petroleum Ltd.	21,888	138	0.00
Tel Aviv Stock Exchange Ltd.	53,968	1,724	0.03
Turpaz Industries Ltd.	30,411	502	0.01
Wix.com Ltd.	21,000	735	0.01
YD More Investments Ltd.	25,189	283	0.01
YH Dimri Construction & Development Ltd.	5,855	538	0.01
ZIM Integrated Shipping Services Ltd.	75,400	1,481	0.03
		76,676	1.51
Italy — 0.84%			
A2A SpA	1,022,595	2,001	0.04
ACEA SpA	37,987	704	0.01
Amplifon SpA	88,420	716	0.01
Ariston Holding NV	37,657	116	0.00
Arnoldo Mondadori Editore SpA	50,724	89	0.00
Ascopiave SpA	33,783	86	0.00
Avio SpA	23,053	609	0.01
Azimut Holding SpA	70,807	2,159	0.04
Banca Generali SpA	35,615	1,985	0.04
Banca IFIS SpA	17,949	198	0.00
Banco di Desio e della Brianza SpA	14,851	171	0.00
Brembo NV	94,588	834	0.02
Brunello Cucinelli SpA	21,173	1,501	0.03
Carel Industries SpA	26,580	716	0.01
Cembre SpA	3,432	269	0.01
Cementir Holding NV	27,197	344	0.01
Credito Emiliano SpA	43,264	632	0.01
Danieli & C Officine Meccaniche SpA	5,894	339	0.01
Danieli & C Officine Meccaniche SpA Preference Shares	22,497	896	0.02
De' Longhi SpA	39,469	1,250	0.03
DiaSorin SpA	12,720	761	0.02

State Street AUT World Small Cap Index Equity Fund

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Italy — 0.84% (continued)			
El.En. SpA	27,092	400	0.01
Enav SpA	173,818	782	0.02
ERG SpA	31,708	658	0.01
Ferretti SpA	84,557	219	0.01
Fila SpA	15,770	126	0.00
Fincantieri SpA	73,433	629	0.01
GVS SpA	30,327	112	0.00
Hera SpA	549,688	1,735	0.03
Industrie De Nora SpA	11,111	64	0.00
Intercos SpA	28,248	312	0.01
Interpump Group SpA	47,408	1,395	0.03
Iren SpA	385,422	817	0.02
Italmobiliare SpA	8,087	197	0.00
Iveco Group NV	118,316	1,417	0.03
Juventus Football Club SpA	90,663	162	0.00
Lottomatica Group SpA	144,057	3,054	0.06
LU-VE SpA	5,056	289	0.01
Maire SpA	93,420	1,160	0.02
MARR SpA	14,938	85	0.00
MFE-MediaForEurope NV 'A' Shares	127,299	308	0.01
MFE-MediaForEurope NV 'B' Shares	71,645	209	0.00
NewPrinces SpA	8,828	118	0.00
Nexi SpA	350,856	1,069	0.02
OVS SpA	102,822	537	0.01
Pharmanutra SpA	1,613	123	0.00
Piaggio & C SpA	79,290	110	0.00
Pirelli & C SpA	269,725	1,540	0.03
RAI Way SpA	53,210	233	0.01
Reply SpA	13,061	1,030	0.02
Safilo Group SpA	93,118	136	0.00
Saipem SpA	812,068	3,085	0.06
Salvatore Ferragamo SpA	34,403	327	0.01
Sanlorenzo SpA	8,049	251	0.01
Sesa SpA	4,478	347	0.01
SOL SpA	20,534	1,034	0.02

State Street AUT World Small Cap Index Equity Fund
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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Italy — 0.84% (continued)			
Tamburi Investment Partners SpA	49,092	373	0.01
Technogym SpA	67,777	891	0.02
Webuild SpA	255,073	499	0.01
WiiT SpA	5,030	150	0.00
Zignago Vetro SpA	9,788	60	0.00
		42,419	0.84
Japan — 12.05%			
& ST HD Co. Ltd.	18,400	297	0.01
77 Bank Ltd.	111,900	1,725	0.03
ABC-Mart, Inc.	57,800	753	0.01
Acom Co. Ltd.	247,100	522	0.01
Activia Properties, Inc.*	1,155	737	0.01
ADEKA Corp.	47,100	919	0.02
Advance Residence Investment Corp.*	1,751	1,225	0.02
AEON Financial Service Co. Ltd.	60,000	409	0.01
Aeon Hokkaido Corp.	34,200	133	0.00
AEON REIT Investment Corp.*	1,002	573	0.01
Ai Holdings Corp.	20,600	257	0.00
Aica Kogyo Co. Ltd.	34,500	593	0.01
Aichi Corp.	9,500	60	0.00
Aichi Financial Group, Inc.	107,000	689	0.01
Aichi Steel Corp.	21,300	297	0.01
Ain Holdings, Inc.	18,000	463	0.01
Air Water, Inc.	105,900	1,363	0.03
Aisan Industry Co. Ltd.	13,800	122	0.00
Alfresa Holdings Corp.	94,500	957	0.02
Alps Alpine Co. Ltd.	96,800	920	0.02
ALSOK Co. Ltd.	188,600	938	0.02
Amada Co. Ltd.	189,000	2,593	0.05
Amano Corp.	32,400	549	0.01
Anritsu Corp.	78,500	1,604	0.03
Anycolor, Inc.	20,900	218	0.00
AOKI Holdings, Inc.	15,300	117	0.00

State Street AUT World Small Cap Index Equity Fund
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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Aoyama Trading Co. Ltd.	87,500	280	0.01
Aozora Bank Ltd.	60,800	768	0.02
Appier Group, Inc.	50,000	188	0.00
Arata Corp.	11,600	135	0.00
ARCLANDS Corp.	32,400	290	0.01
Arcs Co. Ltd.	21,600	341	0.01
ARE Holdings, Inc.	47,700	648	0.01
Argo Graphics, Inc.	39,500	222	0.00
Ariake Japan Co. Ltd.	11,600	271	0.01
Artience Co. Ltd.	19,200	385	0.01
As One Corp.	35,300	372	0.01
Asahi Intecc Co. Ltd.	129,200	2,285	0.04
Asahi Yukizai Corp.	8,200	274	0.01
ASKUL Corp.	11,800	65	0.00
Astroscale Holdings, Inc.	52,100	285	0.01
Atom Corp.	79,100	137	0.00
Autobacs Seven Co. Ltd.	37,900	257	0.00
Awa Bank Ltd.	19,100	643	0.01
Axial Retailing, Inc.	44,200	229	0.00
Azbil Corp.	258,400	2,066	0.04
AZ-COM MARUWA Holdings, Inc.	29,400	109	0.00
Bank of Iwate Ltd.	34,900	333	0.01
Bank of Nagoya Ltd.	20,200	559	0.01
BayCurrent, Inc.	84,600	2,377	0.05
Belc Co. Ltd.	7,200	218	0.00
Bell System24 Holdings, Inc.	16,000	101	0.00
Bic Camera, Inc.	61,300	471	0.01
BIPROGY, Inc.	45,400	903	0.02
Blue Zones Holdings Co. Ltd.	67,400	549	0.01
BML, Inc.	13,300	223	0.00
Brother Industries Ltd.	140,800	2,403	0.05
Bunka Shutter Co. Ltd.	31,000	277	0.01
BuySell Technologies Co. Ltd.	18,100	277	0.01
C Uyemura & Co. Ltd.	6,100	778	0.02
Calbee, Inc.	46,300	636	0.01

State Street AUT World Small Cap Index Equity Fund
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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Canon Marketing Japan, Inc.	47,600	762	0.01
Casio Computer Co. Ltd.	119,500	1,067	0.02
CCI Group, Inc.	122,400	581	0.01
Central Automotive Products Ltd.	25,200	237	0.00
Central Glass Co. Ltd.	14,900	306	0.01
Chiyoda Corp.	86,000	268	0.01
Chudenko Corp.	15,100	380	0.01
Chugin Financial Group, Inc.	93,100	1,333	0.03
Chugoku Electric Power Co., Inc.	204,900	847	0.02
Chugoku Marine Paints Ltd.	23,100	356	0.01
Citizen Watch Co. Ltd.	120,300	1,354	0.03
CKD Corp.	31,700	1,100	0.02
Coca-Cola Bottlers Japan Holdings, Inc.	56,300	1,124	0.02
Colowide Co. Ltd.	50,700	435	0.01
Comforia Residential REIT, Inc.*	1,211	582	0.01
COMSYS Holdings Corp.	69,100	1,752	0.03
Cosmo Energy Holdings Co. Ltd.	68,700	1,210	0.02
Cosmos Pharmaceutical Corp.	24,200	697	0.01
Cover Corp.	19,200	122	0.00
CRE Logistics REIT, Inc.*	394	257	0.00
Create Restaurants Holdings, Inc.	102,900	352	0.01
Create SD Holdings Co. Ltd.	17,900	271	0.01
Credit Saison Co. Ltd.	75,000	1,537	0.03
CyberAgent, Inc.	260,900	1,654	0.03
Cybozu, Inc.	11,000	116	0.00
Daicel Corp.	126,200	805	0.02
Dai-Dan Co. Ltd.	53,500	714	0.01
Daido Steel Co. Ltd.	84,400	1,082	0.02
Daiei Kankyo Co. Ltd.	26,300	463	0.01
Daihen Corp.	10,900	914	0.02
Daiichikosho Co. Ltd.	41,500	331	0.01
Daio Paper Corp.	54,600	234	0.00
Daiseki Co. Ltd.	20,500	375	0.01
Daishi Hokuetsu Financial Group, Inc.	130,900	1,296	0.03
Daiwa House REIT Investment Corp.*	2,661	1,492	0.03

State Street AUT World Small Cap Index Equity Fund

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Daiwa Industries Ltd.	12,900	98	0.00
Daiwa Office Investment Corp.*	362	551	0.01
Daiwa Securities Living Investments Corp.*	1,220	565	0.01
Daiwabo Holdings Co. Ltd.	45,000	722	0.01
DCM Holdings Co. Ltd.	52,000	369	0.01
DeNA Co. Ltd.	29,300	334	0.01
Denka Co. Ltd.	51,200	1,033	0.02
Dentsu Group, Inc.	120,900	1,741	0.03
Dentsu Soken, Inc.	42,800	427	0.01
Dexerials Corp.	94,900	1,876	0.04
DIC Corp.	48,200	1,078	0.02
Digital Garage, Inc.	8,800	78	0.00
Dip Corp.	13,900	121	0.00
DMG Mori Co. Ltd.	85,100	1,376	0.03
Doshisha Co. Ltd.	15,000	198	0.00
Doutor Nichires Holdings Co. Ltd.	18,100	229	0.00
Dowa Holdings Co. Ltd.	31,600	1,271	0.02
DTS Corp.	72,200	336	0.01
Duskin Co. Ltd.	26,100	529	0.01
DyDo Group Holdings, Inc.	9,200	114	0.00
Eagle Industry Co. Ltd.	8,600	114	0.00
Earth Corp.	6,000	131	0.00
EDION Corp.	49,500	519	0.01
Eiken Chemical Co. Ltd.	19,200	228	0.00
Eizo Corp.	21,800	252	0.00
Elecom Co. Ltd.	29,500	246	0.00
Electric Power Development Co. Ltd.	90,500	1,541	0.03
Enplas Corp.	3,400	200	0.00
ES-Con Japan Ltd.	30,400	153	0.00
Exedy Corp.	17,300	467	0.01
EXEO Group, Inc.	115,000	1,477	0.03
Ezaki Glico Co. Ltd.	27,900	694	0.01
FCC Co. Ltd.	21,900	345	0.01
Ferrotec Corp.	26,500	1,174	0.02
Financial Partners Group Co. Ltd.	35,900	258	0.00

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
First Bank of Toyama Ltd.	30,000	354	0.01
Food & Life Cos. Ltd.	133,600	3,032	0.06
FP Corp.	27,500	332	0.01
Freee KK	28,700	266	0.01
Frontier Real Estate Investment Corp.*	1,497	560	0.01
Fuji Co. Ltd.	14,400	133	0.00
Fuji Corp.	44,500	1,737	0.03
Fuji Kyuko Co. Ltd.	10,200	121	0.00
Fuji Media Holdings, Inc.	19,100	341	0.01
Fuji Oil Co. Ltd.	24,000	442	0.01
Fuji Seal International, Inc.	22,500	296	0.01
Fujimi, Inc.	34,500	733	0.01
Fujita Kanko, Inc.	27,700	245	0.00
Fukuda Denshi Co. Ltd.	8,100	424	0.01
Fukuoka Financial Group, Inc.	100,300	3,189	0.06
Fukuoka REIT Corp.*	414	332	0.01
Fukuyama Transporting Co. Ltd.	11,100	286	0.01
Funai Soken Holdings, Inc.	42,500	211	0.00
Furukawa Co. Ltd.	14,600	240	0.00
Furuno Electric Co. Ltd.	13,600	360	0.01
Furuya Metal Co. Ltd.	8,300	313	0.01
Fuso Chemical Co. Ltd.	34,100	713	0.01
Future Corp.	17,900	128	0.00
Fuyo General Lease Co. Ltd.	31,500	618	0.01
Galilei Co. Ltd.	15,400	236	0.00
GENDA, Inc.	44,900	125	0.00
Genky DrugStores Co. Ltd.	7,800	122	0.00
Global One Real Estate Investment Corp.*	638	324	0.01
Glory Ltd.	28,400	516	0.01
GLP J-Reit*	2,766	1,768	0.03
GMO Financial Holdings, Inc.	12,400	57	0.00
GMO internet group, Inc.	37,500	583	0.01
GMO Payment Gateway, Inc.	26,200	1,132	0.02
GNI Group Ltd.	36,600	484	0.01
Goldcrest Co. Ltd.	10,300	156	0.00

State Street AUT World Small Cap Index Equity Fund

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Goldwin, Inc.	33,300	337	0.01
GS Yuasa Corp.	49,500	1,488	0.03
GungHo Online Entertainment, Inc.	24,000	245	0.00
Gunma Bank Ltd.	192,300	2,094	0.04
Gunze Ltd.	19,000	342	0.01
H.U. Group Holdings, Inc.	36,700	563	0.01
H2O Retailing Corp.	52,900	703	0.01
Hachijuni Nagano Bank Ltd.	225,100	2,501	0.05
Hakuhodo DY Holdings, Inc.	126,900	677	0.01
Hakuto Co. Ltd.	5,800	123	0.00
Halows Co. Ltd.	3,400	59	0.00
Hamakyorex Co. Ltd.	35,900	303	0.01
Hamamatsu Photonics KK	174,300	2,164	0.04
Hankyu Hanshin REIT, Inc.*	385	249	0.00
Hanwa Co. Ltd.	93,900	740	0.01
Happinet Corp.	20,800	291	0.01
Harmonic Drive Systems, Inc.	35,300	1,277	0.03
Haseko Corp.	132,600	1,754	0.03
Hazama Ando Corp.	93,700	782	0.02
Heiwa Corp.	35,600	331	0.01
Heiwa Real Estate Co. Ltd.	23,700	266	0.01
Heiwa Real Estate REIT, Inc.*	730	456	0.01
Heiwado Co. Ltd.	18,600	219	0.00
Hiday Hidaka Corp.	9,400	112	0.00
Hioki EE Corp.	5,200	295	0.01
Hirogin Holdings, Inc.	148,600	1,450	0.03
Hirose Electric Co. Ltd.	17,400	2,334	0.05
Hitachi Construction Machinery Co. Ltd.	66,200	1,616	0.03
Hochiki Corp.	14,200	128	0.00
Hokkaido Electric Power Co., Inc.	118,900	513	0.01
Hokuetsu Corp.	69,400	283	0.01
Hokuhoku Financial Group, Inc.	63,100	1,959	0.04
Hokuriku Electric Power Co.	119,200	482	0.01
Horiba Ltd.	20,500	2,611	0.05
Hoshino Resorts REIT, Inc.*	325	363	0.01

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Portfolio Statement (continued)

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	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Hoshizaki Corp.	65,800	1,621	0.03
Hosiden Corp.	25,500	320	0.01
House Foods Group, Inc.	36,800	642	0.01
Hulic Reit, Inc.*	796	575	0.01
Hyakugo Bank Ltd.	129,500	1,191	0.02
Hyakujushi Bank Ltd.	55,100	654	0.01
Ichibanya Co. Ltd.	52,400	214	0.00
Ichigo Office REIT Investment Corp.*	685	297	0.01
Ichigo, Inc.	130,100	266	0.01
IDOM, Inc.	40,400	256	0.00
Iida Group Holdings Co. Ltd.	88,300	897	0.02
Iino Kaiun Kaisha Ltd.	43,200	280	0.01
Imperial Hotel Ltd.	19,800	92	0.00
Inaba Denki Sangyo Co. Ltd.	59,800	757	0.01
Inabata & Co. Ltd.	27,200	491	0.01
Industrial & Infrastructure Fund Investment Corp.*	1,436	948	0.02
Infomart Corp.	130,300	233	0.00
INFRONEER Holdings, Inc.	127,500	1,587	0.03
Integral Corp.	3,600	46	0.00
Internet Initiative Japan, Inc.	66,700	992	0.02
Invincible Investment Corp.*	4,637	1,290	0.03
Ise Chemicals Corp.	11,900	247	0.00
Isetan Mitsukoshi Holdings Ltd.	188,800	3,616	0.07
Ito En Ltd.	33,400	457	0.01
Itochu Enex Co. Ltd.	30,500	283	0.01
Itoham Yonekyu Holdings, Inc.	17,200	376	0.01
Itoki Corp.	24,500	301	0.01
Iwatani Corp.	108,700	960	0.02
Iyogin Holdings, Inc.	142,800	2,090	0.04
Izumi Co. Ltd.	67,600	302	0.01
J Front Retailing Co. Ltd.	147,200	2,477	0.05
JAC Recruitment Co. Ltd.	28,000	111	0.00
Jaccs Co. Ltd.	14,800	243	0.00
JAFCO Group Co. Ltd.	31,100	343	0.01
Japan Airlines Co. Ltd.	84,200	1,116	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Japan Airport Terminal Co. Ltd.	39,300	923	0.02
Japan Aviation Electronics Industry Ltd.	27,600	297	0.01
Japan Display, Inc.	714,300	186	0.00
Japan Elevator Service Holdings Co. Ltd.	82,200	665	0.01
Japan Excellent, Inc.*	724	462	0.01
Japan Hotel REIT Investment Corp.*	3,596	1,327	0.03
Japan Lifeline Co. Ltd.	26,100	157	0.00
Japan Logistics Fund, Inc.*	1,427	630	0.01
Japan Material Co. Ltd.	38,000	453	0.01
Japan Metropolitan Fund Invest*	4,368	2,278	0.04
Japan Petroleum Exploration Co. Ltd.	94,300	703	0.01
Japan Prime Realty Investment Corp.*	2,088	907	0.02
Japan Pulp & Paper Co. Ltd.	56,800	282	0.01
Japan Real Estate Investment Corp.*	3,886	2,094	0.04
Japan Securities Finance Co. Ltd.	43,800	476	0.01
Japan Steel Works Ltd.	39,000	1,392	0.03
Japan Wool Textile Co. Ltd.	30,300	240	0.00
JCU Corp.	11,600	412	0.01
Jeol Ltd.	27,500	952	0.02
JGC Holdings Corp.	134,300	1,563	0.03
JINS Holdings, Inc.	8,300	311	0.01
JMDC, Inc.	12,400	166	0.00
Joyful Honda Co. Ltd.	31,200	329	0.01
JTEKT Corp.	137,100	1,270	0.02
Juroku Financial Group, Inc.	93,500	1,014	0.02
Justsystems Corp.	15,100	257	0.00
JVCKenwood Corp.	81,800	428	0.01
K&O Energy Group, Inc.	10,800	96	0.00
Kadokawa Corp.	46,500	749	0.01
Kaga Electronics Co. Ltd.	18,200	356	0.01
Kagome Co. Ltd.	49,700	610	0.01
Kakaku.com, Inc.	78,600	1,241	0.02
Kaken Pharmaceutical Co. Ltd.	16,100	288	0.01
Kameda Seika Co. Ltd.	17,100	97	0.00
Kamigumi Co. Ltd.	49,700	1,177	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Kanadevia Corp.	96,200	568	0.01
Kanamoto Co. Ltd.	16,200	400	0.01
Kandenko Co. Ltd.	72,100	2,253	0.04
Kaneka Corp.	26,100	692	0.01
Kanematsu Corp.	94,000	901	0.02
Kansai Paint Co. Ltd.	86,800	1,070	0.02
Kasumigaseki Capital Co. Ltd.	12,200	382	0.01
Katitas Co. Ltd.	33,300	512	0.01
Kato Sangyo Co. Ltd.	12,000	333	0.01
KDX Realty Investment Corp.*	2,495	1,798	0.04
Keihan Holdings Co. Ltd.	59,900	887	0.02
Keihanshin Building Co. Ltd.	44,000	222	0.00
Keikyu Corp.	125,600	861	0.02
Keio Corp.	297,000	1,033	0.02
Keisei Electric Railway Co. Ltd.	226,000	1,221	0.02
Keiyo Bank Ltd.	56,200	647	0.01
Kewpie Corp.	61,500	1,250	0.02
KH Neochem Co. Ltd.	19,600	270	0.01
Kinden Corp.	66,900	2,472	0.05
Kintetsu Group Holdings Co. Ltd.	110,100	1,729	0.03
Kissei Pharmaceutical Co. Ltd.	16,100	306	0.01
Kitz Corp.	34,200	401	0.01
Kiyo Bank Ltd.	33,200	685	0.01
Kobayashi Pharmaceutical Co. Ltd.	27,200	690	0.01
Kobe Bussan Co. Ltd.	79,100	972	0.02
Kobe Steel Ltd.	224,900	1,958	0.04
Koei Tecmo Holdings Co. Ltd.	66,800	471	0.01
Kohnan Shoji Co. Ltd.	13,600	266	0.01
Koito Manufacturing Co. Ltd.	113,200	1,343	0.03
Kokusai Electric Corp.	136,900	6,903	0.14
Kokuyo Co. Ltd.	198,900	738	0.01
KOMEDA Holdings Co. Ltd.	25,600	331	0.01
Komeri Co. Ltd.	17,500	289	0.01
Konica Minolta, Inc.	303,600	776	0.02
Konishi Co. Ltd.	33,100	228	0.00

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Konoike Transport Co. Ltd.	19,800	249	0.00
Kose Holdings Corp.	22,800	533	0.01
Koshidaka Holdings Co. Ltd.	23,300	104	0.00
Kotobuki Spirits Co. Ltd.	62,100	719	0.01
Kraftia Corp.	26,600	1,151	0.02
K's Holdings Corp.	60,800	539	0.01
Kumagai Gumi Co. Ltd.	82,400	547	0.01
Kumiai Chemical Industry Co. Ltd.	36,200	121	0.00
Kura Sushi, Inc.	28,100	210	0.00
Kurabo Industries Ltd.	6,500	302	0.01
Kuraray Co. Ltd.	154,600	1,199	0.02
Kureha Corp.	16,000	287	0.01
Kurita Water Industries Ltd.	62,100	2,641	0.05
Kusuri No. Aoki Holdings Co. Ltd.	20,900	351	0.01
KYB Corp.	16,600	298	0.01
Kyoei Steel Ltd.	6,000	49	0.00
Kyokuto Kaihatsu Kogyo Co. Ltd.	21,200	209	0.00
Kyorin Pharmaceutical Co. Ltd.	17,500	94	0.00
Kyoritsu Maintenance Co. Ltd.	48,500	685	0.01
Kyoto Financial Group, Inc.	137,200	2,868	0.06
Kyushu Electric Power Co., Inc.	263,800	2,015	0.04
Kyushu Financial Group, Inc.	199,500	1,333	0.03
Kyushu Railway Co.	71,000	1,155	0.02
LaSalle Logiport REIT*	1,044	709	0.01
Leopalace21 Corp.	115,000	349	0.01
Life Corp.	25,700	315	0.01
Lifenet Insurance Co.	37,600	272	0.01
Lintec Corp.	25,100	827	0.02
Lion Corp.	146,900	1,172	0.02
Lixil Corp.	183,800	1,543	0.03
M&A Capital Partners Co. Ltd.	7,800	124	0.00
M3, Inc.	224,900	1,903	0.04
Mabuchi Motor Co. Ltd.	98,700	721	0.01
Macnica Holdings, Inc.	86,900	1,270	0.02
Maeda Kosen Co. Ltd.	29,000	237	0.00

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Makino Milling Machine Co. Ltd.	14,400	1,018	0.02
Mani, Inc.	43,400	348	0.01
Marui Group Co. Ltd.	100,700	1,342	0.03
Maruichi Steel Tube Ltd.	109,400	954	0.02
Maruwa Co. Ltd.	5,200	1,712	0.03
Maruzen Showa Unyu Co. Ltd.	7,900	270	0.01
Matsuda Sangyo Co. Ltd.	8,200	218	0.00
Matsui Securities Co. Ltd.	69,900	313	0.01
MatsukiyoCocokara & Co.	189,100	2,113	0.04
Matsuyafoods Holdings Co. Ltd.	6,700	149	0.00
Max Co. Ltd.	58,900	466	0.01
Maxell Ltd.	15,000	149	0.00
Mazda Motor Corp.	367,100	1,859	0.04
McDonald's Holdings Co. Japan Ltd.	52,200	1,817	0.04
Mebuki Financial Group, Inc.	484,900	3,184	0.06
MEC Co. Ltd.	10,500	530	0.01
Medipal Holdings Corp.	114,900	1,402	0.03
Megachips Corp.	5,700	279	0.01
Megmilk Snow Brand Co. Ltd.	23,800	403	0.01
Meidensha Corp.	20,700	939	0.02
MEIJI Holdings Co. Ltd.	142,300	2,505	0.05
Meiko Electronics Co. Ltd.	11,500	1,657	0.03
MEITEC Group Holdings, Inc.	41,700	603	0.01
Menicon Co. Ltd.	40,300	311	0.01
Mercari, Inc.	69,800	1,328	0.03
Metaplanet, Inc.	317,400	295	0.01
METAWATER Co. Ltd.	17,500	271	0.01
Micronics Japan Co. Ltd.	17,400	1,344	0.03
Milbon Co. Ltd.	18,300	227	0.00
Mirai Corp.*	1,326	258	0.00
Mirait One Corp.	51,700	927	0.02
MIRARTH Real Estate Investment Corp.*	644	248	0.00
MISUMI Group, Inc.	164,100	3,050	0.06
Mitani Sekisan Co. Ltd.	15,700	112	0.00
Mitsubishi Estate Logistics REIT Investment Corp.*	954	531	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Mitsubishi Gas Chemical Co., Inc.	90,000	2,122	0.04
Mitsubishi Logistics Corp.	144,200	1,036	0.02
Mitsubishi Materials Corp.	75,200	1,507	0.03
Mitsubishi Motors Corp.	399,100	579	0.01
Mitsubishi Pencil Co. Ltd.	24,600	309	0.01
Mitsuboshi Belting Ltd.	13,600	250	0.00
Mitsui Chemicals, Inc.	219,300	2,175	0.04
Mitsui E&S Co. Ltd.	61,500	1,172	0.02
Mitsui Fudosan Accommodations Fund, Inc.*	1,479	839	0.02
Mitsui Fudosan Logistics Park, Inc.*	1,922	964	0.02
Mitsui High-Tec, Inc.	60,100	266	0.01
Mitsui-Soko Holdings Co. Ltd.	33,200	523	0.01
Mitsuuroko Group Holdings Co. Ltd.	12,300	112	0.00
Miura Co. Ltd.	55,300	809	0.02
MIXI, Inc.	23,600	297	0.01
Miyazaki Bank Ltd.	41,000	405	0.01
Mizuho Leasing Co. Ltd.	87,700	513	0.01
Mizuno Corp.	34,100	531	0.01
Mochida Pharmaceutical Co. Ltd.	10,000	148	0.00
Modec, Inc.	29,000	1,252	0.02
Monex Group, Inc.	108,400	315	0.01
Money Forward, Inc.	28,200	574	0.01
Monogatari Corp.	17,200	381	0.01
MonotaRO Co. Ltd.	151,200	1,306	0.03
Mori Hills REIT Investment Corp.*	919	550	0.01
Mori Trust Reit, Inc.*	1,680	581	0.01
Morinaga & Co. Ltd.	35,300	427	0.01
Morinaga Milk Industry Co. Ltd.	164,800	972	0.02
Morita Holdings Corp.	21,600	243	0.00
MOS Food Services, Inc.	16,500	280	0.01
MTG Co. Ltd.	8,500	295	0.01
Muninova Holdings, Inc.	171,500	350	0.01
Musashi Seimitsu Industry Co. Ltd.	26,400	479	0.01
Musashino Bank Ltd.	50,500	590	0.01
Nabtesco Corp.	68,000	1,626	0.03

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Nachi-Fujikoshi Corp.	8,700	240	0.00
Nagase & Co. Ltd.	181,800	985	0.02
Nagawa Co. Ltd.	6,600	153	0.00
Nagoya Railroad Co. Ltd.	115,300	990	0.02
Nakanishi, Inc.	42,200	587	0.01
Namura Shipbuilding Co. Ltd.	32,700	539	0.01
NANKAI Co. Ltd.	62,200	823	0.02
Nanto Bank Ltd.	77,200	633	0.01
Nextage Co. Ltd.	29,200	554	0.01
NGK Corp.	134,000	4,690	0.09
NH Foods Ltd.	51,900	1,438	0.03
NHK Spring Co. Ltd.	105,100	1,897	0.04
Nichias Corp.	98,600	1,811	0.04
Nichicon Corp.	24,900	481	0.01
Nichiha Corp.	2,600	37	0.00
Nichirei Corp.	120,100	1,214	0.02
Nifco, Inc.	45,600	1,026	0.02
Nihon Dengi Co. Ltd.	27,600	299	0.01
Nihon Kohden Corp.	90,300	600	0.01
Nihon M&A Center Holdings, Inc.	190,400	564	0.01
Nihon Parkerizing Co. Ltd.	39,400	311	0.01
Nikkiso Co. Ltd.	21,000	395	0.01
Nikkon Holdings Co. Ltd.	59,100	1,622	0.03
Nikon Corp.	127,800	1,350	0.03
Nippon Corp.	37,000	483	0.01
Nippon Densetsu Kogyo Co. Ltd.	19,200	390	0.01
Nippon Electric Glass Co. Ltd.	41,100	1,251	0.02
Nippon Express Holdings, Inc.	119,300	2,800	0.06
Nippon Gas Co. Ltd.	67,600	903	0.02
Nippon Kayaku Co. Ltd.	74,700	692	0.01
Nippon Light Metal Holdings Co. Ltd.	31,200	395	0.01
Nippon Paper Industries Co. Ltd.	54,200	322	0.01
Nippon Prologis REIT, Inc.*	4,069	1,643	0.03
NIPPON REIT Investment Corp.*	1,190	463	0.01
Nippon Seiki Co. Ltd.	26,300	301	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Nippon Shinyaku Co. Ltd.	30,900	577	0.01
Nippon Shokubai Co. Ltd.	63,700	617	0.01
Nippon Soda Co. Ltd.	28,000	461	0.01
Nippon Television Holdings, Inc.	35,300	459	0.01
Nipro Corp.	93,400	685	0.01
Nishimatsu Construction Co. Ltd.	16,200	400	0.01
Nishimatsuya Chain Co. Ltd.	24,800	225	0.00
Nishi-Nippon Financial Holdings, Inc.	71,900	1,383	0.03
Nishi-Nippon Railroad Co. Ltd.	32,400	439	0.01
Nishio Holdings Co. Ltd.	13,500	246	0.00
Nissan Chemical Corp.	73,900	2,912	0.06
Nissan Shatai Co. Ltd.	50,000	220	0.00
Nisshin Oillio Group Ltd.	41,600	356	0.01
Nisshin Seifun Group, Inc.	128,100	1,184	0.02
Nisshinbo Holdings, Inc.	87,900	1,011	0.02
Nissin Foods Holdings Co. Ltd.	101,800	1,321	0.03
Nissui Corp.	165,800	990	0.02
Niterra Co. Ltd.	90,500	4,505	0.09
Nitta Corp.	11,000	302	0.01
Nittetsu Mining Co. Ltd.	26,600	284	0.01
Nitto Boseki Co. Ltd.	74,500	1,494	0.03
Nitto Kogyo Corp.	14,300	317	0.01
Noevir Holdings Co. Ltd.	5,500	112	0.00
NOF Corp.	121,400	1,491	0.03
Nohmi Bosai Ltd.	15,000	285	0.01
Nojima Corp.	107,100	660	0.01
NOK Corp.	46,900	631	0.01
Nomura Co. Ltd.	51,400	259	0.00
Nomura Micro Science Co. Ltd.	16,600	380	0.01
Nomura Real Estate Holdings, Inc.	333,700	1,448	0.03
Nomura Real Estate Master Fund, Inc.*	2,400	1,695	0.03
Noritake Co. Ltd.	21,000	398	0.01
Noritsu Koki Co. Ltd.	33,100	310	0.01
Noritz Corp.	20,100	214	0.00
North Pacific Bank Ltd.	156,200	809	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
NS Solutions Corp.	38,000	601	0.01
NS United Kaiun Kaisha Ltd.	7,300	218	0.00
NSD Co. Ltd.	40,200	461	0.01
NSK Ltd.	221,500	1,170	0.02
NTN Corp.	291,600	539	0.01
NTT UD REIT Investment Corp.*	899	570	0.01
Nxera Pharma Co. Ltd.	52,100	240	0.00
Obara Group, Inc.	7,400	209	0.00
OBIC Business Consultants Co. Ltd.	19,300	547	0.01
Odakyu Electric Railway Co. Ltd.	193,300	1,500	0.03
Ogaki Kyoritsu Bank Ltd.	21,900	739	0.01
Ohsho Food Service Corp.	22,600	300	0.01
Oita Bank Ltd.	39,300	440	0.01
Oji Holdings Corp.	457,400	1,693	0.03
Okamoto Industries, Inc.	4,200	103	0.00
Okamura Corp.	31,900	339	0.01
Okasan Securities Group, Inc.	81,300	362	0.01
Oki Electric Industry Co. Ltd.	47,300	768	0.02
Okinawa Cellular Telephone Co.	22,300	381	0.01
OKUMA Corp.	26,900	579	0.01
Okumura Corp.	20,100	526	0.01
Omron Corp.	109,000	2,940	0.06
Ono Pharmaceutical Co. Ltd.	227,200	2,524	0.05
Onward Holdings Co. Ltd.	71,400	241	0.00
Open House Group Co. Ltd.	43,600	1,719	0.03
Open Up Group, Inc.	31,600	282	0.01
Optorun Co. Ltd.	21,200	368	0.01
Oracle Corp. Japan	18,900	730	0.01
Organo Corp.	16,600	1,257	0.02
Orient Corp.	52,900	209	0.00
Orix JREIT, Inc.*	3,248	1,473	0.03
Osaka Soda Co. Ltd.	40,600	356	0.01
OSG Corp.	38,800	655	0.01
PAL GROUP Holdings Co. Ltd.	63,900	438	0.01
PALTAC Corp.	16,500	510	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Park24 Co. Ltd.	74,600	699	0.01
Penta-Ocean Construction Co. Ltd.	166,600	1,315	0.03
PeptiDream, Inc.	59,200	293	0.01
Persol Holdings Co. Ltd.	896,900	1,033	0.02
PHC Holdings Corp.	12,900	62	0.00
Pigeon Corp.	70,400	678	0.01
PILLAR Corp.	10,500	525	0.01
Pilot Corp.	48,600	382	0.01
PKSHA Technology, Inc.	8,700	108	0.00
Plus Alpha Consulting Co. Ltd.	11,700	146	0.00
Pola Orbis Holdings, Inc.	54,100	319	0.01
PowerX, Inc.	15,200	133	0.00
Prima Meat Packers Ltd.	9,500	104	0.00
PS Construction Co. Ltd.	14,300	147	0.00
QPS Holdings, Inc.	21,500	195	0.00
Raito Kogyo Co. Ltd.	19,300	365	0.01
Raiznext Corp.	10,500	110	0.00
Rakus Co. Ltd.	88,300	389	0.01
Rakuten Bank Ltd.	53,100	1,277	0.03
Relo Group, Inc.	59,800	555	0.01
Rengo Co. Ltd.	123,300	813	0.02
Resorttrust, Inc.	95,300	772	0.02
Ricoh Co. Ltd.	329,500	2,155	0.04
Ricoh Leasing Co. Ltd.	9,800	279	0.01
Rigaku Holdings Corp.	81,400	946	0.02
Riken Keiki Co. Ltd.	17,400	299	0.01
Rinnai Corp.	61,800	1,023	0.02
Rohm Co. Ltd.	194,600	4,866	0.10
Rohto Pharmaceutical Co. Ltd.	116,200	1,291	0.03
Roland Corp.	10,700	206	0.00
Rorze Corp.	51,700	1,161	0.02
Round One Corp.	102,000	551	0.01
Royal Holdings Co. Ltd.	45,200	257	0.00
RS Technologies Co. Ltd.	8,500	288	0.01
Ryoyo Ryosan Holdings, Inc.	22,300	278	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
S Foods, Inc.	8,200	101	0.00
Saizeriya Co. Ltd.	22,800	575	0.01
Sakai Moving Service Co. Ltd.	9,800	133	0.00
Sakata INX Corp.	26,100	288	0.01
Sakata Seed Corp.	16,700	325	0.01
Sakura Internet, Inc.	18,500	254	0.00
Samty Residential Investment Corp.*	286	128	0.00
San ju San Financial Group, Inc.	53,300	426	0.01
San-A Co. Ltd.	23,300	349	0.01
San-Ai Obbli Co. Ltd.	29,400	286	0.01
SanBio Co. Ltd.	34,200	159	0.00
Sangetsu Corp.	25,100	346	0.01
San-In Godo Bank Ltd.	83,200	881	0.02
Sanken Electric Co. Ltd.	10,300	545	0.01
Sanki Engineering Co. Ltd.	60,600	834	0.02
Sankyo Co. Ltd.	109,500	804	0.02
Sankyu, Inc.	21,300	855	0.02
Sansan, Inc.	47,200	342	0.01
Santec Holdings Corp.	2,800	346	0.01
Santen Pharmaceutical Co. Ltd.	177,800	1,764	0.03
Sanwa Holdings Corp.	111,400	1,962	0.04
Sanyo Chemical Industries Ltd.	9,200	209	0.00
Sanyo Denki Co. Ltd.	16,100	488	0.01
Sapporo Holdings Ltd.	190,500	1,799	0.04
Sawai Group Holdings Co. Ltd.	63,700	499	0.01
SBS Holdings, Inc.	11,900	239	0.00
Sega Sammy Holdings, Inc.	93,600	962	0.02
Seiko Epson Corp.	174,700	2,191	0.04
Seiko Group Corp.	32,600	1,222	0.02
Seikoh Giken Co. Ltd.	2,700	387	0.01
Seino Holdings Co. Ltd.	54,700	669	0.01
Seiren Co. Ltd.	30,300	462	0.01
Sekisui Chemical Co. Ltd.	204,100	2,461	0.05
Sekisui House Reit, Inc.*	2,453	874	0.02
Senko Group Holdings Co. Ltd.	84,100	766	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Senshu Electric Co. Ltd.	8,900	291	0.01
Senshu Ikeda Holdings, Inc.	138,100	628	0.01
Septeni Holdings Co. Ltd.	29,700	62	0.00
Seria Co. Ltd.	25,700	435	0.01
Seven Bank Ltd.	392,400	514	0.01
SG Holdings Co. Ltd.	180,600	1,296	0.03
Sharp Corp.	130,500	396	0.01
Shibaura Machine Co. Ltd.	12,500	261	0.01
Shibaura Mechatronics Corp.	38,200	820	0.02
Shibuya Corp.	6,700	138	0.00
SHIFT, Inc.	113,800	357	0.01
Shiga Bank Ltd.	105,300	1,276	0.03
Shikoku Electric Power Co., Inc.	98,700	675	0.01
Shikoku Kasei Holdings Corp.	36,000	590	0.01
Shimadzu Corp.	138,400	2,650	0.05
Shimamura Co. Ltd.	82,100	1,276	0.03
Shin Nippon Air Technologies Co. Ltd.	14,100	246	0.00
Shinagawa Refra Co. Ltd.	17,600	158	0.00
Shin-Etsu Polymer Co. Ltd.	25,100	280	0.01
Shinmaywa Industries Ltd.	30,200	281	0.01
Shinnihon Corp.	12,100	116	0.00
Ship Healthcare Holdings, Inc.	42,100	424	0.01
Shizuoka Financial Group, Inc.	245,100	3,448	0.07
Shizuoka Gas Co. Ltd.	20,000	116	0.00
SHO-BOND Holdings Co. Ltd.	95,100	553	0.01
Shochiku Co. Ltd.	6,000	294	0.01
Showa Sangyo Co. Ltd.	14,700	232	0.00
Simplex Holdings, Inc.	77,500	338	0.01
Sinfonia Technology Co. Ltd.	14,700	1,087	0.02
Sinko Industries Ltd.	18,900	110	0.00
SKY Perfect JSAT Corp.	60,300	751	0.01
Skylark Holdings Co. Ltd.	137,600	1,795	0.04
SMS Co. Ltd.	39,100	407	0.01
Socionext, Inc.	112,000	1,328	0.03
Sojitz Corp.	127,400	3,062	0.06

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Sony Financial Group, Inc.	3,453,600	2,296	0.05
SOSiLA Logistics REIT, Inc.*	496	262	0.01
Sotetsu Holdings, Inc.	47,500	549	0.01
Square Enix Holdings Co. Ltd.	143,300	1,607	0.03
Stanley Electric Co. Ltd.	41,700	682	0.01
Star Asia Investment Corp.*	1,811	463	0.01
Starts Corp., Inc.	16,800	354	0.01
Sugi Holdings Co. Ltd.	63,900	937	0.02
SUMCO Corp.	218,000	4,087	0.08
Sumitomo Bakelite Co. Ltd.	42,600	1,476	0.03
Sumitomo Chemical Co. Ltd.	904,700	2,160	0.04
Sumitomo Forestry Co. Ltd.	280,300	1,761	0.03
Sumitomo Heavy Industries Ltd.	67,200	1,580	0.03
Sumitomo Osaka Cement Co. Ltd.	17,100	483	0.01
Sumitomo Pharma Co. Ltd.	149,000	1,040	0.02
Sumitomo Rubber Industries Ltd.	107,500	1,042	0.02
Sumitomo Warehouse Co. Ltd.	31,700	551	0.01
Sun Corp.	7,000	279	0.01
Sun Frontier Fudousan Co. Ltd.	10,300	116	0.00
Sundrug Co. Ltd.	41,600	736	0.01
Suruga Bank Ltd.	69,000	780	0.02
Suzuken Co. Ltd.	35,900	825	0.02
SWCC Corp.	16,300	1,019	0.02
Synspective, Inc.	37,400	214	0.00
Sysmex Corp.	282,600	1,933	0.04
Systema Corp.	143,300	264	0.01
T Hasegawa Co. Ltd.	18,100	269	0.01
Tadano Ltd.	49,900	294	0.01
Taihei Dengyo Kaisha Ltd.	24,900	295	0.01
Taiheiyo Cement Corp.	67,700	1,250	0.02
Taikisha Ltd.	25,100	579	0.01
Taiyo Holdings Co. Ltd.	46,900	1,084	0.02
Taiyo Yuden Co. Ltd.	75,000	7,027	0.14
Takamatsu Construction Group Co. Ltd.	13,400	224	0.00
Takara Holdings, Inc.	86,200	899	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Takara Standard Co. Ltd.	22,500	324	0.01
Takasago International Corp.	41,100	214	0.00
Takasago Thermal Engineering Co. Ltd.	56,700	1,339	0.03
Takashimaya Co. Ltd.	131,800	1,536	0.03
Takeuchi Manufacturing Co. Ltd.	19,400	638	0.01
Takuma Co. Ltd.	28,800	485	0.01
Tama Home Co. Ltd.	7,200	102	0.00
Tamron Co. Ltd.	73,400	395	0.01
TBS Holdings, Inc.	21,000	608	0.01
Techno Ryowa Ltd.	4,400	117	0.00
Teijin Ltd.	105,200	795	0.02
Tekscend Photomask Corp.	27,600	556	0.01
THK Co. Ltd.	61,400	2,089	0.04
Timee, Inc.	45,200	320	0.01
TIS, Inc.	117,600	1,734	0.03
TKC Corp.	16,200	257	0.00
Toa Corp.	33,200	320	0.01
Toagosei Co. Ltd.	44,200	358	0.01
Tobu Railway Co. Ltd.	110,700	1,506	0.03
Tocalo Co. Ltd.	35,700	539	0.01
Toda Corp.	131,000	992	0.02
Toei Animation Co. Ltd.	45,700	518	0.01
Toei Co. Ltd.	11,900	320	0.01
Toenec Corp.	27,600	288	0.01
Toho Bank Ltd.	109,100	394	0.01
Toho Gas Co. Ltd.	157,000	887	0.02
Toho Holdings Co. Ltd.	31,400	571	0.01
Tohoku Electric Power Co., Inc.	306,100	1,516	0.03
Tokai Carbon Co. Ltd.	122,700	978	0.02
TOKAI Holdings Corp.	59,800	320	0.01
Tokai Rika Co. Ltd.	34,600	476	0.01
Tokai Tokyo Financial Holdings, Inc.	128,800	452	0.01
Token Corp.	3,100	183	0.00
Tokuyama Corp.	41,600	945	0.02
Tokyo Century Corp.	87,800	1,018	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Tokyo Electron Device Ltd.	13,200	238	0.00
Tokyo Kiraboshi Financial Group, Inc.	140,000	1,171	0.02
Tokyo Metro Co. Ltd.	177,200	1,172	0.02
Tokyo Ohka Kogyo Co. Ltd.	54,000	2,838	0.06
Tokyo Seimitsu Co. Ltd.	24,400	2,284	0.04
Tokyo Steel Manufacturing Co. Ltd.	32,900	258	0.00
Tokyo Tatemono Co. Ltd.	113,100	1,734	0.03
Tokyotokeiba Co. Ltd.	6,100	137	0.00
Tokyu Construction Co. Ltd.	52,500	286	0.01
Tokyu Corp.	277,700	2,165	0.04
Tokyu Fudosan Holdings Corp.	344,500	2,077	0.04
Tokyu REIT, Inc.*	414	356	0.01
TOMONY Holdings, Inc.	113,400	463	0.01
Tomy Co. Ltd.	47,800	708	0.01
Topre Corp.	21,700	267	0.01
Toridoll Holdings Corp.	31,000	555	0.01
Tosei Corp.	35,400	279	0.01
Toshiba TEC Corp.	18,500	244	0.00
Tosoh Corp.	167,500	2,278	0.04
Totech Corp.	16,100	310	0.01
Totetsu Kogyo Co. Ltd.	13,200	259	0.01
TOTO Ltd.	80,700	3,229	0.06
Towa Corp.	40,300	625	0.01
Towa Pharmaceutical Co. Ltd.	16,700	296	0.01
Toyo Engineering Corp.	12,900	121	0.00
Toyo Seikan Group Holdings Ltd.	60,200	1,144	0.02
Toyo Suisan Kaisha Ltd.	53,800	2,599	0.05
Toyo Tanso Co. Ltd.	8,600	294	0.01
Toyo Tire Corp.	74,700	1,295	0.03
Toyobo Co. Ltd.	47,500	353	0.01
Toyoda Gosei Co. Ltd.	49,200	1,170	0.02
Toyota Boshoku Corp.	53,500	529	0.01
Transcosmos, Inc.	13,800	231	0.00
TRE Holdings Corp.	19,300	187	0.00
Trend Micro, Inc.	76,300	2,125	0.04

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Tri Chemical Laboratories, Inc.	15,900	258	0.00
Trial Holdings, Inc.	19,600	273	0.01
Trusco Nakayama Corp.	28,700	304	0.01
TS Tech Co. Ltd.	45,900	371	0.01
Tsubakimoto Chain Co.	47,700	567	0.01
Tsuburaya Fields Holdings, Inc.	16,300	105	0.00
Tsugami Corp.	22,700	846	0.02
Tsumura & Co.	34,800	602	0.01
Tsuruha Holdings, Inc.	122,600	1,174	0.02
Tsurumi Manufacturing Co. Ltd.	23,300	251	0.00
TV Asahi Holdings Corp.	9,800	143	0.00
UACJ Corp.	91,900	1,090	0.02
UBE Corp.	59,000	873	0.02
Ulvac, Inc.	27,300	1,311	0.03
Umios Corp.	82,400	501	0.01
U-Next Holdings Co. Ltd.	41,300	317	0.01
Union Tool Co.	5,800	607	0.01
United Super Markets Holdings, Inc.	54,100	201	0.00
United Urban Investment Corp.*	1,898	1,432	0.03
Unitika Ltd.	29,900	144	0.00
Ushio, Inc.	37,100	774	0.02
USS Co. Ltd.	227,800	2,017	0.04
UT Group Co. Ltd.	293,700	236	0.00
Valor Holdings Co. Ltd.	20,200	366	0.01
Visional, Inc.	15,500	562	0.01
Wacoal Holdings Corp.	25,800	528	0.01
Wacom Co. Ltd.	81,700	293	0.01
Wakita & Co. Ltd.	14,100	113	0.00
West Holdings Corp.	9,600	106	0.00
WingArc1st, Inc.	8,800	96	0.00
Workman Co. Ltd.	8,200	260	0.01
Yakult Honsha Co. Ltd.	143,300	1,831	0.04
YAMABIKO Corp.	17,100	300	0.01
Yamada Holdings Co. Ltd.	333,600	1,021	0.02
Yamaguchi Financial Group, Inc.	107,300	1,424	0.03

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Japan — 12.05% (continued)			
Yamaha Corp.	213,000	1,132	0.02
Yamaichi Electronics Co. Ltd.	10,600	469	0.01
Yamanashi Chuo Bank Ltd.	17,800	511	0.01
Yamato Holdings Co. Ltd.	144,800	1,236	0.02
Yamato Kogyo Co. Ltd.	22,600	1,275	0.03
Yamazaki Baking Co. Ltd.	70,900	1,058	0.02
Yamazen Corp.	33,100	259	0.01
Yaskawa Electric Corp.	141,900	4,636	0.09
Yellow Hat Ltd.	35,300	289	0.01
Yodoko Ltd.	58,700	351	0.01
Yokogawa Bridge Holdings Corp.	20,900	276	0.01
Yokohama Rubber Co. Ltd.	75,600	2,545	0.05
Yonex Co. Ltd.	33,000	355	0.01
Yoshinoya Holdings Co. Ltd.	39,900	582	0.01
Yuasa Co. Ltd.	10,400	256	0.00
Yurtec Corp.	24,900	279	0.01
Zacros Corp.	40,800	261	0.01
Zenkoku Hosho Co. Ltd.	62,700	888	0.02
Zeon Corp.	83,400	913	0.02
ZERIA Pharmaceutical Co. Ltd.	16,300	155	0.00
Zojirushi Corp.	21,100	131	0.00
ZOZO, Inc.	244,400	1,307	0.03
Zuken, Inc.	10,300	220	0.00
		611,942	12.05
Jersey — 0.10%			
B&M European Value Retail PLC	596,113	1,175	0.02
JTC PLC	95,363	1,262	0.02
Novocure Ltd.	66,199	775	0.02
Rosebank Industries PLC	556,689	1,865	0.04
		5,077	0.10
Kazakhstan — 0.02%			
Freedom Holding Corp.	11,245	1,104	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Lithuania — 0.01%			
Baltic Classifieds Group PLC	286,652	544	0.01
Luxembourg — 0.10%			
Aperam SA	25,582	933	0.02
Aroundtown SA	367,682	732	0.02
Befesa SA	20,403	523	0.01
d'Amico International Shipping SA	33,347	192	0.00
Grand City Properties SA	15,366	120	0.00
RTL Group SA	22,879	620	0.01
SES SA	223,075	1,373	0.03
Shurgard Self Storage Ltd.*	19,504	437	0.01
		4,930	0.10
Macau — 0.02%			
MGM China Holdings Ltd.	573,600	561	0.01
Wynn Macau Ltd.	1,005,200	490	0.01
		1,051	0.02
Netherlands — 0.50%			
Aalberts NV	58,854	1,981	0.04
Acomo NV	9,454	184	0.00
AMG Critical Materials NV	22,022	626	0.01
Arcadis NV	37,544	1,072	0.02
Argo Properties NV	12,883	444	0.01
Basic-Fit NV	28,836	813	0.02
Corbion NV	33,469	586	0.01
Eurocommercial Properties NV*	26,811	634	0.01
Flow Traders Ltd.	22,035	488	0.01
Fugro NV	73,336	600	0.01
IMCD NV	35,796	2,470	0.05
Koninklijke BAM Groep NV	155,071	1,652	0.03
Koninklijke Heijmans NV	15,361	1,516	0.03
Koninklijke Vopak NV	35,911	1,412	0.03
Newamsterdam Pharma Co. NV	34,650	888	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Netherlands — 0.50% (continued)			
OCI NV	71,293	248	0.01
Pharming Group NV	474,880	494	0.01
Pharvaris NV	14,100	370	0.01
PostNL NV	157,235	126	0.00
PPHE Hotel Group Ltd.	14,262	247	0.00
Randstad NV	59,948	1,333	0.03
Redcare Pharmacy NV	10,666	633	0.01
SBM Offshore NV	82,428	2,167	0.04
Signify NV	74,880	1,067	0.02
Sligro Food Group NV	11,793	115	0.00
TKH Group NV	23,471	880	0.02
TomTom NV	26,858	107	0.00
uniQure NV	28,556	1,024	0.02
Van Lanschot Kempen NV	16,949	975	0.02
Wereldhave NV*	20,339	347	0.01
		25,499	0.50
New Zealand — 0.10%			
Air New Zealand Ltd.	1,264,716	238	0.00
Fletcher Building Ltd.	681,822	989	0.02
Goodman New Zealand Ltd. & Goodman Property Services NZ Ltd.	634,683	551	0.01
Kiwi Property Group Ltd.	876,428	356	0.01
Mercury NZ Ltd.	441,785	1,305	0.03
Ryman Healthcare Ltd.	565,530	547	0.01
Spark New Zealand Ltd.	1,086,545	872	0.02
Vulcan Steel Ltd.	62,226	165	0.00
		5,023	0.10
Norway — 0.61%			
Aker ASA	13,598	1,195	0.02
Aker Solutions ASA	175,789	597	0.01
Atea ASA	47,876	631	0.01
Austevoll Seafood ASA	48,663	286	0.01
AutoStore Holdings Ltd.	696,976	654	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Norway — 0.61% (continued)			
Bluenord ASA	13,382	511	0.01
BW Offshore Ltd.	59,707	201	0.00
DNO ASA	239,639	301	0.01
DOF Group ASA	86,672	759	0.02
Elkem ASA	161,936	389	0.01
Elopak ASA	89,639	242	0.00
Entra ASA	30,857	249	0.01
Europris ASA	89,042	605	0.01
Frontline PLC	87,658	2,345	0.05
Hoegh Autoliners ASA	58,490	654	0.01
Kitron ASA	137,486	1,110	0.02
Kongsberg Maritime AS	267,809	1,056	0.02
Leroy Seafood Group ASA	167,843	492	0.01
LINK Mobility Group Holding ASA	163,814	316	0.01
MPC Container Ships ASA	234,193	461	0.01
Norbit ASA	21,101	275	0.01
Norconsult Norge AS	48,708	134	0.00
Nordic Semiconductor ASA	109,390	1,509	0.03
Norwegian Air Shuttle ASA	299,140	340	0.01
Odfjell Drilling Ltd.	75,251	483	0.01
Odfjell SE	6,557	53	0.00
Paratus Energy Services Ltd.	57,295	202	0.00
Protector Forsikring ASA	32,785	1,204	0.02
SATS ASA	90,879	297	0.01
Scatec ASA	88,144	658	0.01
SpareBank 1 Nord Norge	55,503	652	0.01
Sparebank 1 Oestlandet	31,133	451	0.01
SpareBank 1 SMN	80,910	1,160	0.02
SpareBank 1 Sor-Norge ASA	127,368	1,885	0.04
Storebrand ASA	251,683	3,563	0.07
TGS ASA	121,777	1,221	0.02
TOMRA Systems ASA	130,911	951	0.02
Vend Marketplaces ASA	103,005	1,866	0.04

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Norway — 0.61% (continued)			
Wallenius Wilhelmsen ASA	62,890	635	0.01
Wilh Wilhelmsen Holding ASA	6,587	350	0.01
		30,943	0.61
Peru — 0.02%			
Hochschild Mining PLC	201,649	956	0.02
Portugal — 0.07%			
Altri SGPS SA	25,872	107	0.00
Corticeira Amorim SGPS SA	18,715	104	0.00
CTT-Correios de Portugal SA	54,368	274	0.01
Mota-Engil SGPS SA	59,913	242	0.00
Navigator Co. SA	115,655	323	0.01
NOS SGPS SA	127,787	562	0.01
REN - Redes Energeticas Nacionais SGPS SA	234,061	767	0.02
Semapa-Sociedade de Investimento e Gestao	11,367	201	0.00
Sonae SGPS SA	515,412	910	0.02
		3,490	0.07
Puerto Rico — 0.19%			
EVERTEC, Inc.	36,198	756	0.02
First BanCorp	95,107	1,882	0.04
OFG Bancorp	26,873	1,001	0.02
Popular, Inc.	40,335	5,036	0.10
Red Cat Holdings, Inc.	87,640	728	0.01
		9,403	0.19
Singapore — 0.90%			
AEM Holdings Ltd.	139,900	870	0.02
AIMS APAC REIT*	345,700	323	0.01
ASMPT Ltd.	189,400	4,373	0.09
Bitdeer Technologies Group	78,900	950	0.02

State Street AUT World Small Cap Index Equity Fund
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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Singapore — 0.90% (continued)			
BW LPG Ltd.	58,328	778	0.02
CapitaLand Ascott Trust	1,519,500	785	0.02
CapitaLand China Trust*	778,400	295	0.01
Capitaland India Trust	534,800	319	0.01
CDL Hospitality Trusts	607,000	275	0.01
Centurion Accommodation REIT*	344,320	213	0.00
Centurion Corp. Ltd.	173,600	148	0.00
China Aviation Oil Singapore Corp. Ltd.	187,200	200	0.00
City Developments Ltd.	303,300	1,377	0.03
ComfortDelGro Corp. Ltd.	1,329,800	1,040	0.02
Digital Core REIT Management Pte. Ltd.*	680,200	260	0.01
ESR-REIT*	392,200	536	0.01
Far East Hospitality Trust	451,800	150	0.00
First Resources Ltd.	230,000	417	0.01
Food Empire Holdings Ltd.	167,880	232	0.00
Frasers Centrepoint Trust*	769,900	1,016	0.02
Frasers Logistics & Commercial Trust*	1,765,900	995	0.02
Genting Singapore Ltd.	3,683,100	1,312	0.03
Golden Agri-Resources Ltd.	3,744,400	590	0.01
Hafnia Ltd.	143,074	730	0.01
Haw Par Corp. Ltd.	67,300	623	0.01
Hong Leong Asia Ltd.	118,100	190	0.00
iFAST Corp. Ltd.	109,300	564	0.01
Kenon Holdings Ltd.	13,215	676	0.01
Keppel DC REIT*	1,276,100	1,669	0.03
Keppel Infrastructure Trust	2,438,600	762	0.01
Keppel REIT*	1,974,726	992	0.02
Kulicke & Soffa Industries, Inc.	31,708	3,100	0.06
Lendlease Global Commercial REIT*	1,654,500	551	0.01
Mapletree Industrial Trust*	1,326,900	1,488	0.03
Mapletree Logistics Trust*	1,889,400	1,346	0.03
Mapletree Pan Asia Commercial Trust*	1,385,100	1,043	0.02
Mobvista, Inc.	302,000	296	0.01
Netlink NBN Trust	1,684,900	959	0.02
NTT DC REIT*	419,500	298	0.01

State Street AUT World Small Cap Index Equity Fund
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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Singapore — 0.90% (continued)			
Olam Group Ltd.	518,600	367	0.01
Parkway Life Real Estate Investment Trust*	270,300	639	0.01
Raffles Medical Group Ltd.	528,000	282	0.01
Riverstone Holdings Ltd.	280,600	140	0.00
Sasseur Real Estate Investment Trust*	219,400	87	0.00
SATS Ltd.	550,500	1,456	0.03
Seatrium Ltd.	1,351,600	1,556	0.03
Sheng Siong Group Ltd.	399,000	752	0.01
SIA Engineering Co. Ltd.	169,000	341	0.01
Singapore Post Ltd.	780,800	155	0.00
Starhill Global REIT*	878,900	280	0.01
StarHub Ltd.	269,300	162	0.00
Stoneweg Europe Stapled Trust	177,600	234	0.00
Suntec Real Estate Investment Trust*	1,189,400	1,007	0.02
Super Hi International Holding Ltd.	96,000	85	0.00
UMS Integration Ltd.	409,225	634	0.01
UOB-Kay Hian Holdings Ltd.	169,900	366	0.01
UOL Group Ltd.	282,900	1,574	0.03
Valeura Energy, Inc.	39,044	216	0.00
Venture Corp. Ltd.	168,500	1,683	0.03
WaVe Life Sciences Ltd.	87,285	375	0.01
Yangzijiang Financial Holding Ltd.	1,516,100	190	0.00
Yangzijiang Maritime Development Ltd.	1,062,900	366	0.01
Yanlord Land Group Ltd.	263,600	96	0.00
		45,784	0.90
South Africa — 0.07%			
Investec PLC	352,096	2,124	0.04
Pan African Resources PLC	1,221,171	1,196	0.03
		3,320	0.07
Spain — 0.50%			
Acerinox SA	115,968	1,546	0.03
Almirall SA	42,045	412	0.01

State Street AUT World Small Cap Index Equity Fund
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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Spain — 0.50% (continued)			
Atalaya Mining Copper SA	64,735	526	0.01
Atresmedia Corp. de Medios de Comunicacion SA	63,584	261	0.00
CIE Automotive SA	24,421	557	0.01
Cirsa Enterprises SA	23,342	250	0.00
Colonial SFL Socimi SA*	166,164	816	0.02
Construcciones y Auxiliar de Ferrocarriles SA	11,260	619	0.01
Distribuidora Internacional de Alimentacion SA	8,354	286	0.01
Elecnor SA	25,173	861	0.02
Enagas SA	144,555	2,123	0.04
Ence Energia y Celulosa SA	52,494	104	0.00
Fluidra SA	58,237	996	0.02
Gestamp Automocion SA	91,334	224	0.00
Grenergy Renovables SA	8,785	880	0.02
Grifols SA	158,468	1,233	0.02
HBX Group International PLC	50,501	296	0.01
Laboratorios Farmaceuticos Rovi SA	11,157	560	0.01
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros	320,094	333	0.01
Logista Integral SA	34,468	1,007	0.02
Melia Hotels International SA	63,408	671	0.01
Merlin Properties Socimi SA*	256,122	3,410	0.07
Neinor Homes SA	24,540	348	0.01
Pharma Mar SA	7,314	478	0.01
Prosegur Cia de Seguridad SA	47,254	110	0.00
Sacyr SA	324,774	1,312	0.03
Solaria Energia y Medio Ambiente SA	45,958	847	0.02
Tecnicas Reunidas SA	26,013	662	0.01
Unicaja Banco SA	571,345	1,524	0.03
Vidrala SA	13,823	998	0.02
Viscofan SA	716	36	0.00
Viscofan SA (Voting Rights)	22,928	1,154	0.02
		25,440	0.50
Sweden — 1.60%			
AAK AB	109,728	1,933	0.04

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Sweden — 1.60% (continued)			
AcadeMedia AB	42,244	331	0.01
AddLife AB	75,027	973	0.02
Addnode Group AB	79,810	257	0.00
AFRY AB	61,831	501	0.01
Alimak Group AB	40,224	375	0.01
Alleima AB	107,811	749	0.01
Altra Fastigheter AB	103,971	552	0.01
Ambea AB	48,329	553	0.01
Apotea AB	41,242	240	0.00
AQ Group AB	34,298	592	0.01
Arjo AB	128,015	248	0.00
Asker Healthcare Group AB	135,236	817	0.02
Asmodee Group AB	93,779	1,031	0.02
Atrium Ljungberg AB	149,584	307	0.01
Attendo AB	72,704	688	0.01
Autoliv, Inc.	40,457	3,569	0.07
Avanza Bank Holding AB	74,290	2,256	0.04
Avarda Bank AB	16,500	231	0.00
Axfood AB	67,338	1,347	0.03
Betsson AB	61,692	409	0.01
Bilia AB	33,312	376	0.01
Billerud AB	135,114	667	0.01
BioArctic AB	25,127	654	0.01
BioGaia AB	54,644	501	0.01
BoneSupport Holding AB	33,147	555	0.01
Boozt AB	32,927	380	0.01
Bravida Holding AB	118,524	1,145	0.02
Bufab AB	78,581	782	0.02
Bure Equity AB	32,819	677	0.01
Camurus AB	23,520	1,036	0.02
Castellum AB	182,506	1,772	0.03
Catena AB	27,178	876	0.02
Cibus Real Estate AB publ	45,436	521	0.01
Clas Ohlson AB	22,387	747	0.01
Cloetta AB	101,000	388	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Sweden — 1.60% (continued)			
Corem Property Group AB	597,143	108	0.00
Creades AB	36,691	228	0.00
Dios Fastigheter AB	61,760	309	0.01
Dometic Group AB	208,926	406	0.01
Dynavox Group AB	72,264	332	0.01
Electrolux AB	687,624	1,655	0.03
Electrolux Professional AB	122,111	402	0.01
Elekta AB	216,989	838	0.02
Embracer Group AB	88,825	439	0.01
Engcon AB	19,810	97	0.00
Fabege AB	117,347	673	0.01
FastPartner AB	42,067	125	0.00
Getinge AB	139,212	2,148	0.04
Granges AB	64,205	854	0.02
Hacksaw AB	38,548	235	0.00
Hanza AB	14,154	157	0.00
Hemnet Group AB	48,382	279	0.01
Hexpol AB	156,791	887	0.02
HMS Networks AB	19,934	778	0.02
Hoist Finance AB	27,813	385	0.01
Holmen AB	36,330	854	0.02
Hufvudstaden AB	65,846	608	0.01
Husqvarna AB	205,302	605	0.01
Instalco AB	158,090	465	0.01
Intea Fastigheter AB	92,417	533	0.01
Intrum AB	74,608	19	0.00
Intrum AB (Non-Voting)	1,342,944	327	0.01
Inwido AB	31,414	354	0.01
JM AB	36,462	375	0.01
Kinnevik AB	151,993	618	0.01
Lagercrantz Group AB	120,401	2,367	0.05
Lindab International AB	30,610	311	0.01
Logistea AB	225,325	236	0.00
Loomis AB	41,652	1,558	0.03
Medcap AB	7,430	305	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Sweden — 1.60% (continued)			
Medicover AB	38,945	701	0.01
Mildef Group AB	24,574	350	0.01
MIPS AB	15,658	313	0.01
Modern Times Group MTG AB	55,482	529	0.01
Munters Group AB	78,950	1,047	0.02
Mycronic AB	94,759	2,328	0.05
NCAB Group AB	106,038	689	0.01
NCC AB	55,936	838	0.02
New Wave Group AB	49,744	355	0.01
NOBA Bank Group AB	103,627	631	0.01
Nolato AB	107,037	403	0.01
Nordnet AB publ	83,036	2,383	0.05
Norion Bank AB	20,586	97	0.00
NP3 Fastigheter AB	22,166	465	0.01
Pandox AB	64,931	876	0.02
Paradox Interactive AB	23,697	245	0.00
Peab AB	100,127	715	0.01
Platzer Fastigheter Holding AB	44,187	235	0.00
Plejd AB	4,184	354	0.01
Polestar Automotive Holding U.K. PLC ADR	42,100	560	0.01
PPI Public Property Invest AB	104,835	153	0.00
Ratos AB	127,089	329	0.01
RaySearch Laboratories AB	19,900	341	0.01
Roko AB	3,739	534	0.01
Rusta AB	34,811	214	0.00
Samhallsbyggnadsbolaget i Norden AB	814,914	219	0.00
Scandic Hotels Group AB	86,830	614	0.01
Sdiptech AB	19,321	369	0.01
Sectra AB	82,570	1,746	0.03
Sinch AB	311,976	922	0.02
Sivers Semiconductors AB	155,494	805	0.02
SkiStar AB	21,174	264	0.00
SSAB AB 'A' Shares	137,483	964	0.02
SSAB AB 'B' Shares	362,614	2,535	0.05
Storskogen Group AB	852,385	567	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Sweden — 1.60% (continued)			
Storytel AB	39,345	281	0.01
Sveafastigheter AB	23,218	54	0.00
Svolder AB	61,000	251	0.00
Sweco AB	123,200	1,218	0.02
Synsam AB	74,237	313	0.01
Thule Group AB	66,459	1,064	0.02
Troax Group AB	29,558	238	0.00
VBG Group AB	10,924	268	0.01
Vimian Group AB	129,571	303	0.01
Vitec Software Group AB	19,763	351	0.01
Vitrolife AB	42,560	291	0.01
Wallenstam AB	224,947	690	0.01
Wihlborgs Fastigheter AB	162,212	952	0.02
Xvivo Perfusion AB	15,040	300	0.01
		81,170	1.60
Switzerland — 1.56%			
Accelleron Industries AG	57,427	4,418	0.09
Adecco Group AG	103,574	1,456	0.03
Aebi Schmidt Holding AG	26,835	258	0.01
Allreal Holding AG	8,948	1,772	0.03
ALSO Holding AG	3,611	661	0.01
Aryzta AG	13,490	723	0.01
Autoneum Holding AG	1,026	104	0.00
Bachem Holding AG	20,687	1,468	0.03
Basilea Pharmaceutica Ag Allschwil	7,045	356	0.01
Bossard Holding AG	3,556	650	0.01
Bucher Industries AG	3,600	1,079	0.02
Burckhardt Compression Holding AG	1,846	819	0.02
Burkhalter Holding AG	4,303	619	0.01
Bystronic AG	1,220	161	0.00
Cembra Money Bank AG	18,316	1,634	0.03
Cicor Technologies Ltd.	1,906	216	0.00
Cie Financiere Tradition SA	1,228	348	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Switzerland — 1.56% (continued)			
Clariant AG	131,063	872	0.02
Comet Holding AG	4,572	1,723	0.03
CRISPR Therapeutics AG	52,018	2,223	0.04
Daetwyler Holding AG	4,807	720	0.01
DKSH Holding AG	21,674	1,261	0.02
dormakaba Holding AG	17,865	875	0.02
Dottikon Es Holding AG	2,052	533	0.01
EFG International AG	61,507	934	0.02
Emmi AG	1,242	1,020	0.02
Flughafen Zurich AG	12,097	2,870	0.06
Forbo Holding AG	522	368	0.01
Galenica AG	30,296	2,413	0.05
Garrett Motion, Inc.	104,452	2,776	0.05
Georg Fischer AG	49,660	1,955	0.04
Hiag Immobilien Holding AG	2,595	328	0.01
Huber & Suhner AG	8,780	1,796	0.04
Idorsia Ltd.	107,261	756	0.01
Implenia AG	9,854	665	0.01
Inficon Holding AG	10,464	1,761	0.03
International Workplace Group PLC	464,117	880	0.02
Interroll Holding AG	410	496	0.01
Intershop Holding AG	3,466	559	0.01
Jungfraubahn Holding AG	2,912	715	0.01
Kardex Holding AG	3,744	801	0.02
Kuros Biosciences AG	16,508	304	0.01
Landis & Gyr Group AG	15,595	635	0.01
Medacta Group SA	4,367	563	0.01
Mobilezone Holding AG	23,015	297	0.01
Mobimo Holding AG	4,515	1,466	0.03
Montana Aerospace AG	17,280	342	0.01
MoonLake Immunotherapeutics	22,273	335	0.01
OC Oerlikon Corp. AG Pfaeffikon	105,056	401	0.01
PolyPeptide Group AG	9,056	395	0.01
PSP Swiss Property AG	27,680	3,752	0.07
R&S Group Holding AG	16,703	435	0.01

State Street AUT World Small Cap Index Equity Fund

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
Switzerland — 1.56% (continued)			
Sensirion Holding AG	5,093	383	0.01
SFS Group AG	9,418	1,191	0.02
Siegfried Holding AG	23,496	1,568	0.03
SIG Group AG	169,445	2,150	0.04
SKAN Group AG	7,401	387	0.01
SMG Swiss Marketplace Group AG	13,196	314	0.01
Softwareone Holding AG	101,848	746	0.01
Stadler Rail AG	32,617	717	0.01
Sulzer AG	10,760	1,368	0.03
Sunrise Communications AG	41,592	1,583	0.03
Swissquote Group Holding SA	70,433	2,495	0.05
Tecan Group AG	7,902	1,211	0.02
Temenos AG	32,387	1,998	0.04
Transocean Ltd.	601,454	2,285	0.05
Valiant Holding AG	9,713	1,468	0.03
Vaudoise Assurances Holding SA	506	371	0.01
Versigent PLC	44,565	1,335	0.03
Vetropack Holding AG	6,580	110	0.00
Vontobel Holding AG	17,506	1,200	0.02
Ypsomed Holding AG	2,639	907	0.02
Zehnder Group AG	5,126	300	0.01
		79,054	1.56
United Kingdom — 4.16%			
4imprint Group PLC	16,628	621	0.01
Aberdeen Group PLC	1,118,462	2,679	0.05
Advanced Medical Solutions Group PLC	127,945	358	0.01
AEP Plantations PLC	74,200	112	0.00
AG Barr PLC	59,033	376	0.01
AJ Bell PLC	198,491	1,186	0.02
Alfa Financial Software Holdings PLC	102,320	160	0.00
Allfunds Group PLC	155,355	1,130	0.02
AO World PLC	130,369	121	0.00
Ashmore Group PLC	267,584	542	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United Kingdom — 4.16% (continued)			
Autotrader Group PLC	470,799	2,359	0.05
Avon Technologies PLC	19,368	340	0.01
Babcock International Group PLC	154,106	1,464	0.03
Balfour Beatty PLC	299,715	2,612	0.05
Barratt Redrow PLC	834,409	2,343	0.05
Beazley PLC	355,120	4,568	0.09
Bellway PLC	71,320	1,395	0.03
Berkeley Group Holdings PLC	57,566	2,009	0.04
Big Yellow Group PLC*	113,777	1,043	0.02
Bodycote PLC	102,019	694	0.01
Breedon Group PLC	184,929	550	0.01
Bridgepoint Group PLC	259,395	685	0.01
British Land Co. PLC*	623,309	2,598	0.05
Burberry Group PLC	218,360	2,344	0.05
Bytes Technology Group PLC	145,992	554	0.01
Capri Holdings Ltd.	71,992	1,036	0.02
Ceres Power Holdings PLC	86,970	426	0.01
Cerillion PLC	10,103	110	0.00
Chemring Group PLC	157,263	808	0.02
Chesnara PLC	130,909	437	0.01
Clarivate PLC	180,062	299	0.01
Clarkson PLC	18,094	772	0.01
Close Brothers Group PLC	103,985	436	0.01
CMC Markets PLC	64,554	296	0.01
Coats Group PLC	1,146,498	902	0.02
Cohort PLC	22,189	274	0.01
Computacenter PLC	38,512	1,657	0.03
Convatec Group PLC	1,064,304	2,305	0.05
Craneware PLC	19,657	270	0.00
Cranswick PLC	31,425	1,744	0.03
Croda International PLC	80,304	2,437	0.05
Currys PLC	581,140	934	0.02
CVS Group PLC	39,322	468	0.01
Derwent London PLC*	63,305	1,221	0.02
Diploma PLC	81,384	5,847	0.11

State Street AUT World Small Cap Index Equity Fund

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United Kingdom — 4.16% (continued)			
DiscoverIE Group PLC	54,064	368	0.01
Domino's Pizza Group PLC	193,818	353	0.01
Dr. Martens PLC	390,787	276	0.01
Drax Group PLC	209,429	1,578	0.03
Dunelm Group PLC	79,609	637	0.01
easyJet PLC	179,774	1,041	0.02
Elementis PLC	370,688	580	0.01
Energean PLC	87,613	601	0.01
Entain PLC	371,555	2,160	0.04
Ferrari Group PLC	8,683	55	0.00
Fevertree Drinks PLC	53,832	429	0.01
Firstgroup PLC	348,863	661	0.01
Foresight Group Holdings Ltd.	56,210	246	0.00
Frasers Group PLC	61,518	451	0.01
Games Workshop Group PLC	20,450	4,497	0.09
Gamma Communications PLC	58,610	492	0.01
GB Group PLC	132,569	264	0.00
Genuit Group PLC	139,390	390	0.01
Genus PLC	40,123	868	0.02
GlobalData PLC	123,465	97	0.00
Grainger PLC*	413,092	703	0.01
Great Portland Estates PLC*	204,783	686	0.01
Greggs PLC	59,410	956	0.02
Hammerson PLC*	313,072	1,162	0.02
Harbour Energy PLC	456,799	981	0.02
Hays PLC	993,652	317	0.01
Helios Towers PLC	498,236	1,011	0.02
Hikma Pharmaceuticals PLC	100,807	1,547	0.03
Hill & Smith PLC	48,441	1,343	0.03
Hilton Food Group PLC	53,129	275	0.01
Hollywood Bowl Group PLC	111,374	309	0.01
Howden Joinery Group PLC	339,441	2,899	0.06
Hunting PLC	71,141	318	0.01
Ibstock PLC	272,407	253	0.00
ICG PLC	169,778	2,875	0.06

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United Kingdom — 4.16% (continued)			
IG Group Holdings PLC	199,893	3,674	0.07
IMI PLC	149,517	4,426	0.09
Inchcape PLC	186,742	1,444	0.03
IntegraFin Holdings PLC	182,285	653	0.01
IP Group PLC	524,208	345	0.01
ITM Power PLC	268,364	355	0.01
ITV PLC	2,153,694	1,751	0.03
J D Wetherspoon PLC	43,880	304	0.01
Janus Henderson Group PLC	75,178	2,957	0.06
JD Sports Fashion PLC	1,383,395	1,175	0.02
JET2 PLC	56,898	754	0.01
Johnson Matthey PLC	101,595	1,957	0.04
Johnson Service Group PLC	227,252	383	0.01
Jupiter Fund Management PLC	257,448	426	0.01
Kainos Group PLC	45,527	353	0.01
Keller Group PLC	41,162	1,102	0.02
Kier Group PLC	270,285	589	0.01
Kiniksa Pharmaceuticals International PLC	21,741	1,027	0.02
Klarna Group PLC	40,400	618	0.01
Lancashire Holdings Ltd.	139,695	904	0.02
Liberty Global Ltd. 'A' Shares	113,521	993	0.02
Liberty Global Ltd. 'C' Shares	70,510	591	0.01
Lion Finance Group PLC	21,034	2,393	0.05
LivaNova PLC	33,228	2,091	0.04
LondonMetric Property PLC*	1,350,188	2,559	0.05
Man Group PLC	698,140	2,053	0.04
Me Group International PLC	103,291	105	0.00
Metro Bank Holdings PLC	207,864	358	0.01
Mitchells & Butlers PLC	183,542	452	0.01
Mitie Group PLC	761,017	1,149	0.02
Molten Ventures PLC	98,973	578	0.01
Mondi PLC	266,257	1,843	0.04
MONY Group PLC	320,451	598	0.01
Moonpig Group PLC	165,633	403	0.01
Morgan Advanced Materials PLC	156,095	333	0.01

State Street AUT World Small Cap Index Equity Fund
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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United Kingdom — 4.16% (continued)			
Morgan Sindall Group PLC	28,155	1,386	0.03
MP Evans Group PLC	25,753	395	0.01
Ninety One PLC	156,834	331	0.01
nVent Electric PLC	100,022	12,379	0.24
Ocado Group PLC	322,926	578	0.01
OSB Group PLC	206,204	1,079	0.02
OXB	50,473	321	0.01
Oxford Instruments PLC	32,826	1,006	0.02
Oxford Nanopore Technologies PLC	243,342	303	0.01
Pagegroup PLC	196,726	210	0.00
Paragon Banking Group PLC	118,511	919	0.02
Pennon Group PLC	296,480	1,392	0.03
Persimmon PLC	194,170	2,071	0.04
Pets at Home Group PLC	241,970	437	0.01
Polar Capital Holdings PLC	61,444	541	0.01
Premier Foods PLC	367,037	754	0.01
Primary Health Properties PLC*	1,628,892	1,565	0.03
QinetiQ Group PLC	296,938	1,245	0.02
Quilter PLC	862,158	1,672	0.03
Rank Group PLC	162,991	164	0.00
Raspberry PI Holdings PLC	42,880	349	0.01
Rathbones Group PLC	37,775	607	0.01
Renew Holdings PLC	45,044	401	0.01
Renishaw PLC	22,748	1,168	0.02
Rightmove PLC	456,440	2,014	0.04
Rockhopper Exploration PLC	594,342	417	0.01
Rotork PLC	502,193	1,491	0.03
RS Group PLC	287,136	1,699	0.03
Safestore Holdings PLC*	135,961	844	0.02
Saga PLC	47,892	306	0.01
Savills PLC	77,146	664	0.01
Senior PLC	249,597	719	0.01
Serco Group PLC	609,224	1,361	0.03
Serica Energy PLC	149,092	327	0.01
Shaftesbury Capital PLC*	860,008	1,195	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United Kingdom — 4.16% (continued)			
Shawbrook Group PLC	87,790	282	0.01
SigmaRoc PLC	602,623	778	0.01
Softcat PLC	75,079	1,380	0.03
Spire Healthcare Group PLC	157,390	342	0.01
SSP Group PLC	462,193	881	0.02
St. James's Place PLC	319,504	3,888	0.08
Stolt-Nielsen Ltd.	13,968	313	0.01
Subsea 7 SA	139,904	3,631	0.07
Supermarket Income REIT PLC*	762,840	670	0.01
Target Healthcare REIT PLC*	337,611	369	0.01
Tate & Lyle PLC	238,498	1,323	0.03
Taylor Wimpey PLC	2,154,192	1,751	0.03
Telecom Plus PLC	55,386	426	0.01
THG PLC	327,957	97	0.00
TORM PLC	36,829	731	0.01
TP ICAP Group PLC	464,275	1,584	0.03
Trainline PLC	255,769	533	0.01
Travis Perkins PLC	122,158	683	0.01
Tritax Big Box REIT PLC*	1,530,233	2,500	0.05
Trustpilot Group PLC	229,249	595	0.01
UNITE Group PLC*	276,006	1,420	0.03
Vesuvius PLC	125,071	566	0.01
Victrex PLC	47,374	273	0.00
Vistry Group PLC	192,411	491	0.01
Volex PLC	87,353	495	0.01
Volution Group PLC	112,603	694	0.01
Watches of Switzerland Group PLC	127,799	910	0.02
Weir Group PLC	157,124	3,766	0.07
WH Smith PLC	101,283	397	0.01
Whitbread PLC	100,204	2,433	0.05
Workspace Group PLC*	92,352	322	0.01
WPP PLC	651,806	1,590	0.03
XPS Pensions Group PLC	114,434	359	0.01
Yellow Cake PLC	151,079	806	0.02
Young & Co.'s Brewery PLC	28,332	236	0.00

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United Kingdom — 4.16% (continued)			
Zegona Communications PLC	102,546	1,702	0.03
Zigup PLC	139,493	639	0.01
		211,063	4.16
United States — 61.61%			
10X Genomics, Inc.	66,659	1,874	0.04
1st Source Corp.	10,897	676	0.01
A.O. Smith Corp.	70,755	3,303	0.06
A10 Networks, Inc.	43,444	1,193	0.02
AAON, Inc.	43,189	4,116	0.08
AAR Corp.	24,019	2,583	0.05
Abacus Global Management, Inc.	18,842	153	0.00
Abercrombie & Fitch Co.	28,051	1,905	0.04
ABM Industries, Inc.	36,204	1,228	0.02
Academy Sports & Outdoors, Inc.	40,584	1,445	0.03
Acadia Healthcare Co., Inc.	51,607	1,078	0.02
ACADIA Pharmaceuticals, Inc.	67,722	1,293	0.03
Acadia Realty Trust*	80,276	1,302	0.03
Acadian Asset Management, Inc.	17,319	934	0.02
Accel Entertainment, Inc.	35,484	348	0.01
ACI Worldwide, Inc.	61,525	2,309	0.05
ACM Research, Inc.	32,638	2,944	0.06
Acuity, Inc.	17,982	5,006	0.10
Acushnet Holdings Corp.	16,013	1,424	0.03
ACV Auctions, Inc.	111,020	601	0.01
Adamas Trust, Inc.*	48,961	350	0.01
AdaptHealth Corp.	52,689	407	0.01
Adaptive Biotechnologies Corp.	69,888	1,127	0.02
Addus HomeCare Corp.	10,573	785	0.02
Adeia, Inc.	66,780	1,666	0.03
Adient PLC	45,562	628	0.01
ADMA Biologics, Inc.	145,464	923	0.02
ADT, Inc.	353,884	1,743	0.03
ADTRAN Holdings, Inc.	39,137	408	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Advance Auto Parts, Inc.	36,335	1,696	0.03
Advanced Drainage Systems, Inc.	44,114	5,170	0.10
Advanced Energy Industries, Inc.	23,701	6,251	0.12
AECOM	79,397	4,197	0.08
Aehr Test Systems	18,510	1,332	0.03
AeroVironment, Inc.	19,674	2,636	0.05
AES Corp.	441,307	4,880	0.10
Aeva Technologies, Inc.	13,582	265	0.01
Affiliated Managers Group, Inc.	15,525	4,029	0.08
AGCO Corp.	36,411	3,291	0.06
Agilysys, Inc.	16,849	1,321	0.03
Agios Pharmaceuticals, Inc.	35,345	1,018	0.02
AGNC Investment Corp.*	690,772	5,752	0.11
AGNT, Inc.	70,737	299	0.01
Agree Realty Corp.*	72,782	4,234	0.08
Akamai Technologies, Inc.	90,398	7,922	0.16
Akero Therapeutics, Inc.**3	95	0	0.00
Alamo Group, Inc.	6,152	780	0.02
Alarm.com Holdings, Inc.	28,413	996	0.02
Alaska Air Group, Inc.	19,134	754	0.01
Albany International Corp.	18,237	1,044	0.02
Albemarle Corp.	72,789	7,372	0.15
Albertsons Cos., Inc.	186,062	1,894	0.04
Alcoa Corp.	162,699	6,588	0.13
Alexander's, Inc.*	1,459	311	0.01
Alexandria Real Estate Equities, Inc.*	98,029	4,128	0.08
Align Technology, Inc.	42,153	5,540	0.11
Alignment Healthcare, Inc.	118,572	2,085	0.04
Alkami Technology, Inc.	45,665	587	0.01
Allegiant Travel Co.	4,487	390	0.01
Allegro MicroSystems, Inc.	78,390	4,022	0.08
Alliance Laundry Holdings, Inc.	30,911	615	0.01
Allient, Inc.	9,141	690	0.01
Allison Transmission Holdings, Inc.	51,370	4,488	0.09
Ally Financial, Inc.	171,958	6,168	0.12

State Street AUT World Small Cap Index Equity Fund
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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Alpha & Omega Semiconductor Ltd.	14,343	490	0.01
Alpha Metallurgical Resources, Inc.	6,650	826	0.02
Alphatec Holdings, Inc.	65,923	475	0.01
Alumis, Inc.	41,538	854	0.02
Amalgamated Financial Corp.	10,526	372	0.01
Ambarella, Inc.	25,015	1,270	0.02
AMC Entertainment Holdings, Inc.	566,234	868	0.02
Amentum Holdings, Inc.	95,596	1,464	0.03
Amerant Bancorp, Inc.	20,723	396	0.01
Ameresco, Inc.	21,575	435	0.01
American Airlines Group, Inc.	100,190	1,363	0.03
American Assets Trust, Inc.*	27,268	513	0.01
American Eagle Outfitters, Inc.	92,801	1,197	0.02
American Financial Group, Inc.	41,095	4,350	0.09
American Healthcare REIT, Inc.*	118,013	4,643	0.09
American Homes 4 Rent*	193,196	4,967	0.10
American Public Education, Inc.	9,021	362	0.01
American States Water Co.	23,677	1,483	0.03
American Superconductor Corp.	26,070	782	0.02
Americold Realty Trust, Inc.*	172,430	2,102	0.04
Ameris Bancorp	39,317	2,693	0.05
AMERISAFE, Inc.	12,394	317	0.01
Amkor Technology, Inc.	77,327	4,825	0.09
AMN Healthcare Services, Inc.	24,108	591	0.01
Amneal Pharmaceuticals, Inc.	96,380	1,266	0.02
Amphastar Pharmaceuticals, Inc.	23,265	364	0.01
Amplitude, Inc.	61,665	354	0.01
Amprus Technologies, Inc.	75,643	794	0.02
Amylyx Pharmaceuticals, Inc.	47,090	667	0.01
AnaptysBio, Inc.	9,548	477	0.01
Andersons, Inc.	21,299	1,107	0.02
ANI Pharmaceuticals, Inc.	10,464	666	0.01
Annexon, Inc.	76,026	321	0.01
Antero Midstream Corp.	200,505	3,456	0.07
Antero Resources Corp.	181,133	4,707	0.09

State Street AUT World Small Cap Index Equity Fund

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
APA Corp.	219,404	5,452	0.11
Apartment Investment & Management Co.*	86,643	197	0.00
Apellis Pharmaceuticals, Inc. ³	30,777	1	0.00
API Group Corp.	210,738	6,549	0.13
Apogee Enterprises, Inc.	12,617	441	0.01
Apogee Therapeutics, Inc.	23,689	2,373	0.05
Apollo Commercial Real Estate Finance, Inc.*	89,098	709	0.01
Appfolio, Inc.	13,439	1,593	0.03
Appian Corp.	22,494	384	0.01
Apple Hospitality REIT, Inc.*	140,062	1,792	0.04
Applied Digital Corp.	159,300	4,582	0.09
Applied Industrial Technologies, Inc.	22,793	5,772	0.11
Applied Optoelectronics, Inc.	45,012	5,125	0.10
AptarGroup, Inc.	39,413	3,738	0.07
Aramark	161,335	6,868	0.14
Arbor Realty Trust, Inc.*	122,312	494	0.01
Arbutus Biopharma Corp.	84,629	300	0.01
ArcBest Corp.	13,998	1,549	0.03
Arcellx, Inc.** ³	3,589	0	0.00
Archer Aviation, Inc.	374,554	1,329	0.03
Archrock, Inc.	103,696	3,170	0.06
Arcosa, Inc.	29,677	3,250	0.06
Arcus Biosciences, Inc.	52,373	1,232	0.02
Arcutis Biotherapeutics, Inc.	69,674	1,415	0.03
Ardelyx, Inc.	145,777	592	0.01
Argan, Inc.	8,220	4,937	0.10
Arhaus, Inc.	23,786	152	0.00
Arlo Technologies, Inc.	62,159	615	0.01
ARMOUR Residential REIT, Inc.*	70,367	921	0.02
Armstrong World Industries, Inc.	26,010	3,143	0.06
Array Digital Infrastructure, Inc.	9,085	250	0.00
Array Technologies, Inc.	92,516	508	0.01
ArriVent Biopharma, Inc.	12,721	331	0.01
Arrow Electronics, Inc.	31,173	5,068	0.10
Arrowhead Pharmaceuticals, Inc.	73,993	4,526	0.09

State Street AUT World Small Cap Index Equity Fund
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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
ARS Pharmaceuticals, Inc.	25,524	165	0.00
Arteris, Inc.	18,134	651	0.01
Artisan Partners Asset Management, Inc.	42,526	1,129	0.02
Artivion, Inc.	22,298	378	0.01
Arvinas, Inc.	40,030	251	0.00
Asana, Inc.	56,595	301	0.01
Asbury Automotive Group, Inc.	11,186	1,709	0.03
Ashland, Inc.	26,790	1,303	0.03
ASP Isotopes, Inc.	66,593	314	0.01
Associated Banc-Corp.	101,085	2,377	0.05
Assurant, Inc.	30,250	6,136	0.12
Astec Industries, Inc.	13,226	609	0.01
Astrana Health, Inc.	25,853	881	0.02
Astronics Corp.	17,703	1,151	0.02
Astronics Corp. 'B' Shares	3,540	228	0.00
AtaiBeckley, Inc.	165,915	673	0.01
ATI, Inc.	84,266	12,621	0.25
Atkore, Inc.	21,279	1,210	0.02
Atlanta Braves Holdings, Inc. 'A' Shares	429	18	0.00
Atlanta Braves Holdings, Inc. 'C' Shares	32,214	1,253	0.02
Atlantic Union Bankshares Corp.	86,352	2,769	0.05
Atlanticus Holdings Corp.	3,818	302	0.01
Atlas Energy Solutions, Inc.	27,087	342	0.01
Atmus Filtration Technologies, Inc.	49,151	1,899	0.04
AtriCure, Inc.	30,074	653	0.01
Aurora Innovation, Inc.	724,071	3,639	0.07
AutoNation, Inc.	16,240	2,326	0.05
Avanos Medical, Inc.	29,961	565	0.01
Avantor, Inc.	414,555	3,147	0.06
Aveanna Healthcare Holdings, Inc.	50,984	335	0.01
AvePoint, Inc.	84,172	705	0.01
Avient Corp.	56,918	1,588	0.03
Avis Budget Group, Inc.	6,349	747	0.01
Avista Corp.	51,137	1,596	0.03
Avnet, Inc.	49,237	3,267	0.06

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Axalta Coating Systems Ltd.	132,955	3,418	0.07
Axcelis Technologies, Inc.	18,583	2,477	0.05
Axogen, Inc.	28,694	971	0.02
Axos Financial, Inc.	32,537	2,378	0.05
Axsome Therapeutics, Inc.	24,495	4,467	0.09
AXT, Inc.	34,788	1,883	0.04
Azenta, Inc.	25,330	490	0.01
AZZ, Inc.	17,059	1,971	0.04
Babcock & Wilcox Enterprises, Inc.	65,842	708	0.01
Badger Meter, Inc.	17,910	1,882	0.04
Balchem Corp.	19,461	2,491	0.05
Baldwin Insurance Group, Inc.	46,923	932	0.02
Banc of California, Inc.	83,606	1,296	0.03
BancFirst Corp.	13,016	1,107	0.02
Bancorp, Inc.	24,401	1,142	0.02
Bank First Corp.	5,619	629	0.01
Bank of Hawaii Corp.	24,030	1,471	0.03
Bank OZK	65,102	2,549	0.05
BankUnited, Inc.	45,707	1,677	0.03
Banner Corp.	20,639	1,037	0.02
Barrett Business Services, Inc.	15,167	413	0.01
Bath & Body Works, Inc.	123,480	2,203	0.04
Baxter International, Inc.	320,902	5,353	0.11
Beacon Financial Corp.	49,101	1,150	0.02
Beam Therapeutics, Inc.	56,308	1,491	0.03
Beazer Homes USA, Inc.	17,563	390	0.01
Bel Fuse, Inc. 'A' Shares	812	168	0.00
Bel Fuse, Inc. 'B' Shares	7,295	1,747	0.03
Belden, Inc.	23,734	2,135	0.04
BellRing Brands, Inc.	77,752	728	0.01
Benchmark Electronics, Inc.	21,584	1,555	0.03
Bentley Systems, Inc.	95,974	2,162	0.04
Beta Technologies, Inc.	29,195	362	0.01
Better Home & Finance Holding Co.	4,380	88	0.00
BGC Group, Inc.	216,776	1,716	0.03

State Street AUT World Small Cap Index Equity Fund

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Bicara Therapeutics, Inc.	18,946	422	0.01
BigBear.ai Holdings, Inc.	277,428	759	0.01
Bill Holdings, Inc.	52,069	1,420	0.03
BioCryst Pharmaceuticals, Inc.	131,542	952	0.02
Biohaven Ltd.	83,951	949	0.02
BioLife Solutions, Inc.	22,381	480	0.01
BioMarin Pharmaceutical, Inc.	110,269	4,792	0.09
Bio-Rad Laboratories, Inc.	11,344	2,533	0.05
Bio-Techne Corp.	97,769	5,251	0.10
Bit Digital, Inc.	188,960	262	0.00
BJ's Restaurants, Inc.	10,339	465	0.01
BJ's Wholesale Club Holdings, Inc.	80,668	5,447	0.11
BKV Corp.	20,343	399	0.01
Black Hills Corp.	48,311	2,750	0.05
Blackbaud, Inc.	23,973	533	0.01
BlackLine, Inc.	29,839	634	0.01
BlackSky Technology, Inc.	18,412	401	0.01
Blackstone Mortgage Trust, Inc.*	97,523	1,286	0.03
Bloomin' Brands, Inc.	48,858	338	0.01
Blue Bird Corp.	18,502	1,098	0.02
Blue Owl Capital, Inc.	383,011	2,480	0.05
Bob's Discount Furniture, Inc.	13,247	165	0.00
Boise Cascade Co.	23,052	1,383	0.03
BOK Financial Corp.	12,026	1,261	0.02
Boot Barn Holdings, Inc.	18,441	2,296	0.05
Booz Allen Hamilton Holding Corp.	73,266	3,437	0.07
BorgWarner, Inc.	126,879	6,328	0.12
Boston Beer Co., Inc.	5,038	696	0.01
Bowhead Specialty Holdings, Inc.	13,080	297	0.01
Box, Inc.	87,110	1,752	0.03
Boyd Gaming Corp.	32,619	2,214	0.04
Brady Corp.	26,561	1,810	0.04
Brandywine Realty Trust*	113,807	279	0.01
Braze, Inc.	47,589	757	0.01
Bread Financial Holdings, Inc.	26,082	2,152	0.04

State Street AUT World Small Cap Index Equity Fund

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Bridgebio Pharma, Inc.	90,926	4,956	0.10
Bright Horizons Family Solutions, Inc.	34,125	1,830	0.04
Brighthouse Financial, Inc.	36,408	1,753	0.03
BrightSpire Capital, Inc.*	73,722	306	0.01
BrightSpring Health Services, Inc.	89,128	4,654	0.09
BrightView Holdings, Inc.	38,352	414	0.01
Brinker International, Inc.	26,893	3,419	0.07
Brink's Co.	25,030	1,750	0.03
Bristow Group, Inc.	3,379	106	0.00
Brixmor Property Group, Inc.*	184,608	4,499	0.09
Broadstone Net Lease, Inc.*	114,441	1,832	0.04
Brookdale Senior Living, Inc.	137,318	1,650	0.03
Brookfield Infrastructure Corp.	75,197	2,189	0.04
Brown-Forman Corp. 'A' Shares	49,633	1,061	0.02
Brown-Forman Corp. 'B' Shares	80,104	1,681	0.03
Bruker Corp.	64,506	2,911	0.06
Brunswick Corp.	39,173	2,546	0.05
Buckle, Inc.	17,211	542	0.01
Build-A-Bear Workshop, Inc.	7,937	182	0.00
Builders FirstSource, Inc.	67,989	4,665	0.09
Burford Capital Ltd.	113,747	341	0.01
Burke & Herbert Financial Services Corp.	9,150	499	0.01
Business First Bancshares, Inc.	16,756	389	0.01
Butterfly Network, Inc.	114,110	755	0.01
BWX Technologies, Inc.	56,652	8,121	0.16
BXP, Inc.*	94,154	4,782	0.09
Byline Bancorp, Inc.	18,053	515	0.01
C3.ai, Inc.	84,701	569	0.01
Cabot Corp.	31,816	2,176	0.04
CACI International, Inc.	13,347	4,617	0.09
Cactus, Inc.	43,943	1,648	0.03
Cadre Holdings, Inc.	21,462	445	0.01
Caesars Entertainment, Inc.	117,413	2,649	0.05
California Resources Corp.	40,414	1,605	0.03
California Water Service Group	38,056	1,407	0.03

State Street AUT World Small Cap Index Equity Fund
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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Calix, Inc.	38,933	1,064	0.02
Callaway Golf Co.	83,307	1,214	0.02
Cal-Maine Foods, Inc.	26,125	1,570	0.03
Calumet, Inc.	40,998	1,109	0.02
Camden National Corp.	9,578	391	0.01
Camden Property Trust*	59,815	5,282	0.10
Campbell's Co.	117,752	2,049	0.04
Cannae Holdings, Inc.	31,038	341	0.01
Capital City Bank Group, Inc.	8,924	336	0.01
Capitol Federal Financial, Inc.	82,494	529	0.01
Capricor Therapeutics, Inc.	27,955	505	0.01
CareDx, Inc.	31,778	705	0.01
CareTrust REIT, Inc.*	135,069	4,136	0.08
Cargurus, Inc.	47,478	1,224	0.02
CarMax, Inc.	84,093	3,382	0.07
Carpenter Technology Corp.	29,178	13,419	0.26
Cars.com, Inc.	38,174	322	0.01
Carter's, Inc.	22,712	719	0.01
Casella Waste Systems, Inc.	37,859	2,702	0.05
Castle Biosciences, Inc.	19,792	364	0.01
Catalyst Pharmaceuticals, Inc.	70,040	1,666	0.03
Cathay General Bancorp	39,024	1,828	0.04
Cava Group, Inc.	54,167	3,365	0.07
Cavco Industries, Inc.	4,719	2,196	0.04
CBIZ, Inc.	32,331	792	0.02
CBL & Associates Properties, Inc.*	8,325	336	0.01
CCC Intelligent Solutions Holdings, Inc.	321,565	1,193	0.02
CECO Environmental Corp.	46,328	3,165	0.06
Celanese Corp.	66,301	2,306	0.05
Celcuity, Inc.	9,780	760	0.01
Celldex Therapeutics, Inc.	40,533	1,149	0.02
Celsius Holdings, Inc.	105,998	2,392	0.05
Centerspace*	10,872	468	0.01
Central Garden & Pet Co.	35,509	1,047	0.02
Central Pacific Financial Corp.	13,732	392	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Centrus Energy Corp.	11,252	1,371	0.03
Centuri Holdings, Inc.	54,986	1,273	0.02
Century Aluminum Co.	41,604	1,465	0.03
Century Communities, Inc.	15,781	867	0.02
Certara, Inc.	80,742	389	0.01
CEVA, Inc.	17,599	573	0.01
CG oncology, Inc.	30,168	1,698	0.03
Champion Homes, Inc.	32,052	2,126	0.04
Charles River Laboratories International, Inc.	30,675	5,240	0.10
Chart Industries, Inc.	29,721	4,690	0.09
Cheesecake Factory, Inc.	28,923	1,741	0.03
Chefs' Warehouse, Inc.	22,083	1,594	0.03
Chemed Corp.	7,856	2,730	0.05
Chemours Co.	90,660	1,391	0.03
Chesapeake Utilities Corp.	14,272	1,338	0.03
Chewy, Inc.	136,220	2,004	0.04
Chime Financial, Inc.	73,539	1,171	0.02
Chimera Investment Corp.*	54,797	568	0.01
Choice Hotels International, Inc.	16,646	1,412	0.03
Chord Energy Corp.	34,408	3,009	0.06
Churchill Downs, Inc.	37,894	2,608	0.05
Cinemark Holdings, Inc.	64,823	1,598	0.03
Cipher Digital, Inc.	196,584	3,715	0.07
Cirrus Logic, Inc.	30,890	3,420	0.07
City Holding Co.	8,153	813	0.02
Clean Harbors, Inc.	30,722	6,970	0.14
Cleanspark, Inc.	154,894	1,807	0.04
Clear Channel Outdoor Holdings, Inc.	165,843	301	0.01
Clear Secure, Inc.	49,980	2,121	0.04
Clearway Energy, Inc.	72,079	1,919	0.04
Cleveland-Cliffs, Inc.	357,783	2,575	0.05
Clover Health Investments Corp.	254,523	1,022	0.02
CNB Financial Corp.	14,643	376	0.01
CNO Financial Group, Inc.	57,113	2,255	0.04
CNX Resources Corp.	81,254	2,041	0.04

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Coastal Financial Corp.	9,045	528	0.01
Coca-Cola Consolidated, Inc.	31,527	4,585	0.09
Cogent Biosciences, Inc.	72,881	2,126	0.04
Cogent Communications Holdings, Inc.	28,614	302	0.01
Cognex Corp.	101,469	5,328	0.10
Cohen & Steers, Inc.	16,857	962	0.02
Cohu, Inc.	30,010	1,550	0.03
Collective Mining Ltd.	31,566	298	0.01
Collegium Pharmaceutical, Inc.	20,702	564	0.01
Columbia Banking System, Inc.	181,224	4,398	0.09
Columbia Financial, Inc.	20,131	321	0.01
Columbia Sportswear Co.	13,187	616	0.01
Commerce Bancshares, Inc.	80,610	3,545	0.07
Commercial Metals Co.	69,365	3,399	0.07
Community Financial System, Inc.	32,264	1,635	0.03
Community Trust Bancorp, Inc.	8,824	483	0.01
Commvault Systems, Inc.	26,545	2,900	0.06
Compass Minerals International, Inc.	22,722	537	0.01
Compass Therapeutics, Inc.	62,857	103	0.00
Compass, Inc.	424,617	3,867	0.08
Comstock Resources, Inc.	54,212	579	0.01
Conagra Brands, Inc.	290,855	3,074	0.06
Concentra Group Holdings Parent, Inc.	69,009	1,555	0.03
Concentrix Corp.	24,440	468	0.01
CONMED Corp.	20,303	529	0.01
ConnectOne Bancorp, Inc.	27,999	703	0.01
Construction Partners, Inc.	29,021	2,645	0.05
COPT Defense Properties*	68,147	1,888	0.04
Corcept Therapeutics, Inc.	59,046	3,932	0.08
Core & Main, Inc.	117,143	4,260	0.08
Core Laboratories, Inc.	30,636	253	0.00
Core Natural Resources, Inc.	31,012	1,852	0.04
Core Scientific, Inc.	156,554	3,089	0.06
CoreCivic, Inc.	63,254	1,453	0.03
CorMedix, Inc.	50,351	291	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Corsair Gaming, Inc.	22,473	158	0.00
CorVel Corp.	17,436	814	0.02
Corvus Pharmaceuticals, Inc.	36,025	395	0.01
Coty, Inc.	237,809	353	0.01
Coursera, Inc.	130,594	562	0.01
Cousins Properties, Inc.*	101,946	2,329	0.05
Covenant Logistics Group, Inc.	10,363	356	0.01
Covista, Inc.	21,082	1,976	0.04
CRA International, Inc.	3,577	390	0.01
Cracker Barrel Old Country Store, Inc.	13,529	553	0.01
Crane Co.	29,751	4,971	0.10
Crane NXT Co.	31,310	1,165	0.02
Credit Acceptance Corp.	3,330	1,612	0.03
Crescent Energy Co.	152,966	1,152	0.02
Cricut, Inc.	18,182	61	0.00
Crinetics Pharmaceuticals, Inc.	54,939	1,536	0.03
Crocs, Inc.	29,336	2,784	0.05
Crown Holdings, Inc.	68,946	5,803	0.11
CSW Industrials, Inc.	9,484	1,941	0.04
CTS Corp.	16,087	787	0.02
CubeSmart*	140,622	4,333	0.09
Cullen/Frost Bankers, Inc.	36,784	4,311	0.08
Cullinan Therapeutics, Inc.	20,520	286	0.01
Curblin Properties Corp.*	59,253	1,401	0.03
Cushman & Wakefield Ltd.	139,073	1,452	0.03
Custom Truck One Source, Inc.	42,261	383	0.01
Customers Bancorp, Inc.	20,666	1,241	0.02
CVB Financial Corp.	102,518	1,740	0.03
CVR Energy, Inc.	22,222	470	0.01
Cytokinetics, Inc.	68,672	4,536	0.09
CytomX Therapeutics, Inc.	106,770	303	0.01
Daily Journal Corp.	774	348	0.01
Daktronics, Inc.	22,921	351	0.01
Damora Therapeutics, Inc.	21,470	392	0.01
Dana, Inc.	62,225	1,249	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Darling Ingredients, Inc.	98,125	3,938	0.08
Dauch Corp.	137,150	536	0.01
Dave, Inc.	6,720	1,899	0.04
DaVita, Inc.	20,174	3,352	0.07
Definium Therapeutics, Inc.	57,728	2,028	0.04
Del Monte Corp.	23,783	514	0.01
Delek U.S. Holdings, Inc.	36,756	1,432	0.03
Deluxe Corp.	29,789	542	0.01
Denali Therapeutics, Inc.	85,436	1,663	0.03
Dentsply Sirona, Inc.	122,151	1,000	0.02
DiamondRock Hospitality Co.*	122,389	1,136	0.02
Dianthus Therapeutics, Inc.	22,383	1,621	0.03
Diebold Nixdorf, Inc.	10,916	690	0.01
Digi International, Inc.	21,677	1,203	0.02
DigitalBridge Group, Inc.	110,954	1,326	0.03
DigitalOcean Holdings, Inc.	48,103	5,468	0.11
Dillard's, Inc.	1,643	669	0.01
Dime Commercial Bancshares, Inc.	23,453	720	0.01
Diodes, Inc.	28,071	2,204	0.04
Disc Medicine, Inc.	14,203	801	0.02
Distribution Solutions Group, Inc.	2,960	60	0.00
Diversified Energy Co.	41,764	425	0.01
Diversified Healthcare Trust*	116,362	848	0.02
DNOW, Inc.	108,480	1,078	0.02
Docusign, Inc.	120,883	4,130	0.08
Dolby Laboratories, Inc.	36,823	1,454	0.03
Donaldson Co., Inc.	70,517	4,717	0.09
Donegal Group, Inc.	12,383	176	0.00
Donnelley Financial Solutions, Inc.	14,115	444	0.01
Dorian LPG Ltd.	23,895	636	0.01
Dorman Products, Inc.	16,227	1,630	0.03
DoubleVerify Holdings, Inc.	82,648	684	0.01
Douglas Dynamics, Inc.	14,577	598	0.01
Douglas Emmett, Inc.*	103,226	924	0.02
Doximity, Inc.	76,772	1,198	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
DraftKings, Inc.	267,506	5,235	0.10
Dream Finders Homes, Inc.	22,434	296	0.01
Driven Brands Holdings, Inc.	37,007	392	0.01
Dropbox, Inc.	90,654	1,880	0.04
DT Midstream, Inc.	61,406	6,859	0.13
Ducommun, Inc.	8,660	1,210	0.02
Duolingo, Inc.	23,234	2,043	0.04
Dutch Bros, Inc.	78,839	4,303	0.08
D-Wave Quantum, Inc.	219,531	3,976	0.08
DXC Technology Co.	105,835	711	0.01
DXP Enterprises, Inc.	8,158	1,008	0.02
Dycom Industries, Inc.	18,482	7,099	0.14
Dynatrace, Inc.	169,202	5,667	0.11
Dyne Therapeutics, Inc.	69,744	1,122	0.02
Dynex Capital, Inc.*	128,585	1,283	0.03
Eagle Bancorp, Inc.	18,066	391	0.01
Eagle Materials, Inc.	19,339	3,337	0.07
East West Bancorp, Inc.	84,310	8,247	0.16
Easterly Government Properties, Inc.*	28,772	548	0.01
Eastern Bankshares, Inc.	130,255	2,180	0.04
EastGroup Properties, Inc.*	32,757	5,132	0.10
Eastman Chemical Co.	71,284	3,612	0.07
Eastman Kodak Co.	45,060	322	0.01
Ecovyst, Inc.	71,529	666	0.01
Edgewell Personal Care Co.	24,179	509	0.01
Edgewise Therapeutics, Inc.	34,064	1,054	0.02
Eightco Holdings, Inc.	36,839	20	0.00
Elanco Animal Health, Inc.	306,811	5,761	0.11
Elastic NV	48,466	2,094	0.04
Element Solutions, Inc.	144,090	5,053	0.10
elf Beauty, Inc.	36,613	1,942	0.04
Ellington Financial, Inc.*	70,743	732	0.01
Embecka Corp.	43,377	109	0.00
Empire State Realty Trust, Inc.*	84,654	341	0.01
Employers Holdings, Inc.	15,236	590	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Enact Holdings, Inc.	17,578	605	0.01
Encompass Health Corp.	60,769	4,640	0.09
Encore Capital Group, Inc.	12,498	879	0.02
Energizer Holdings, Inc.	33,481	549	0.01
Energy Fuels, Inc.	143,691	1,589	0.03
Energy Recovery, Inc.	39,215	262	0.00
Energy Vault Holdings, Inc.	66,952	229	0.00
Enerpac Tool Group Corp.	33,568	903	0.02
EnerSys	23,164	3,932	0.08
Enliven Therapeutics, Inc.	29,617	1,142	0.02
Enova International, Inc.	15,121	2,705	0.05
Enovis Corp.	33,145	553	0.01
Enovix Corp.	119,695	553	0.01
Enphase Energy, Inc.	79,251	3,181	0.06
Enpro, Inc.	12,724	3,590	0.07
Ensign Group, Inc.	34,987	4,187	0.08
Enterprise Financial Services Corp.	22,331	1,118	0.02
Envista Holdings Corp.	100,060	2,045	0.04
Eos Energy Enterprises, Inc.	210,967	975	0.02
EPAM Systems, Inc.	30,483	1,849	0.04
ePlus, Inc.	15,424	941	0.02
EPR Properties*	45,892	2,049	0.04
EquipmentShare.com, Inc.	26,126	397	0.01
Equitable Holdings, Inc.	173,938	5,823	0.11
Equity Bancshares, Inc.	9,259	344	0.01
Equity LifeStyle Properties, Inc.*	113,308	5,543	0.11
Erasca, Inc.	96,959	1,344	0.03
Esab Corp.	33,063	2,463	0.05
ESCO Technologies, Inc.	16,040	4,204	0.08
Esquire Financial Holdings, Inc.	4,309	388	0.01
Essential Properties Realty Trust, Inc.*	124,006	2,863	0.06
Essential Utilities, Inc.	166,524	4,834	0.10
Establishment Labs Holdings, Inc.	11,089	733	0.01
Ethan Allen Interiors, Inc.	16,405	275	0.01
Etsy, Inc.	53,749	3,247	0.06

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Euronet Worldwide, Inc.	23,286	1,276	0.02
Eve Holding, Inc.	65,380	121	0.00
Evercore, Inc.	23,486	5,966	0.12
Everforth, Inc.	24,532	348	0.01
EverQuote, Inc.	19,936	352	0.01
Everus Construction Group, Inc.	29,340	3,565	0.07
Evolv Technologies Holdings, Inc.	89,357	380	0.01
Evommune, Inc.	11,521	131	0.00
Excelerate Energy, Inc.	13,544	379	0.01
Exelixis, Inc.	144,839	5,957	0.12
ExlService Holdings, Inc.	95,092	1,842	0.04
Exponent, Inc.	30,359	1,373	0.03
Expro Group Holdings NV	64,660	695	0.01
Extreme Networks, Inc.	82,590	2,002	0.04
EyePoint, Inc.	50,112	532	0.01
EZCORP, Inc.	35,735	902	0.02
F&G Annuities & Life, Inc.	26,409	541	0.01
FactSet Research Systems, Inc.	22,476	3,971	0.08
Farmers National Banc Corp.	32,380	358	0.01
Fastly, Inc.	88,146	1,207	0.02
FB Financial Corp.	25,844	1,079	0.02
Federal Agricultural Mortgage Corp.	5,511	811	0.02
Federal Realty Investment Trust*	49,382	4,688	0.09
Federal Signal Corp.	36,692	3,516	0.07
Federated Hermes, Inc.	44,471	1,902	0.04
Figma, Inc.	48,862	707	0.01
Figs, Inc.	60,784	510	0.01
Figure Technology Solutions, Inc.	18,957	389	0.01
Firefly Aerospace, Inc.	33,508	737	0.01
First Advantage Corp.	49,196	676	0.01
First American Financial Corp.	59,621	3,109	0.06
First Bancorp/Southern Pines NC	24,032	1,166	0.02
First Busey Corp.	51,535	1,153	0.02
First Commonwealth Financial Corp.	64,295	989	0.02
First Community Bankshares, Inc.	9,874	334	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
First Financial Bancorp	63,277	1,625	0.03
First Financial Bankshares, Inc.	77,350	2,020	0.04
First Financial Corp.	6,790	399	0.01
First Hawaiian, Inc.	76,436	1,694	0.03
First Horizon Corp.	294,967	5,722	0.11
First Industrial Realty Trust, Inc.*	79,709	3,821	0.08
First Interstate BancSystem, Inc.	53,223	1,557	0.03
First Merchants Corp.	36,469	1,199	0.02
First Mid Bancshares, Inc.	14,972	543	0.01
First Tracks Biotherapeutics, Inc.	17,816	229	0.00
First Watch Restaurant Group, Inc.	35,732	351	0.01
FirstCash Holdings, Inc.	24,033	3,910	0.08
Firstsun Capital Bancorp	17,681	519	0.01
Five Below, Inc.	34,080	4,606	0.09
Five Star Bancorp	8,921	326	0.01
Five9, Inc.	40,133	648	0.01
Flagstar Bank NA	189,467	2,136	0.04
Floor & Decor Holdings, Inc.	65,151	2,891	0.06
Flowco Holdings, Inc.	18,678	299	0.01
Flowers Foods, Inc.	122,053	744	0.01
Flowserve Corp.	79,942	4,442	0.09
Fluence Energy, Inc.	50,719	738	0.01
Fluor Corp.	84,537	3,446	0.07
Flywire Corp.	61,663	822	0.02
FMC Corp.	73,177	639	0.01
FNB Corp.	218,948	3,183	0.06
Forestar Group, Inc.	14,417	349	0.01
Forgent Power Solutions, Inc.	86,330	3,427	0.07
FormFactor, Inc.	48,631	5,318	0.10
Fortrea Holdings, Inc.	55,778	741	0.01
Fortune Brands Innovations, Inc.	66,194	2,553	0.05
Forward Air Corp.	17,239	189	0.00
Four Corners Property Trust, Inc.*	64,662	1,241	0.02
Fox Factory Holding Corp.	26,215	359	0.01
Franklin BSP Realty Trust, Inc.*	48,141	297	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Franklin Electric Co., Inc.	22,614	1,807	0.04
Franklin Resources, Inc.	173,618	4,366	0.09
Freshpet, Inc.	28,368	1,299	0.03
Freshworks, Inc.	114,305	882	0.02
Frontdoor, Inc.	43,509	2,509	0.05
Frontier Group Holdings, Inc.	28,073	160	0.00
FTAI Infrastructure, Inc.	70,416	233	0.00
FTI Consulting, Inc.	18,577	2,097	0.04
Fulton Financial Corp.	114,272	2,092	0.04
Galaxy Digital, Inc.	116,563	2,527	0.05
GameStop Corp.	257,585	4,295	0.08
Gap, Inc.	146,098	2,074	0.04
Gartner, Inc.	40,246	4,046	0.08
Gates Industrial Corp. PLC	155,924	3,328	0.07
GATX Corp.	20,454	2,762	0.05
Genco Shipping & Trading Ltd.	18,583	343	0.01
GeneDx Holdings Corp.	11,735	616	0.01
Generac Holdings, Inc.	36,358	7,811	0.15
Genpact Ltd.	98,517	2,078	0.04
Gentex Corp.	132,160	2,512	0.05
Gentherm, Inc.	20,576	530	0.01
Genworth Financial, Inc.	243,882	1,759	0.03
GEO Group, Inc.	79,006	1,762	0.03
German American Bancorp, Inc.	21,035	750	0.01
Geron Corp.	302,816	298	0.01
Getty Realty Corp.*	30,880	787	0.02
Gibraltar Industries, Inc.	19,548	663	0.01
GigaCloud Technology, Inc.	14,247	350	0.01
G-III Apparel Group Ltd.	24,864	620	0.01
Ginkgo Bioworks Holdings, Inc.	16,424	127	0.00
Gitlab, Inc.	83,461	1,893	0.04
Glacier Bancorp, Inc.	78,647	3,099	0.06
Gladstone Commercial Corp.*	31,537	296	0.01
Glaukos Corp.	34,811	3,749	0.07
Global Business Travel Group I	69,580	496	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Global Industrial Co.	12,698	325	0.01
Global Net Lease, Inc.*	126,328	854	0.02
Globalstar, Inc.	30,697	1,889	0.04
Globe Life, Inc.	48,020	6,515	0.13
Globus Medical, Inc.	69,730	4,429	0.09
GoDaddy, Inc.	80,850	5,225	0.10
Gogo, Inc.	36,032	84	0.00
Gold.com, Inc.	10,897	339	0.01
GoodRx Holdings, Inc.	23,256	50	0.00
Goodyear Tire & Rubber Co.	162,448	817	0.02
Goosehead Insurance, Inc.	16,627	605	0.01
Gorman-Rupp Co.	13,446	919	0.02
GPGI, Inc.	108,959	1,282	0.03
Graham Corp.	5,874	533	0.01
Graham Holdings Co.	1,939	1,694	0.03
GRAIL, Inc.	22,931	1,193	0.02
Grand Canyon Education, Inc.	16,828	1,806	0.04
Granite Construction, Inc.	26,460	3,188	0.06
Granite Ridge Resources, Inc.	27,987	94	0.00
Graphic Packaging Holding Co.	181,414	1,465	0.03
Great Southern Bancorp, Inc.	5,040	299	0.01
Green Brick Partners, Inc.	19,391	1,178	0.02
Green Plains, Inc.	36,492	420	0.01
Greenbrier Cos., Inc.	17,519	649	0.01
Greif, Inc.	16,930	952	0.02
Grid Dynamics Holdings, Inc.	46,574	196	0.00
Griffon Corp.	21,821	1,594	0.03
Grindr, Inc.	25,256	276	0.01
Grocery Outlet Holding Corp.	58,709	435	0.01
Group 1 Automotive, Inc.	7,152	1,614	0.03
Groupon, Inc.	18,569	331	0.01
Guardant Health, Inc.	74,933	8,704	0.17
Guardian Pharmacy Services, Inc.	17,214	527	0.01
Guidewire Software, Inc.	51,363	4,701	0.09
Gulfport Energy Corp.	9,581	1,201	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
GXO Logistics, Inc.	69,210	2,650	0.05
H&R Block, Inc.	76,225	2,205	0.04
H2O America	24,665	1,138	0.02
HA Sustainable Infrastructure Capital, Inc.	76,161	2,247	0.04
Haemonetics Corp.	29,045	1,651	0.03
Hagerty, Inc.	29,675	264	0.01
Hallador Energy Co.	21,377	274	0.01
Halozyme Therapeutics, Inc.	72,927	4,260	0.08
Hamilton Lane, Inc.	25,280	1,437	0.03
Hancock Whitney Corp.	50,700	2,873	0.06
Hanmi Financial Corp.	16,410	403	0.01
Hanover Insurance Group, Inc.	21,411	3,476	0.07
Happen, Inc.	72,663	1,129	0.02
Harley-Davidson, Inc.	69,470	1,275	0.02
Harmonic, Inc.	65,537	783	0.02
Harmony Biosciences Holdings, Inc.	30,221	808	0.02
Harrow, Inc.	20,440	637	0.01
Hasbro, Inc.	82,078	5,247	0.10
Hawaiian Electric Industries, Inc.	102,392	1,053	0.02
Hawkins, Inc.	12,308	1,318	0.03
Hayward Holdings, Inc.	130,226	1,675	0.03
HB Fuller Co.	33,535	1,505	0.03
HBT Financial, Inc.	9,874	238	0.00
HCI Group, Inc.	7,446	1,006	0.02
Healthcare Realty Trust, Inc.*	202,322	3,156	0.06
Healthcare Services Group, Inc.	45,735	848	0.02
HealthEquity, Inc.	51,687	3,438	0.07
Healthpeak Properties, Inc.*	426,855	7,063	0.14
HealthStream, Inc.	14,581	299	0.01
HeartFlow, Inc.	23,407	618	0.01
Heartland Express, Inc.	28,048	329	0.01
Hecla Mining Co.	416,322	4,845	0.10
Helios Technologies, Inc.	20,692	1,403	0.03
Helix Energy Solutions Group, Inc.	84,046	552	0.01
Helmerich & Payne, Inc.	59,583	1,501	0.03

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Henry Schein, Inc.	60,102	3,835	0.08
Herbalife Ltd.	60,968	591	0.01
Herc Holdings, Inc.	19,125	2,122	0.04
Heritage Financial Corp.	23,026	513	0.01
Heritage Insurance Holdings, Inc.	16,305	325	0.01
Hertz Global Holdings, Inc.	79,546	141	0.00
Hess Midstream LP	73,856	2,083	0.04
Hexcel Corp.	48,297	3,614	0.07
HF Sinclair Corp.	94,184	5,027	0.10
Highwoods Properties, Inc.*	67,402	1,541	0.03
Hillman Solutions Corp.	113,098	715	0.01
Hilltop Holdings, Inc.	26,504	784	0.02
Hilton Grand Vacations, Inc.	34,369	1,402	0.03
Hims & Hers Health, Inc.	123,533	3,126	0.06
Hinge Health, Inc.	23,981	1,481	0.03
Hippo Holdings, Inc.	11,225	231	0.00
HNI Corp.	41,082	1,243	0.02
Home BancShares, Inc.	116,973	2,552	0.05
Hope Bancorp, Inc.	71,148	732	0.01
Horace Mann Educators Corp.	22,834	900	0.02
Horizon Bancorp, Inc.	30,028	457	0.01
Hormel Foods Corp.	176,952	3,522	0.07
Host Hotels & Resorts, Inc.*	421,349	7,950	0.16
Houlihan Lokey, Inc.	32,978	3,323	0.07
Hovnanian Enterprises, Inc.	2,869	315	0.01
Howard Hughes Holdings, Inc.	19,526	1,067	0.02
Hub Group, Inc.	35,427	1,179	0.02
HubSpot, Inc.	30,904	4,329	0.09
Huntington Ingalls Industries, Inc.	24,332	5,107	0.10
Huntsman Corp.	97,123	805	0.02
Huron Consulting Group, Inc.	10,781	781	0.02
Hut 8 Corp.	61,119	5,514	0.11
Hycroft Mining Holding Corp.	29,939	533	0.01
Hyster-Yale, Inc.	4,007	104	0.00
I3 Verticals, Inc.	16,890	270	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Ibotta, Inc.	5,152	134	0.00
ICF International, Inc.	11,759	663	0.01
Ichor Holdings Ltd.	21,726	1,737	0.03
ICU Medical, Inc.	14,277	1,602	0.03
IDACORP, Inc.	34,824	4,008	0.08
Ideaya Biosciences, Inc.	47,603	1,318	0.03
IDT Corp.	13,867	609	0.01
IES Holdings, Inc.	5,428	2,984	0.06
ImmunityBio, Inc.	228,350	1,524	0.03
Immunome, Inc.	56,842	908	0.02
Immunovant, Inc.	38,910	1,134	0.02
Impinj, Inc.	17,321	1,753	0.03
Independence Realty Trust, Inc.*	145,295	1,846	0.04
Independent Bank Corp.	42,502	2,240	0.04
indie Semiconductor, Inc.	111,311	317	0.01
Indivior Pharmaceuticals, Inc.	64,364	2,015	0.04
Inflection, Inc.	28,069	297	0.01
Ingevity Corp.	20,741	1,164	0.02
Ingles Markets, Inc.	8,988	601	0.01
Ingredion, Inc.	38,449	2,774	0.05
Inhibrx Biosciences, Inc.	3,925	284	0.01
Innodata, Inc.	19,301	1,128	0.02
Innospec, Inc.	14,978	915	0.02
Innovative Industrial Properties, Inc.*	18,157	869	0.02
Innovex International, Inc.	24,556	455	0.01
Innoviva, Inc.	45,038	788	0.02
Insight Enterprises, Inc.	18,399	1,678	0.03
Insperity, Inc.	23,148	746	0.01
Inspire Medical Systems, Inc.	17,921	609	0.01
Installed Building Products, Inc.	13,925	2,400	0.05
Intapp, Inc.	36,036	675	0.01
Integer Holdings Corp.	21,902	1,511	0.03
Integra LifeSciences Holdings Corp.	45,032	640	0.01
Intellia Therapeutics, Inc.	82,180	1,035	0.02
InterDigital, Inc.	15,544	3,266	0.06

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Interface, Inc.	34,191	925	0.02
International Bancshares Corp.	33,787	1,949	0.04
International Seaways, Inc.	25,314	1,489	0.03
Interparfums, Inc.	11,005	916	0.02
Intuitive Machines, Inc.	74,217	1,213	0.02
InvenTrust Properties Corp.*	48,184	1,321	0.03
Invesco Ltd.	216,050	4,314	0.08
Ionis Pharmaceuticals, Inc.	95,247	5,822	0.11
Iovance Biotherapeutics, Inc.	204,273	652	0.01
IPG Photonics Corp.	17,132	1,439	0.03
iRadimed Corp.	4,468	318	0.01
IRhythm Holdings, Inc.	19,561	1,757	0.03
Iridium Communications, Inc.	57,037	2,351	0.05
Itron, Inc.	27,746	1,760	0.03
ITT, Inc.	54,558	7,877	0.15
Ivanhoe Electric, Inc.	78,604	558	0.01
J&J Snack Foods Corp.	10,090	564	0.01
J.M. Smucker Co.	65,892	5,778	0.11
Jack Henry & Associates, Inc.	44,468	4,603	0.09
Jackson Financial, Inc.	39,167	3,117	0.06
Jade Biosciences, Inc.	27,617	463	0.01
Janus International Group, Inc.	84,157	358	0.01
Janux Therapeutics, Inc.	27,468	319	0.01
JBG SMITH Properties*	32,715	366	0.01
JBT Marel Corp.	31,463	3,371	0.07
Jefferies Financial Group, Inc.	93,742	3,479	0.07
Jefferson Capital, Inc.	8,698	128	0.00
JetBlue Airways Corp.	71,295	304	0.01
JFrog Ltd.	61,943	4,227	0.08
Joby Aviation, Inc.	153,617	1,006	0.02
John B Sanfilippo & Son, Inc.	5,470	366	0.01
John Wiley & Sons, Inc.	24,261	866	0.02
Jones Lang LaSalle, Inc.	28,958	6,881	0.14
Kadant, Inc.	7,107	1,689	0.03
Kaiser Aluminum Corp.	9,877	1,402	0.03

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Karman Holdings, Inc.	36,530	1,305	0.03
KB Home	37,551	1,782	0.03
KBR, Inc.	76,266	1,946	0.04
Keel Infrastructure Corp.	358,152	1,559	0.03
Kemper Corp.	38,202	789	0.02
Kennametal, Inc.	45,359	1,197	0.02
Kestra Medical Technologies Ltd.	14,566	280	0.01
Kforce, Inc.	10,771	403	0.01
Kilroy Realty Corp.*	68,298	1,989	0.04
Kimbell Royalty Partners LP	52,673	574	0.01
Kinetik Holdings, Inc.	32,243	1,204	0.02
Kinsale Capital Group, Inc.	13,360	3,360	0.07
Kirby Corp.	8,262	859	0.02
Kite Realty Group Trust*	130,450	2,853	0.06
Klaviyo, Inc.	81,315	923	0.02
Knife River Corp.	34,238	2,234	0.04
Knight-Swift Transportation Holdings, Inc.	98,539	5,837	0.11
Knowles Corp.	51,335	1,590	0.03
Kodiak Gas Services, Inc.	60,413	3,401	0.07
Kodiak Sciences, Inc.	19,043	546	0.01
Kohl's Corp.	65,412	918	0.02
Kontoor Brands, Inc.	32,194	2,000	0.04
Koppers Holdings, Inc.	11,033	379	0.01
Korn Ferry	31,377	1,675	0.03
Kosmos Energy Ltd.	349,614	547	0.01
Kratos Defense & Security Solutions, Inc.	117,231	4,414	0.09
Krispy Kreme, Inc.	70,481	185	0.00
Krystal Biotech, Inc.	13,141	3,765	0.07
Kura Oncology, Inc.	45,161	375	0.01
Kura Sushi USA, Inc.	3,021	136	0.00
Kymera Therapeutics, Inc.	28,775	2,383	0.05
Kyndryl Holdings, Inc.	143,447	1,222	0.02
Ladder Capital Corp.*	59,324	458	0.01
Lakeland Financial Corp.	14,326	663	0.01
Lamar Advertising Co.*	53,342	6,312	0.12

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Lamb Weston Holdings, Inc.	79,855	2,668	0.05
Landbridge Co. LLC	17,496	925	0.02
Landstar System, Inc.	20,756	3,281	0.06
Lantheus Holdings, Inc.	40,170	3,329	0.07
Latham Group, Inc.	41,154	200	0.00
Lattice Semiconductor Corp.	84,984	9,446	0.19
Laureate Education, Inc.	75,485	2,077	0.04
Lazard, Inc.	57,292	1,757	0.03
La-Z-Boy, Inc.	23,917	724	0.01
LB Pharmaceuticals, Inc.	9,497	234	0.00
LCI Industries	14,981	1,137	0.02
Lear Corp.	31,382	3,181	0.06
Legacy Housing Corp.	9,697	194	0.00
Legalzoom.com, Inc.	70,536	327	0.01
Legence Corp.	32,526	1,990	0.04
Leggett & Platt, Inc.	82,492	728	0.01
LeMaitre Vascular, Inc.	13,128	954	0.02
Lemonade, Inc.	40,037	1,893	0.04
LendingTree, Inc.	5,292	172	0.00
Leonardo DRS, Inc.	48,663	1,510	0.03
Levi Strauss & Co.	58,417	1,083	0.02
LGI Homes, Inc.	14,252	684	0.01
Liberty Broadband Corp. 'A' Shares	11,896	308	0.01
Liberty Broadband Corp. 'C' Shares	69,764	1,812	0.04
Liberty Capital Corp.	20,218	326	0.01
Liberty Energy, Inc.	98,022	1,943	0.04
Liberty Latin America Ltd. 'A' Shares	7,520	44	0.00
Liberty Latin America Ltd. 'C' Shares	94,932	549	0.01
Liberty Live Holdings, Inc. 'A' Shares	6,659	515	0.01
Liberty Live Holdings, Inc. 'C' Shares	30,962	2,485	0.05
Life Time Group Holdings, Inc.	86,574	2,708	0.05
Life360, Inc.	49,010	2,140	0.04
LifeStance Health Group, Inc.	104,034	814	0.02
Ligand Pharmaceuticals, Inc.	11,919	2,831	0.06
Lightwave Logic, Inc.	89,746	624	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Limbach Holdings, Inc.	6,366	381	0.01
Lincoln Educational Services Corp.	16,185	604	0.01
Lincoln Electric Holdings, Inc.	32,601	6,520	0.13
Lincoln National Corp.	106,702	2,962	0.06
Lindblad Expeditions Holdings, Inc.	27,331	587	0.01
Lindsay Corp.	6,819	641	0.01
Lineage, Inc.*	42,125	1,438	0.03
Liquidia Corp.	38,709	2,199	0.04
Liquidity Services, Inc.	13,718	407	0.01
Lithia Motors, Inc.	14,180	3,131	0.06
Littelfuse, Inc.	15,283	5,203	0.10
Live Oak Bancshares, Inc.	22,212	691	0.01
LiveRamp Holdings, Inc.	39,091	1,109	0.02
LKQ Corp.	159,488	3,151	0.06
Loar Holdings, Inc.	20,062	1,214	0.02
Louisiana-Pacific Corp.	37,809	2,309	0.05
LSB Industries, Inc.	34,617	281	0.01
LSI Industries, Inc.	18,845	379	0.01
LTC Properties, Inc.*	30,360	884	0.02
Lucid Group, Inc.	95,704	471	0.01
Lumen Technologies, Inc.	589,907	3,568	0.07
LXP Industrial Trust*	36,994	1,548	0.03
Lyft, Inc.	233,549	2,701	0.05
M/I Homes, Inc.	15,938	1,949	0.04
Macerich Co.*	154,723	3,018	0.06
MACOM Technology Solutions Holdings, Inc.	41,627	11,752	0.23
Macy's, Inc.	160,889	2,983	0.06
Madison Square Garden Entertainment Corp.	24,024	1,473	0.03
Madison Square Garden Sports Corp.	9,378	2,856	0.06
Madrigal Pharmaceuticals, Inc.	9,202	3,678	0.07
Magnite, Inc.	89,198	1,296	0.03
Magnolia Oil & Gas Corp.	105,718	2,051	0.04
Malibu Boats, Inc.	13,669	292	0.01
Manhattan Associates, Inc.	36,259	3,798	0.07
MannKind Corp.	168,235	541	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
ManpowerGroup, Inc.	28,961	788	0.02
Maplebear, Inc.	91,872	3,297	0.06
MARA Holdings, Inc.	213,060	2,266	0.04
Marcus & Millichap, Inc.	14,648	346	0.01
MarineMax, Inc.	12,587	352	0.01
MarketAxess Holdings, Inc.	22,509	1,869	0.04
Marqeta, Inc.	212,352	673	0.01
Marriott Vacations Worldwide Corp.	17,779	1,390	0.03
Marten Transport Ltd.	32,449	432	0.01
Marzetti Co.	11,984	1,048	0.02
Masterbrand, Inc.	149,516	1,139	0.02
Matador Resources Co.	71,365	2,678	0.05
Match Group, Inc.	134,910	3,960	0.08
Materion Corp.	12,457	2,729	0.05
Matson, Inc.	4,550	669	0.01
Mattel, Inc.	173,792	1,777	0.03
Matthews International Corp.	16,788	338	0.01
Maximus, Inc.	33,391	1,378	0.03
MaxLinear, Inc.	51,725	4,261	0.08
Maze Therapeutics, Inc.	12,821	281	0.01
MBX Biosciences, Inc.	12,925	527	0.01
McGrath RentCorp	14,992	1,380	0.03
MDU Resources Group, Inc.	117,866	1,913	0.04
MediaAlpha, Inc.	24,702	232	0.00
Medical Properties Trust, Inc.*	315,745	1,105	0.02
Medpace Holdings, Inc.	14,065	5,689	0.11
MeiraGTx Holdings PLC	28,011	266	0.01
Mercantile Bank Corp.	8,840	383	0.01
Merchants Bancorp	13,863	529	0.01
Mercury General Corp.	16,757	1,360	0.03
Mercury Systems, Inc.	32,735	2,735	0.05
Merit Medical Systems, Inc.	36,170	1,919	0.04
Meritage Homes Corp.	40,864	2,610	0.05
Metallus, Inc.	21,163	302	0.01
Metrocity Bankshares, Inc.	11,649	315	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Metropolitan Bank Holding Corp.	7,259	546	0.01
MFA Financial, Inc.*	57,700	431	0.01
MGE Energy, Inc.	23,284	1,414	0.03
MGIC Investment Corp.	135,134	2,887	0.06
MGM Resorts International	108,336	4,084	0.08
Miami International Holdings, Inc.	9,649	269	0.01
Microvast Holdings, Inc.	95,630	82	0.00
Middleby Corp.	25,541	3,348	0.07
Middlesex Water Co.	10,720	454	0.01
Millerknoll, Inc.	38,132	591	0.01
Millrose Properties, Inc.*	93,294	2,167	0.04
Minerals Technologies, Inc.	17,888	1,049	0.02
Mineralys Therapeutics, Inc.	33,163	675	0.01
Mirion Technologies, Inc.	142,603	1,924	0.04
Mirum Pharmaceuticals, Inc.	25,491	2,369	0.05
Mission Produce, Inc.	30,913	282	0.01
MKS, Inc.	41,816	13,172	0.26
Moderna, Inc.	207,676	10,975	0.22
Modine Manufacturing Co.	31,099	6,059	0.12
Moelis & Co.	44,754	2,136	0.04
Mohawk Industries, Inc.	31,775	2,859	0.06
Molina Healthcare, Inc.	32,349	5,607	0.11
Molson Coors Beverage Co.	95,768	2,881	0.06
Monarch Casino & Resort, Inc.	7,206	726	0.01
Monte Rosa Therapeutics, Inc.	32,827	595	0.01
Moog, Inc.	17,493	5,640	0.11
Morningstar, Inc.	12,774	1,507	0.03
Mosaic Co.	199,359	3,338	0.07
MP Materials Corp.	88,190	3,652	0.07
MSA Safety, Inc.	22,428	2,926	0.06
MSC Industrial Direct Co., Inc.	26,890	2,374	0.05
Mueller Industries, Inc.	64,812	6,029	0.12
Mueller Water Products, Inc.	93,920	1,857	0.04
Murphy Oil Corp.	82,030	2,099	0.04
Murphy USA, Inc.	10,297	4,167	0.08

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
MYR Group, Inc.	9,400	3,575	0.07
N-able, Inc.	35,048	98	0.00
Nabors Industries Ltd.	6,451	407	0.01
NANO Nuclear Energy, Inc.	25,651	416	0.01
Napco Security Technologies, Inc.	21,265	601	0.01
National Bank Holdings Corp.	22,699	764	0.01
National Beverage Corp.	14,086	338	0.01
National Energy Services Reunited Corp.	39,237	847	0.02
National Fuel Gas Co.	54,666	3,245	0.06
National Health Investors, Inc.*	28,627	1,681	0.03
National HealthCare Corp.	8,229	1,287	0.03
National Presto Industries, Inc.	3,379	318	0.01
National Storage Affiliates Trust*	45,744	1,569	0.03
National Vision Holdings, Inc.	47,506	677	0.01
Natural Grocers by Vitamin Cottage, Inc.	7,579	180	0.00
Navient Corp.	42,658	276	0.01
Navitas Semiconductor Corp.	124,844	1,679	0.03
NB Bancorp, Inc.	23,050	370	0.01
NBT Bancorp, Inc.	31,460	1,172	0.02
nCino, Inc.	60,788	721	0.01
NCR Atleos Corp.	45,028	1,464	0.03
NCR Voyix Corp.	88,494	536	0.01
Nektar Therapeutics	17,947	908	0.02
Nelnet, Inc.	7,895	795	0.02
Neogen Corp.	133,133	919	0.02
NeoGenomics, Inc.	85,926	926	0.02
Neptune Insurance Holdings, Inc.	24,936	574	0.01
NerdWallet, Inc.	17,507	125	0.00
NETGEAR, Inc.	16,484	287	0.01
NetScout Systems, Inc.	43,823	1,408	0.03
Netskope, Inc.	64,680	522	0.01
NETSTREIT Corp.*	55,091	891	0.02
New Jersey Resources Corp.	60,888	2,620	0.05
New York Times Co.	96,056	5,133	0.10
Newell Brands, Inc.	275,951	1,266	0.02

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	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Newmark Group, Inc.	88,848	1,030	0.02
NewMarket Corp.	4,630	2,769	0.05
Newsmax, Inc.	34,722	205	0.00
NexPoint Residential Trust, Inc.*	13,722	294	0.01
Nexstar Media Group, Inc.	17,364	2,242	0.04
NextDecade Corp.	96,126	534	0.01
Nextdoor Holdings, Inc.	155,288	268	0.01
NextNav, Inc.	42,321	572	0.01
Nextpower, Inc.	89,388	7,492	0.15
Nicolet Bankshares, Inc.	12,477	1,540	0.03
NioCorp Developments Ltd.	80,418	278	0.01
NIQ Global Intelligence PLC	41,137	270	0.01
nLight, Inc.	32,524	1,631	0.03
NMI Holdings, Inc.	46,738	1,459	0.03
NNN REIT, Inc.*	117,258	4,197	0.08
Noble Corp. PLC	79,874	2,300	0.05
Northeast Bank	5,220	527	0.01
Northern Oil & Gas, Inc.	61,427	829	0.02
Northwest Bancshares, Inc.	88,643	1,012	0.02
Northwest Natural Holding Co.	25,099	949	0.02
Northwestern Energy Group, Inc.	37,905	2,080	0.04
Norwegian Cruise Line Holdings Ltd.	283,904	4,747	0.09
NOV, Inc.	220,233	3,064	0.06
Novanta, Inc.	21,656	2,587	0.05
Novavax, Inc.	85,543	606	0.01
NPK International, Inc.	51,518	619	0.01
Nurix Therapeutics, Inc.	47,835	866	0.02
NuScale Power Corp.	185,005	1,444	0.03
Nutanix, Inc.	155,174	6,001	0.12
Nutex Health, Inc.	2,650	337	0.01
Nuvalent, Inc.	28,287	2,643	0.05
Nuvation Bio, Inc.	143,325	608	0.01
Oceaneering International, Inc.	60,026	1,793	0.04
OceanFirst Financial Corp.	49,666	734	0.01
Ocular Therapeutix, Inc.	91,697	686	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
OGE Energy Corp.	128,735	4,794	0.09
O-I Glass, Inc.	93,696	681	0.01
Oil-Dri Corp. of America	5,019	386	0.01
Oklo, Inc.	87,624	3,514	0.07
Olaplex Holdings, Inc.	74,920	117	0.00
Old National Bancorp	212,925	4,166	0.08
Old Republic International Corp.	138,158	4,337	0.09
Old Second Bancorp, Inc.	31,952	562	0.01
Olema Pharmaceuticals, Inc.	33,390	309	0.01
Olin Corp.	71,062	1,121	0.02
Ollie's Bargain Outlet Holdings, Inc.	37,106	2,035	0.04
Omega Healthcare Investors, Inc.*	181,522	6,600	0.13
Omeros Corp.	39,865	299	0.01
Omnicell, Inc.	27,613	856	0.02
Ondas, Inc.	272,716	1,756	0.03
ONE Gas, Inc.	37,728	2,245	0.04
OneMain Holdings, Inc.	71,112	3,362	0.07
Onterris, Inc.	23,646	366	0.01
Onto Innovation, Inc.	30,938	8,231	0.16
Opendoor Technologies, Inc.	548,664	1,920	0.04
OPENLANE, Inc.	64,207	2,022	0.04
OPKO Health, Inc.	293,305	335	0.01
Oppenheimer Holdings, Inc.	2,557	202	0.00
Optimum Communications, Inc.	165,602	191	0.00
Option Care Health, Inc.	98,730	1,593	0.03
Orchid Island Capital, Inc.*	116,097	612	0.01
Organon & Co.	157,229	1,611	0.03
ORIC Pharmaceuticals, Inc.	20,200	155	0.00
Origin Bancorp, Inc.	17,490	681	0.01
Ormat Technologies, Inc.	37,544	3,135	0.06
Orrstown Financial Services, Inc.	11,495	355	0.01
Oruka Therapeutics, Inc.	19,267	1,352	0.03
Oscar Health, Inc.	145,671	3,250	0.06
Oshkosh Corp.	38,258	4,450	0.09
OSI Systems, Inc.	9,765	1,578	0.03

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	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Otter Tail Corp.	23,588	1,586	0.03
Ouster, Inc.	35,896	1,473	0.03
Outfront Media, Inc.*	95,023	2,382	0.05
Ovintiv, Inc.	175,468	7,037	0.14
Owens Corning	49,703	5,872	0.12
Oxford Industries, Inc.	8,612	227	0.00
Pacira BioSciences, Inc.	21,792	422	0.01
PACS Group, Inc.	24,405	739	0.01
Pagaya Technologies Ltd.	31,500	398	0.01
PagerDuty, Inc.	58,525	416	0.01
Palomar Holdings, Inc.	16,079	1,537	0.03
Palvella Therapeutics, Inc.	6,417	752	0.01
Papa John's International, Inc.	21,706	589	0.01
Par Pacific Holdings, Inc.	30,429	1,300	0.03
PAR Technology Corp.	24,792	325	0.01
Paramount Skydance Corp.	197,688	1,472	0.03
Park Hotels & Resorts, Inc.*	122,309	1,347	0.03
Park National Corp.	9,899	1,365	0.03
Parsons Corp.	32,814	1,275	0.02
Pathward Financial, Inc.	14,077	922	0.02
Patrick Industries, Inc.	19,130	1,351	0.03
Pattern Group, Inc.	22,113	410	0.01
Patterson-UTI Energy, Inc.	218,232	1,572	0.03
Paycom Software, Inc.	23,342	2,246	0.04
Paylocity Holding Corp.	26,226	2,098	0.04
Paymentus Holdings, Inc.	31,253	568	0.01
Payoneer Global, Inc.	167,964	904	0.02
PBF Energy, Inc.	59,642	2,082	0.04
PC Connection, Inc.	6,616	362	0.01
PDF Solutions, Inc.	17,814	888	0.02
Peabody Energy Corp.	73,632	1,296	0.03
Peapack-Gladstone Financial Corp.	9,631	348	0.01
Pebblebrook Hotel Trust*	67,571	991	0.02
Pediatrix Medical Group, Inc.	52,207	976	0.02
Pegasystems, Inc.	48,382	1,117	0.02

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Peloton Interactive, Inc.	242,556	1,061	0.02
Penguin Solutions, Inc.	28,908	1,482	0.03
Penn Entertainment, Inc.	82,160	1,375	0.03
Pennant Group, Inc.	21,646	595	0.01
PennyMac Financial Services, Inc.	19,146	1,250	0.02
PennyMac Mortgage Investment Trust*	47,143	391	0.01
Penske Automotive Group, Inc.	10,816	1,475	0.03
Penumbra, Inc.	22,898	5,461	0.11
People, Inc.	39,781	1,398	0.03
Peoples Bancorp, Inc.	22,370	643	0.01
Perdoceo Education Corp.	37,516	914	0.02
Perella Weinberg Partners	41,877	491	0.01
Performance Food Group Co.	96,199	8,203	0.16
Perimeter Solutions, Inc.	88,324	2,191	0.04
Permian Resources Corp.	460,066	6,411	0.13
Perpetua Resources Corp.	53,593	840	0.02
Personalis, Inc.	39,074	408	0.01
Petco Health & Wellness Co., Inc.	51,512	107	0.00
Phathom Pharmaceuticals, Inc.	31,271	258	0.00
Phibro Animal Health Corp.	11,339	273	0.01
Phillips Edison & Co., Inc.*	75,660	2,418	0.05
Phinia, Inc.	23,229	1,429	0.03
Photronics, Inc.	35,778	848	0.02
Phreesia, Inc.	38,462	300	0.01
Piedmont Realty Trust, Inc.*	81,917	578	0.01
Pilgrim's Pride Corp.	28,721	629	0.01
Pinnacle West Capital Corp.	75,622	6,169	0.12
Pinterest, Inc.	282,402	4,641	0.09
Piper Sandler Cos.	42,844	2,360	0.05
Pitney Bowes, Inc.	86,795	1,179	0.02
PJT Partners, Inc.	13,940	1,533	0.03
Plains GP Holdings LP	118,379	2,155	0.04
Planet Fitness, Inc.	50,171	1,960	0.04
Planet Labs PBC	152,618	3,617	0.07
Plexus Corp.	16,202	3,533	0.07

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Plug Power, Inc.	801,240	1,579	0.03
Polaris, Inc.	32,340	1,741	0.03
Pool Corp.	20,213	3,235	0.06
Porch Group, Inc.	46,308	514	0.01
Portland General Electric Co.	73,311	2,894	0.06
Post Holdings, Inc.	26,395	1,791	0.04
Powell Industries, Inc.	18,224	3,885	0.08
Power Integrations, Inc.	33,486	2,001	0.04
Power Solutions International, Inc.	6,867	190	0.00
PRA Group, Inc.	25,443	362	0.01
Praxis Precision Medicines, Inc.	14,271	3,782	0.07
Precigen, Inc.	109,859	481	0.01
Preferred Bank	6,315	503	0.01
Preformed Line Products Co.	1,825	559	0.01
Prestige Consumer Healthcare, Inc.	29,114	1,058	0.02
PriceSmart, Inc.	15,742	2,333	0.05
Prime Medicine, Inc.	44,547	126	0.00
Primerica, Inc.	19,208	4,178	0.08
Primo Brands Corp.	143,924	2,695	0.05
Primoris Services Corp.	32,745	2,419	0.05
Privia Health Group, Inc.	57,606	1,115	0.02
Procept Biorobotics Corp.	32,132	549	0.01
Procore Technologies, Inc.	72,466	2,255	0.04
PROG Holdings, Inc.	23,831	833	0.02
Progress Software Corp.	27,139	696	0.01
Progyny, Inc.	45,702	997	0.02
ProPetro Holding Corp.	60,985	683	0.01
Prosperity Bancshares, Inc.	71,202	3,965	0.08
Protagonist Therapeutics, Inc.	31,508	2,896	0.06
Proto Labs, Inc.	14,658	886	0.02
Provident Financial Services, Inc.	75,833	1,351	0.03
PTC Therapeutics, Inc.	43,656	2,699	0.05
Pulse Biosciences, Inc.	14,602	323	0.01
PureCycle Technologies, Inc.	96,292	558	0.01
Pursuit Attractions & Hospitality, Inc.	11,509	476	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
PVH Corp.	27,704	1,541	0.03
Q2 Holdings, Inc.	37,634	1,343	0.03
QCR Holdings, Inc.	9,532	698	0.01
Qorvo, Inc.	50,474	3,570	0.07
Quaker Chemical Corp.	8,518	1,012	0.02
Qualys, Inc.	22,206	2,157	0.04
Quanex Building Products Corp.	23,817	329	0.01
Quantum Computing, Inc.	118,318	894	0.02
QuantumScape Corp.	284,262	1,638	0.03
QuidelOrtho Corp.	40,417	559	0.01
QuinStreet, Inc.	30,571	337	0.01
QXO, Inc.	367,469	4,960	0.10
Radian Group, Inc.	81,796	2,339	0.05
RadNet, Inc.	39,703	1,783	0.03
Ralliant Corp.	66,169	3,624	0.07
Ralph Lauren Corp.	23,195	6,992	0.14
Ramaco Resources, Inc.	25,657	247	0.00
Rambus, Inc.	67,174	6,302	0.12
Range Resources Corp.	143,110	3,925	0.08
Rapport Therapeutics, Inc.	15,489	474	0.01
Rayonier, Inc.*	173,563	2,846	0.06
RBC Bearings, Inc.	17,330	8,330	0.16
RealReal, Inc.	65,788	609	0.01
Recursion Pharmaceuticals, Inc.	263,614	738	0.01
Red Rock Resorts, Inc.	29,121	1,455	0.03
Redwire Corp.	98,229	871	0.02
Redwood Trust, Inc.*	78,319	289	0.01
Regal Rexnord Corp.	39,442	6,573	0.13
Reinsurance Group of America, Inc.	40,347	6,565	0.13
Relay Therapeutics, Inc.	68,672	1,027	0.02
Reliance Worldwide Corp. Ltd.	440,369	898	0.02
Remitly Global, Inc.	107,535	1,855	0.04
Renasant Corp.	57,671	1,866	0.04
Repligen Corp.	32,444	3,366	0.07
Republic Bancorp, Inc.	4,841	331	0.01

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Resideo Technologies, Inc.	81,507	1,866	0.04
Resolute Holdings Management, Inc.	3,083	325	0.01
Revolve Group, Inc.	23,710	426	0.01
Revvity, Inc.	68,758	5,789	0.11
REX American Resources Corp.	17,026	575	0.01
Rexford Industrial Realty, Inc.*	140,873	3,649	0.07
Reynolds Consumer Products, Inc.	30,257	620	0.01
RH	9,345	1,159	0.02
Rhythm Pharmaceuticals, Inc.	34,284	2,855	0.06
Richtech Robotics, Inc.	121,398	183	0.00
Ridgepost Capital, Inc.	38,649	222	0.00
Rigetti Computing, Inc.	203,641	3,009	0.06
Riley Exploration Permian, Inc.	8,939	224	0.00
RingCentral, Inc.	43,593	1,293	0.03
Riot Platforms, Inc.	205,372	4,341	0.09
Rithm Capital Corp.*	336,871	2,404	0.05
RLI Corp.	52,237	2,308	0.05
RLJ Lodging Trust*	86,052	772	0.02
Robert Half, Inc.	58,612	1,439	0.03
Rogers Corp.	9,270	1,155	0.02
Roivant Sciences Ltd.	287,685	7,562	0.15
Roku, Inc.	80,913	8,394	0.17
Root, Inc.	7,251	317	0.01
Royal Gold, Inc.	52,273	8,015	0.16
RPC, Inc.	57,842	253	0.00
Rubrik, Inc.	94,338	5,481	0.11
RUM Group, Inc.	49,501	233	0.00
Rush Enterprises, Inc. 'A' Shares	38,112	2,090	0.04
Rush Enterprises, Inc. 'B' Shares	4,566	261	0.00
Rush Street Interactive, Inc.	65,694	1,560	0.03
RXO, Inc.	64,851	1,340	0.03
Ryan Specialty Holdings, Inc.	66,501	1,970	0.04
Ryder System, Inc.	22,677	4,545	0.09
Ryerson Holding Corp.	29,360	563	0.01
Ryman Hospitality Properties, Inc.*	37,101	3,703	0.07

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
S&T Bancorp, Inc.	22,164	823	0.02
Sable Offshore Corp.	60,497	318	0.01
Sabra Health Care REIT, Inc.*	150,663	2,225	0.04
Safehold, Inc.*	28,709	354	0.01
Safety Insurance Group, Inc.	8,047	457	0.01
Saia, Inc.	16,179	5,227	0.10
Sally Beauty Holdings, Inc.	61,861	670	0.01
Sana Biotechnology, Inc.	108,624	285	0.01
Sandisk Corp.	88,834	137,426	2.71
Sanmina Corp.	32,141	5,854	0.12
Sarepta Therapeutics, Inc.	62,850	810	0.02
Satellogic, Inc.	49,014	220	0.00
Saul Centers, Inc.*	4,802	137	0.00
Savara, Inc.	51,717	236	0.00
Savers Value Village, Inc.	18,771	140	0.00
ScanSource, Inc.	14,781	574	0.01
Schneider National, Inc.	32,263	901	0.02
Scholar Rock Holding Corp.	46,789	1,950	0.04
Scholastic Corp.	9,576	334	0.01
Schrodinger, Inc.	36,780	481	0.01
Science Applications International Corp.	27,132	2,318	0.05
Scotts Miracle-Gro Co.	28,427	1,457	0.03
Seaboard Corp.	174	604	0.01
Seacoast Banking Corp. of Florida	59,476	1,492	0.03
SEI Investments Co.	62,908	4,122	0.08
Select Medical Holdings Corp.	61,712	771	0.01
Select Water Solutions, Inc.	67,966	1,008	0.02
Selective Insurance Group, Inc.	36,432	2,694	0.05
SELLAS Life Sciences Group, Inc.	106,816	1,302	0.03
Semtech Corp.	57,692	6,830	0.13
Seneca Foods Corp.	2,684	351	0.01
Sensata Technologies Holding PLC	92,565	3,290	0.06
Sensient Technologies Corp.	21,769	1,951	0.04
SentinelOne, Inc.	190,786	2,418	0.05
Septerna, Inc.	7,980	210	0.00

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Serve Robotics, Inc.	43,271	209	0.00
Service Corp. International	81,988	4,746	0.09
Service Properties Trust*	361,255	463	0.01
ServiceTitan, Inc.	34,888	1,856	0.04
ServisFirst Bancshares, Inc.	31,293	2,068	0.04
Sezzle, Inc.	10,270	1,332	0.03
Shake Shack, Inc.	22,355	930	0.02
SHARPLINK, Inc.	11,091	41	0.00
Shenandoah Telecommunications Co.	29,119	345	0.01
Shift4 Payments, Inc.	30,194	1,104	0.02
Shoals Technologies Group, Inc.	104,088	732	0.01
Shoe Station Group, Inc.	8,576	101	0.00
Shutterstock, Inc.	18,033	193	0.00
SI-BONE, Inc.	24,867	318	0.01
Signet Jewelers Ltd.	23,344	1,540	0.03
Sila Realty Trust, Inc.*	32,015	735	0.01
Silgan Holdings, Inc.	55,066	1,928	0.04
Silicon Laboratories, Inc.	19,889	3,300	0.06
Simmons First National Corp.	89,554	1,539	0.03
Simply Good Foods Co.	49,869	496	0.01
Simpson Manufacturing Co., Inc.	24,994	3,960	0.08
Sinclair, Inc.	23,436	248	0.00
Sionna Therapeutics, Inc.	7,245	236	0.00
Sirius XM Holdings, Inc.	111,679	2,471	0.05
SiteOne Landscape Supply, Inc.	26,920	2,339	0.05
SiTime Corp.	13,462	7,260	0.14
Six Flags Entertainment Corp.	59,874	934	0.02
Skyward Specialty Insurance Group, Inc.	23,648	1,077	0.02
SkyWater Technology, Inc.	22,594	612	0.01
SkyWest, Inc.	5,535	415	0.01
Skyworks Solutions, Inc.	93,914	4,815	0.09
SL Green Realty Corp.*	43,123	1,725	0.03
Slide Insurance Holdings, Inc.	17,697	264	0.01
SLM Corp.	116,719	2,310	0.05
SM Energy Co.	148,208	2,915	0.06

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Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Smartstop Self Storage REIT, Inc.*	32,057	799	0.02
Snap, Inc.	665,351	2,227	0.04
Solaris Energy Infrastructure, Inc.	26,706	1,607	0.03
Solid Power, Inc.	123,489	244	0.00
Solstice Advanced Materials, Inc.	97,789	6,115	0.12
Solv Energy, Inc.	14,026	373	0.01
Solventum Corp.	91,161	5,398	0.11
Somnigroup International, Inc.	123,555	7,326	0.14
Sonic Automotive, Inc.	9,489	609	0.01
Sonoco Products Co.	61,828	2,609	0.05
Sonos, Inc.	69,018	711	0.01
Sotera Health Co.	168,571	2,237	0.04
SoundHound AI, Inc.	238,451	1,160	0.02
South Plains Financial, Inc.	8,151	268	0.01
Southern Missouri Bancorp, Inc.	5,979	344	0.01
Southside Bancshares, Inc.	14,867	393	0.01
Southstate Bank Corp.	60,862	4,615	0.09
Southwest Gas Holdings, Inc.	37,181	2,521	0.05
Spectrum Brands Holdings, Inc.	12,657	819	0.02
Sphere Entertainment Co.	15,479	2,021	0.04
Spire, Inc.	35,756	2,146	0.04
Sprinklr, Inc.	78,832	310	0.01
Sprouts Farmers Market, Inc.	58,934	3,649	0.07
SPS Commerce, Inc.	23,149	1,013	0.02
SPX Technologies, Inc.	30,137	5,434	0.11
Spyre Therapeutics, Inc.	35,056	2,391	0.05
SSR Mining, Inc.	131,340	2,825	0.06
St. Joe Co.	21,610	1,031	0.02
STAAR Surgical Co.	17,546	389	0.01
STAG Industrial, Inc.*	115,765	3,430	0.07
Stagwell, Inc.	69,707	368	0.01
Standard Motor Products, Inc.	11,398	337	0.01
StandardAero, Inc.	132,429	2,876	0.06
Standex International Corp.	7,571	2,035	0.04
Stanley Black & Decker, Inc.	97,341	6,917	0.14

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As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Starwood Property Trust, Inc.*	221,817	2,846	0.06
Stellar Bancorp, Inc.	31,138	926	0.02
Stepan Co.	11,562	479	0.01
StepStone Group, Inc.	42,833	1,309	0.03
Sterling Infrastructure, Inc.	18,434	11,403	0.22
Steven Madden Ltd.	44,461	1,437	0.03
Stewart Information Services Corp.	18,067	916	0.02
Stifel Financial Corp.	92,482	4,764	0.09
Stock Yards Bancorp, Inc.	17,052	977	0.02
Stoke Therapeutics, Inc.	25,072	614	0.01
StoneX Group, Inc.	43,890	3,855	0.08
Strategic Education, Inc.	12,943	755	0.01
Stride, Inc.	26,511	1,733	0.03
Sturm Ruger & Co., Inc.	9,578	275	0.01
SunCoke Energy, Inc.	54,580	337	0.01
Sunococorp LLC	24,915	1,287	0.03
Sunrun, Inc.	142,123	1,470	0.03
Sunstone Hotel Investors, Inc.*	102,601	907	0.02
Supernus Pharmaceuticals, Inc.	34,959	1,238	0.02
Surgery Partners, Inc.	51,733	649	0.01
Sweetgreen, Inc.	64,238	417	0.01
Sylvamo Corp.	20,552	584	0.01
Symbotic, Inc.	40,938	1,312	0.03
Synaptics, Inc.	23,612	2,100	0.04
Syndax Pharmaceuticals, Inc.	47,280	780	0.02
T1 Energy, Inc.	108,305	727	0.01
Talen Energy Corp.	25,294	7,652	0.15
Talos Energy, Inc.	78,255	787	0.02
Tandem Diabetes Care, Inc.	43,212	518	0.01
Tanger, Inc.*	69,096	2,093	0.04
Tango Therapeutics, Inc.	58,163	1,433	0.03
Target Hospitality Corp.	20,962	325	0.01
Tarsus Pharmaceuticals, Inc.	19,476	903	0.02
Taylor Morrison Home Corp.	58,936	3,203	0.06
Taysha Gene Therapies, Inc.	91,357	466	0.01

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As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
TD SYNEX Corp.	44,656	9,142	0.18
Teladoc Health, Inc.	113,731	750	0.01
Teleflex, Inc.	26,819	2,583	0.05
Telephone & Data Systems, Inc.	58,841	1,687	0.03
Tempus AI, Inc.	65,533	2,899	0.06
Tenable Holdings, Inc.	74,673	1,929	0.04
Tenet Healthcare Corp.	53,904	7,648	0.15
Tennant Co.	10,003	661	0.01
Teradata Corp.	51,682	1,344	0.03
Terawulf, Inc.	229,766	4,461	0.09
Terex Corp.	71,371	3,980	0.08
Terreno Realty Corp.*	64,233	3,195	0.06
Terrestrial Energy, Inc.	10,399	55	0.00
Tetra Tech, Inc.	150,088	3,282	0.06
TETRA Technologies, Inc.	77,179	664	0.01
Texas Capital Bancshares, Inc.	26,478	2,062	0.04
Texas Roadhouse, Inc.	40,004	5,872	0.12
TFS Financial Corp.	32,518	431	0.01
TG Therapeutics, Inc.	91,154	3,842	0.08
Thor Industries, Inc.	30,524	1,825	0.04
ThredUp, Inc.	71,337	379	0.01
TIC Solutions, Inc.	86,532	537	0.01
Tidewater, Inc.	7,845	395	0.01
Timken Co.	39,933	4,341	0.09
Tiptree, Inc.	15,148	204	0.00
TKO Group Holdings, Inc.	40,514	6,493	0.13
Toll Brothers, Inc.	58,675	7,332	0.14
Tompkins Financial Corp.	6,777	481	0.01
Tootsie Roll Industries, Inc.	10,995	328	0.01
TopBuild Corp.	17,480	4,765	0.09
Toro Co.	59,102	4,367	0.09
Towne Bank	53,119	1,459	0.03
TPG RE Finance Trust, Inc.*	46,501	298	0.01
TPG, Inc.	84,181	2,498	0.05
Trade Desk, Inc.	251,505	3,439	0.07

State Street AUT World Small Cap Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Transcat, Inc.	5,665	391	0.01
TransMedics Group, Inc.	19,695	1,018	0.02
Travel & Leisure Co.	38,438	2,268	0.04
Traverse Therapeutics, Inc.	51,423	2,275	0.04
Trevi Therapeutics, Inc.	57,209	806	0.02
Trex Co., Inc.	64,739	2,438	0.05
TriCo Bancshares	17,420	703	0.01
TriMas Corp.	20,060	676	0.01
TriNet Group, Inc.	19,196	737	0.01
Trinity Industries, Inc.	48,876	1,291	0.03
TripAdvisor, Inc.	56,525	602	0.01
Triumph Financial, Inc.	13,112	753	0.01
Tronox Holdings PLC	66,302	324	0.01
Trump Media & Technology Group Corp.	96,280	546	0.01
Trupanion, Inc.	19,475	376	0.01
TrustCo Bank Corp.	9,923	407	0.01
Trustmark Corp.	32,714	1,141	0.02
TTM Technologies, Inc.	62,771	8,885	0.17
Turning Point Brands, Inc.	10,666	684	0.01
Tutor Perini Corp.	27,168	1,686	0.03
Twist Bioscience Corp.	35,877	2,679	0.05
Two Harbors Investment Corp.*	64,508	607	0.01
TXNM Energy, Inc.	64,316	2,766	0.05
Tyra Biosciences, Inc.	14,020	341	0.01
U.S. Antimony Corp.	78,313	411	0.01
U.S. Foods Holding Corp.	134,870	10,456	0.21
U.S. Lime & Minerals, Inc.	7,126	549	0.01
U.S. Physical Therapy, Inc.	10,153	529	0.01
UDR, Inc.*	179,116	5,438	0.11
UFP Industries, Inc.	35,095	2,430	0.05
UFP Technologies, Inc.	4,356	869	0.02
UGI Corp.	133,888	3,531	0.07
U-Haul Holding Co.	23,917	1,214	0.02
U-Haul Holding Co. (Non-Voting)	41,745	1,872	0.04
UiPath, Inc.	255,638	2,067	0.04

State Street AUT World Small Cap Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
UL Solutions, Inc.	45,379	3,442	0.07
Ultra Clean Holdings, Inc.	27,486	2,756	0.05
Ultragenyx Pharmaceutical, Inc.	52,445	1,217	0.02
UMB Financial Corp.	43,948	4,730	0.09
UMH Properties, Inc.*	49,768	582	0.01
Under Armour, Inc. 'A' Shares	125,679	590	0.01
Under Armour, Inc. 'H' Shares	45,721	208	0.00
UniFirst Corp.	8,066	1,611	0.03
United Bankshares, Inc.	84,966	2,944	0.06
United Community Banks, Inc.	73,584	1,973	0.04
United Fire Group, Inc.	13,841	552	0.01
United Natural Foods, Inc.	37,932	1,327	0.03
United Parks & Resorts, Inc.	12,804	454	0.01
Uniti Group, Inc.	88,757	768	0.01
Unitil Corp.	12,840	516	0.01
Unity Software, Inc.	205,044	4,404	0.09
Universal Corp.	14,884	596	0.01
Universal Display Corp.	27,348	1,785	0.03
Universal Health Services, Inc.	31,681	3,526	0.07
Universal Insurance Holdings, Inc.	14,743	467	0.01
Universal Technical Institute, Inc.	32,874	1,029	0.02
Univest Financial Corp.	15,291	512	0.01
Unum Group	89,833	6,096	0.12
Upbound Group, Inc.	30,263	479	0.01
Upstart Holdings, Inc.	50,731	1,351	0.03
Upstream Bio, Inc.	8,708	46	0.00
Upwork, Inc.	82,093	518	0.01
Urban Edge Properties*	76,141	1,333	0.03
Urban Outfitters, Inc.	35,234	1,911	0.04
UroGen Pharma Ltd.	25,534	697	0.01
USA Rare Earth, Inc.	104,842	1,662	0.03
USA TODAY Co., Inc.	89,111	585	0.01
Utz Brands, Inc.	51,475	305	0.01
UWM Holdings Corp.	177,837	283	0.01
V2X, Inc.	17,283	929	0.02

State Street AUT World Small Cap Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Vail Resorts, Inc.	21,598	2,213	0.04
Valaris Ltd.	33,486	1,886	0.04
Valley National Bancorp	292,289	3,246	0.06
Valmont Industries, Inc.	11,926	5,177	0.10
Valvoline, Inc.	75,730	2,273	0.04
Varonis Systems, Inc.	72,958	2,222	0.04
Vaxcyte, Inc.	73,833	3,228	0.06
Veeco Instruments, Inc.	36,526	1,921	0.04
Vera Therapeutics, Inc.	25,799	842	0.02
Veracyte, Inc.	47,755	2,183	0.04
VeraDermics, Inc.	9,087	848	0.02
Vericel Corp.	29,403	1,005	0.02
Verra Mobility Corp.	95,042	316	0.01
Versant Media Group, Inc.	87,104	2,375	0.05
Vertex, Inc.	47,907	414	0.01
Vestis Corp.	62,886	706	0.01
VF Corp.	200,832	2,546	0.05
Via Transportation, Inc.	18,622	263	0.00
Viasat, Inc.	71,688	4,168	0.08
Viatis, Inc.	717,926	8,819	0.17
Viavi Solutions, Inc.	140,077	5,026	0.10
Vicor Corp.	14,339	3,980	0.08
Victoria's Secret & Co.	44,066	2,895	0.06
Victory Capital Holdings, Inc.	26,253	1,642	0.03
Viking Therapeutics, Inc.	65,729	1,961	0.04
Viper Energy, Inc.	114,095	3,646	0.07
Vir Biotechnology, Inc.	77,429	608	0.01
Viridian Therapeutics, Inc.	50,960	724	0.01
Virtu Financial, Inc.	50,852	2,236	0.04
Virtus Investment Partners, Inc.	3,457	377	0.01
Vishay Intertechnology, Inc.	75,949	2,935	0.06
Vistance Networks, Inc.	132,886	1,299	0.03
Visteon Corp.	17,101	1,228	0.02
Vita Coco Co., Inc.	29,288	1,610	0.03
Vital Farms, Inc.	17,030	146	0.00

State Street AUT World Small Cap Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Vitesse Energy, Inc.	18,687	224	0.00
Vontier Corp.	87,602	1,907	0.04
Vornado Realty Trust*	98,578	2,951	0.06
Voya Financial, Inc.	57,478	3,960	0.08
Voyager Technologies, Inc.	10,777	247	0.00
VSE Corp.	16,605	2,822	0.06
WaFd, Inc.	47,052	1,357	0.03
Walker & Dunlop, Inc.	21,716	886	0.02
Warby Parker, Inc.	56,771	1,299	0.03
Warrior Met Coal, Inc.	31,724	1,937	0.04
Washington Trust Bancorp, Inc.	12,182	336	0.01
WaterBridge Infrastructure LLC	22,897	575	0.01
Watts Water Technologies, Inc.	16,484	4,480	0.09
Wayfair, Inc.	64,329	4,671	0.09
Waystar Holding Corp.	69,426	1,052	0.02
WD-40 Co.	8,405	1,560	0.03
Wealthfront Corp.	22,396	154	0.00
Weatherford International PLC	44,798	2,740	0.05
Webster Financial Corp.	99,625	5,733	0.11
Weis Markets, Inc.	9,008	537	0.01
Wendy's Co.	95,764	597	0.01
Werner Enterprises, Inc.	35,472	1,177	0.02
WesBanco, Inc.	58,151	1,709	0.03
WESCO International, Inc.	30,271	7,877	0.15
Westamerica BanCorp	14,362	636	0.01
Western Alliance Bancorp	65,594	4,125	0.08
Western Union Co.	194,904	1,126	0.02
Westlake Corp.	18,875	1,067	0.02
WEX, Inc.	19,683	2,039	0.04
Whirlpool Corp.	39,074	1,125	0.02
White Mountains Insurance Group Ltd.	1,459	2,308	0.05
Whitestone REIT*	25,058	359	0.01
Willdan Group, Inc.	8,931	537	0.01
Willis Lease Finance Corp.	1,751	298	0.01
WillScot Holdings Corp.	110,118	2,400	0.05

State Street AUT World Small Cap Index Equity Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Wingstop, Inc.	16,822	2,110	0.04
Winmark Corp.	2,036	639	0.01
Winnebago Industries, Inc.	15,997	382	0.01
Wintrust Financial Corp.	41,373	5,029	0.10
WisdomTree, Inc.	73,640	947	0.02
Wolfspeed, Inc.	15,893	530	0.01
Wolverine World Wide, Inc.	50,700	629	0.01
Woodward, Inc.	36,711	11,775	0.23
Workiva, Inc.	29,016	1,073	0.02
World Acceptance Corp.	2,301	390	0.01
World Kinect Corp.	36,392	924	0.02
Worthington Enterprises, Inc.	20,374	830	0.02
Worthington Steel, Inc.	20,150	538	0.01
WSFS Financial Corp.	33,073	1,922	0.04
Wyndham Hotels & Resorts, Inc.	45,557	2,996	0.06
Wynn Resorts Ltd.	46,377	3,496	0.07
Xencor, Inc.	33,721	398	0.01
Xenia Hotels & Resorts, Inc.*	60,940	952	0.02
Xeris Biopharma Holdings, Inc.	107,412	630	0.01
Xometry, Inc.	27,118	1,945	0.04
XPEL, Inc.	13,719	508	0.01
XPLR Infrastructure LP	50,603	454	0.01
Yelp, Inc.	34,536	645	0.01
YETI Holdings, Inc.	48,104	1,833	0.04
Zebra Technologies Corp.	30,101	5,839	0.11
Zenas Biopharma, Inc.	21,762	422	0.01
Zeta Global Holdings Corp.	116,585	1,750	0.03
Ziff Davis, Inc.	23,404	927	0.02
Zillow Group, Inc. 'A' Shares	4,628	110	0.00
Zillow Group, Inc. 'H' Shares	115,684	2,757	0.05
Zions Bancorp NA	91,511	4,820	0.09
ZoomInfo Technologies, Inc.	146,703	325	0.01

State Street AUT World Small Cap Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Holdings	Market Value £'000	% of Total Net Assets
United States — 61.61% (continued)			
Zurn Elkay Water Solutions Corp.	90,903	3,436	0.07
Zymeworks, Inc.	20,016	365	0.01
		3,128,437	61.61
Derivatives — 0.01%			
Futures — 0.01%			
E-mini Russell 2000 Index Futures September 2026†	201	229	0.01
Portfolio of investments		5,050,158	99.46
Net other assets		27,517	0.54
Total net assets		5,077,675	100.00

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

* Real Estate Investment Trust.

† Goldman Sachs is the counterparty, total notional exposure is £32,240,105 and 0.63% as a percentage of the Fund's value.

~ Delisted.

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

³ Level 3 Security.

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

State Street AUT World Small Cap 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. Coghlan – Director, State Street Unit Trust Management Limited

20 August 2026

State Street AUT World Small Cap 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)	5,077,675
Closing number of units	424,018,886
Closing net asset value per unit (£)	11.9751
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 World Small Cap Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Statement of Total Return

For the period ended 30th June 2026

	Period ended 30.06.26	
	£'000	£'000
Income		
Net capital gains		291,597
Revenue	17,246	
Expenses	(56)	
Interest payable and similar charges	(2)	
Net revenue before taxation	17,188	
Taxation	(2,447)	
Net revenue after taxation		14,741
Total return before distributions		306,338
Distributions		39,900
Change in net assets attributable to unitholders from investment activities		346,238

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	4,734,631	
Cancellation of units	(3,199)	
		4,731,432
Dilution adjustment		5
Change in unitholders' funds from investment activities		346,238
Closing net assets		5,077,675

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

State Street AUT World Small Cap Index Equity Fund

Interim Report and Unaudited Financial Statements 2026

Balance Sheet

As at 30th June 2026

	30.06.26
	£'000
Assets	
Investments	5,050,158
Amounts receivable	10,599
Cash and Cash equivalents	17,885
Total assets	5,078,642
Liabilities	
Provision	202
Other amounts payable	765
Total liabilities	967
Net assets attributable to unitholders	5,077,675

All items within the Balance Sheet are deemed current.

Notes to the Financial Statements are on pages 123 to 128.

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

State Street AUT World Small Cap 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 £56,043.

At the Reporting Period end £30,441 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 World Small Cap 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:	4,733,732	
Securities and commodities on loan	675,648	14.27%

Assets engaged in SFTs and total return swaps as at 30th June 2026 **£'000** **%**

Fund assets under management ("AUM")	5,077,675	
Absolute value of assets engaged in:		
Securities lending	675,648	13.31%

2) Concentration Data

Top 10 Collateral Issuers

Name and value of collateral and commodities received as at 30th June 2026 **£'000**

United Kingdom Inflation-Linked Gilt	20,431
ASML Holding	19,227
Kingdom of Netherlands	19,107
Amazon.com	16,737
Apple	14,796
Intel Corp	11,600
United States of America Treasury Inflation Indexed Bonds	9,561
Trip.com	7,173
United Kingdom Gilt	6,996
Azimut Holding SpA	5,033

State Street AUT World Small Cap 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)

Top 10 Counterparties

Name and value of outstanding transactions as at 30th June 2026	£'000
UBS	317,748
HSBC Bank	128,190
Barclays Capital Securities	102,228
BNP Paribas Financial Markets	37,645
Barclays Bank	33,203
Citigroup Global Markets (UK)	21,476
JP Morgan Securities	21,374
Morgan Stanley International	12,754
Jefferies International	1,030

The table includes a full list of counterparties.

State Street AUT World Small Cap 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	60,280
Equity	Traded on recognised exchange	Australian Dollar	2,224
Equity	Traded on recognised exchange	Canadian Dollar	30,480
Equity	Traded on recognised exchange	Danish Krone	11,514
Equity	Traded on recognised exchange	Euro	140,040
Equity	Traded on recognised exchange	Hong Kong Dollar	35,032
Equity	Traded on recognised exchange	Japanese Yen	45,333
Equity	Traded on recognised exchange	Norwegian Krone	6,164
Equity	Traded on recognised exchange	Singapore Dollar	8,233
Equity	Traded on recognised exchange	Swedish Krona	3,753
Equity	Traded on recognised exchange	Swiss Franc	9,226
Equity	Traded on recognised exchange	US Dollar	271,328
Fixed Income	Investment Grade	Sterling	27,426
Fixed Income	Investment Grade	Australian Dollar	989
Fixed Income	Investment Grade	Canadian Dollar	6,514
Fixed Income	Investment Grade	Danish Krone	78
Fixed Income	Investment Grade	Euro	61,164
Fixed Income	Investment Grade	New Zealand Dollar	8
Fixed Income	Investment Grade	Norwegian Krone	47
Fixed Income	Investment Grade	Swedish Krona	286
Fixed Income	Investment Grade	Swiss Franc	650
Fixed Income	Investment Grade	US Dollar	30,261
Total Collateral held			751,030

State Street AUT World Small Cap 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)

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

	Less than one day	One day to one week	One week to one month	One to three months	Three months to one year	Above one year	Open maturity	Total
Type	£'000	£'000	£'000	£'000	£'000	£'000	£'000	£'000
Securities lending	-	-	-	-	-	127,423	623,607	751,030

Counterparty details as at 30th June 2026

Type	Country of counterparty establishment	Settlement and clearing	£'000
Securities lending	France	Tri-party	40,649
Securities lending	Switzerland	Tri-party	357,697
Securities lending	United Kingdom	Tri-party	352,684
Total collateral held			751,030

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

	Less than one day	One day to one week	One week to one month	One to three months	Three months to one year	Above one year	Open maturity	Total
Type	£'000	£'000	£'000	£'000	£'000	£'000	£'000	£'000
Securities lending	-	-	-	-	-	-	675,648	675,648

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	518,705
JP Morgan	232,325

6) Safekeeping of Collateral Granted

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

State Street AUT World Small Cap 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

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;

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	5,049,928	-	1	5,049,929
Derivatives	229	-	-	229
	5,050,157	-	1	5,050,158

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 World Small Cap 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 World Small Cap 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 World Small Cap 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.