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

State Street AUT Global Treasury 5-15 Year Bond Index Fund

STATE STREET
INVESTMENT MANAGEMENT

State Street AUT Global Treasury 5-15 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Contents

* These collectively comprise the Manager’s Report.

State Street AUT Global Treasury 5-15 Year Bond Index Fund

Interim Report and Unaudited Financial Statements 2026

Manager's Report

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

Authorised Status

The State Street AUT Global Treasury 5-15 Year Bond Index 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 government bond market with a maturity between 5 and 15 years hedged back to Pound Sterling as represented by the Bloomberg 5-15Y G7 Treasury GBP Hedged Index , net of withholding taxes (or its recognised replacement or equivalent). The Index measures the performance of the global government bond markets of the G7 countries, whose maturities range between 5-15 years with currency exchange rate exposures hedged to Pound Sterling and consists of G7 Treasury bonds with maturity between 5 to 15 years. Securities within the Index must be fixed rate and rated investment grade as defined by the Index methodology.

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. The Investment Adviser seeks to achieve the objective by applying a stratified sampling strategy. This strategy seeks to build a representative portfolio that matches the risk and return characteristics of the Index in the most efficient way, including, but not limited to, risks related to currencies, countries, sectors, quality, maturity duration and issuers. Stratified sampling is used because the Index contains too many securities to efficiently purchase and, at times, certain securities included in the Index may be difficult, or too costly, to purchase in the open markets. Consequently, the Fund will typically hold only a subset of the securities included in the Index.

The Investment Adviser also may, in exceptional circumstances, invest in securities not included in the Index but that it believes closely reflect the risk and distribution characteristics of securities of the Index. From time to time securities are added to or removed from the Index. The Investment Adviser may sell securities that are represented in the Index, or purchase securities that are not yet represented in the Index, in anticipation of their removal from or addition to the Index. Where such securities remain non-Index constituents, they will be sold or transferred as soon as reasonably practicable.

The Fund may 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 1.24% (1.23% net of fees) for the Reporting Period ended 30 June 2026, compared to the Bloomberg G7 Treasury 5–15 Years Index return of 1.27%. The size of the Fund's tracking difference for the Reporting Period was -0.04%. The tracking difference of the Fund primarily reflects timing and pricing methodology differences up until 31 May 2026. From 1 June 2026, the Index pricing moved to 12:00pm, bringing the benchmark valuations more closely in line.

Note: Performance returns presented above are in GBP.

Risk and Reward Profile

Lower risk ←→ **Higher risk**

Potentially lower reward — Potentially higher reward

1	2	3	**4**	5	6	7

Risk Disclaimer

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

Manager's Report (continued)

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

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 4 as its return has experienced medium rises and falls historically.

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

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.

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 30 June 2026, the Fund had no exposure to futures contracts.

Tracking Error

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

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

Portfolio Statement

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 100.46%			
Canada — 2.87%			
Canada Government Bonds 1.500% 01/06/2031	CAD 2,810,000	1,390	0.04
Canada Government Bonds 1.500% 01/12/2031	CAD 10,620,000	5,204	0.16
Canada Government Bonds 2.000% 01/06/2032	CAD 16,240,000	8,117	0.25
Canada Government Bonds 2.500% 01/12/2032	CAD 14,840,000	7,593	0.24
Canada Government Bonds 2.750% 01/06/2033	CAD 19,590,000	10,140	0.32
Canada Government Bonds 3.000% 01/09/2031	CAD 2,100,000	1,113	0.03
Canada Government Bonds 3.000% 01/03/2032	CAD 8,820,000	4,669	0.15
Canada Government Bonds 3.000% 01/06/2034	CAD 14,580,000	7,618	0.24
Canada Government Bonds 3.250% 01/12/2033	CAD 14,100,000	7,515	0.23
Canada Government Bonds 3.250% 01/12/2034	CAD 11,840,000	6,284	0.20
Canada Government Bonds 3.250% 01/06/2035	CAD 18,160,000	9,611	0.30
Canada Government Bonds 3.250% 01/12/2035	CAD 24,320,000	12,828	0.40
Canada Government Bonds 3.250% 01/03/2036	CAD 400,000	211	0.01
Canada Government Bonds 3.250% 01/06/2036	CAD 6,980,000	3,670	0.11
Canada Government Bonds 3.500% 01/03/2034	CAD 7,780,000	4,210	0.13
Canada Government Bonds 5.000% 01/06/2037	CAD 1,450,000	881	0.03
Canada Government Bonds 5.750% 01/06/2033	CAD 1,420,000	874	0.03
		91,928	**2.87**
France — 9.53%			
French Republic Government Bonds OAT 0.010% 25/11/2031	EUR 19,440,000	14,270	0.45
French Republic Government Bonds OAT 0.010% 25/05/2032	EUR 22,380,000	16,119	0.50
French Republic Government Bonds OAT 0.500% 25/05/2040	EUR 9,780,000	5,366	0.17
French Republic Government Bonds OAT 1.250% 25/05/2034	EUR 37,420,000	27,605	0.86
French Republic Government Bonds OAT 1.250% 25/05/2036	EUR 23,340,000	16,257	0.51
French Republic Government Bonds OAT 1.250% 25/05/2038	EUR 11,030,000	7,226	0.23
French Republic Government Bonds OAT 1.750% 25/06/2039	EUR 19,820,000	13,486	0.42
French Republic Government Bonds OAT 2.000% 25/11/2032	EUR 34,170,000	27,503	0.86
French Republic Government Bonds OAT 3.000% 25/05/2033	EUR 29,870,000	25,389	0.79
French Republic Government Bonds OAT 3.000% 25/11/2034	EUR 24,320,000	20,347	0.63
French Republic Government Bonds OAT 3.200% 25/05/2035	EUR 30,780,000	26,002	0.81
French Republic Government Bonds OAT 3.250% 25/02/2032	EUR 2,600,000	2,262	0.07

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 100.46% (continued)			
France — 9.53% (continued)			
French Republic Government Bonds OAT 3.500% 25/11/2033	EUR 34,490,000	30,133	0.94
French Republic Government Bonds OAT 3.500% 25/11/2035	EUR 23,470,000	20,191	0.63
French Republic Government Bonds OAT 3.800% 25/06/2037	EUR 10,600,000	9,240	0.29
French Republic Government Bonds OAT 4.000% 25/10/2038	EUR 16,890,000	14,868	0.46
French Republic Government Bonds OAT 4.500% 25/04/2041	EUR 23,350,000	21,388	0.67
French Republic Government Bonds OAT 4.750% 25/04/2035	EUR 3,000,000	2,840	0.09
French Republic Government Bonds OAT 5.750% 25/10/2032	EUR 4,980,000	4,929	0.15
		305,421	**9.53**
Germany — 7.01%			
Bundesrepublik Deutschland Bundesanleihe 0.010% 15/08/2031	EUR 6,120,000	4,628	0.14
Bundesrepublik Deutschland Bundesanleihe 0.010% 15/02/2032	EUR 7,320,000	5,456	0.17
Bundesrepublik Deutschland Bundesanleihe 0.010% 15/05/2035	EUR 2,730,000	1,838	0.06
Bundesrepublik Deutschland Bundesanleihe 0.010% 15/05/2036	EUR 18,480,000	12,022	0.37
Bundesrepublik Deutschland Bundesanleihe 1.000% 15/05/2038	EUR 10,100,000	6,956	0.22
Bundesrepublik Deutschland Bundesanleihe 1.700% 15/08/2032	EUR 17,700,000	14,458	0.45
Bundesrepublik Deutschland Bundesanleihe 2.200% 15/02/2034	EUR 22,490,000	18,663	0.58
Bundesrepublik Deutschland Bundesanleihe 2.300% 15/02/2033	EUR 21,340,000	17,966	0.56
Bundesrepublik Deutschland Bundesanleihe 2.300% 15/02/2033	EUR 10,180,000	8,571	0.27
Bundesrepublik Deutschland Bundesanleihe 2.500% 15/11/2032	EUR 15,840,000	13,515	0.42
Bundesrepublik Deutschland Bundesanleihe 2.500% 15/02/2035	EUR 19,160,000	16,142	0.50
Bundesrepublik Deutschland Bundesanleihe 2.500% 15/02/2035	EUR 5,210,000	4,391	0.14
Bundesrepublik Deutschland Bundesanleihe 2.600% 15/08/2033	EUR 19,810,000	16,947	0.53
Bundesrepublik Deutschland Bundesanleihe 2.600% 15/08/2034	EUR 13,480,000	11,475	0.36
Bundesrepublik Deutschland Bundesanleihe 2.600% 15/08/2035	EUR 18,400,000	15,577	0.48
Bundesrepublik Deutschland Bundesanleihe 2.600% 15/05/2041	EUR 5,850,000	4,692	0.15
Bundesrepublik Deutschland Bundesanleihe 2.900% 15/02/2036	EUR 9,890,000	8,558	0.27
Bundesrepublik Deutschland Bundesanleihe 4.000% 04/01/2037	EUR 10,790,000	10,209	0.32
Bundesrepublik Deutschland Bundesanleihe 4.250% 04/07/2039	EUR 13,060,000	12,663	0.39
Bundesrepublik Deutschland Bundesanleihe 4.750% 04/07/2034	EUR 3,840,000	3,785	0.12
Bundesrepublik Deutschland Bundesanleihe 4.750% 04/07/2040	EUR 16,110,000	16,415	0.51
		224,927	**7.01**

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 100.46% (continued)			
Italy — 9.64%			
Italy Buoni Poliennali Del Tesoro 0.600% 01/08/2031	EUR 8,910,000	6,821	0.21
Italy Buoni Poliennali Del Tesoro 0.950% 01/12/2031	EUR 4,370,000	3,378	0.10
Italy Buoni Poliennali Del Tesoro 0.950% 01/06/2032	EUR 4,980,000	3,801	0.12
Italy Buoni Poliennali Del Tesoro 0.950% 01/03/2037	EUR 4,500,000	2,966	0.09
Italy Buoni Poliennali Del Tesoro 1.450% 01/03/2036	EUR 370,000	265	0.01
Italy Buoni Poliennali Del Tesoro 1.650% 01/03/2032	EUR 9,810,000	7,841	0.24
Italy Buoni Poliennali Del Tesoro 1.800% 01/03/2041	EUR 700,000	461	0.01
Italy Buoni Poliennali Del Tesoro 2.250% 01/09/2036	EUR 1,540,000	1,179	0.04
Italy Buoni Poliennali Del Tesoro 2.450% 01/09/2033	EUR 4,930,000	4,039	0.13
Italy Buoni Poliennali Del Tesoro 2.500% 01/12/2032	EUR 12,220,000	10,138	0.32
Italy Buoni Poliennali Del Tesoro 2.950% 01/09/2038	EUR 3,650,000	2,904	0.09
Italy Buoni Poliennali Del Tesoro 3.100% 01/03/2040	EUR 10,040,000	7,962	0.25
Italy Buoni Poliennali Del Tesoro 3.150% 15/11/2031	EUR 14,830,000	12,846	0.40
Italy Buoni Poliennali Del Tesoro 3.150% 15/03/2033	EUR 5,200,000	4,463	0.14
Italy Buoni Poliennali Del Tesoro 3.250% 15/07/2032	EUR 15,970,000	13,849	0.43
Italy Buoni Poliennali Del Tesoro 3.250% 15/11/2032	EUR 12,940,000	11,197	0.35
Italy Buoni Poliennali Del Tesoro 3.250% 01/03/2038	EUR 15,390,000	12,679	0.40
Italy Buoni Poliennali Del Tesoro 3.350% 01/03/2035	EUR 4,650,000	3,989	0.12
Italy Buoni Poliennali Del Tesoro 3.450% 15/07/2031	EUR 2,710,000	2,384	0.07
Italy Buoni Poliennali Del Tesoro 3.450% 01/02/2036	EUR 13,330,000	11,408	0.36
Italy Buoni Poliennali Del Tesoro 3.600% 01/10/2035	EUR 13,130,000	11,400	0.36
Italy Buoni Poliennali Del Tesoro 3.650% 01/08/2035	EUR 14,990,000	13,083	0.41
Italy Buoni Poliennali Del Tesoro 3.800% 01/07/2036	EUR 3,700,000	3,247	0.10
Italy Buoni Poliennali Del Tesoro 3.850% 01/07/2034	EUR 15,730,000	14,008	0.44
Italy Buoni Poliennali Del Tesoro 3.850% 01/02/2035	EUR 16,490,000	14,647	0.46
Italy Buoni Poliennali Del Tesoro 3.850% 01/10/2040	EUR 11,550,000	9,882	0.31
Italy Buoni Poliennali Del Tesoro 4.000% 30/10/2031	EUR 10,310,000	9,312	0.29
Italy Buoni Poliennali Del Tesoro 4.000% 30/04/2035	EUR 10,490,000	9,427	0.29
Italy Buoni Poliennali Del Tesoro 4.000% 01/02/2037	EUR 10,640,000	9,503	0.30
Italy Buoni Poliennali Del Tesoro 4.050% 30/10/2037	EUR 9,680,000	8,632	0.27
Italy Buoni Poliennali Del Tesoro 4.150% 01/10/2039	EUR 11,200,000	9,960	0.31
Italy Buoni Poliennali Del Tesoro 4.200% 01/03/2034	EUR 15,810,000	14,423	0.45
Italy Buoni Poliennali Del Tesoro 4.350% 01/11/2033	EUR 13,390,000	12,331	0.38

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 100.46% (continued)			
Italy — 9.64% (continued)			
Italy Buoni Poliennali Del Tesoro 4.400% 01/05/2033	EUR 12,810,000	11,838	0.37
Italy Buoni Poliennali Del Tesoro 5.000% 01/08/2034	EUR 4,300,000	4,133	0.13
Italy Buoni Poliennali Del Tesoro 5.000% 01/08/2039	EUR 14,110,000	13,646	0.43
Italy Buoni Poliennali Del Tesoro 5.000% 01/09/2040	EUR 11,300,000	10,928	0.34
Italy Buoni Poliennali Del Tesoro 5.750% 01/02/2033	EUR 4,030,000	3,997	0.12
		308,967	**9.64**
Japan — 22.83%			
Japan Government Ten Year Bonds 0.100% 20/06/2031	JPY 1,684,000,000	7,166	0.22
Japan Government Ten Year Bonds 0.100% 20/09/2031	JPY 2,306,000,000	9,750	0.30
Japan Government Ten Year Bonds 0.100% 20/12/2031	JPY 2,426,000,000	10,190	0.32
Japan Government Ten Year Bonds 0.200% 20/03/2032	JPY 3,974,000,000	16,677	0.52
Japan Government Ten Year Bonds 0.200% 20/06/2032	JPY 2,657,000,000	11,076	0.35
Japan Government Ten Year Bonds 0.200% 20/09/2032	JPY 2,592,000,000	10,729	0.33
Japan Government Ten Year Bonds 0.400% 20/06/2033	JPY 2,527,000,000	10,384	0.32
Japan Government Ten Year Bonds 0.500% 20/12/2032	JPY 2,412,000,000	10,122	0.32
Japan Government Ten Year Bonds 0.500% 20/03/2033	JPY 2,342,000,000	9,765	0.30
Japan Government Ten Year Bonds 0.600% 20/12/2033	JPY 2,336,000,000	9,604	0.30
Japan Government Ten Year Bonds 0.700% 20/12/2033	JPY 761,000,000	3,149	0.10
Japan Government Ten Year Bonds 0.800% 20/09/2033	JPY 3,017,000,000	12,671	0.40
Japan Government Ten Year Bonds 0.800% 20/03/2034	JPY 2,621,000,000	10,871	0.34
Japan Government Ten Year Bonds 0.900% 20/09/2034	JPY 2,949,000,000	12,168	0.38

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 100.46% (continued)			
Japan — 22.83% (continued)			
Japan Government Ten Year Bonds 1.000% 20/03/2034	JPY 1,892,000,000	7,966	0.25
Japan Government Ten Year Bonds 1.100% 20/06/2034	JPY 4,358,000,000	18,391	0.57
Japan Government Ten Year Bonds 1.200% 20/12/2034	JPY 5,547,000,000	23,326	0.73
Japan Government Ten Year Bonds 1.400% 20/03/2035	JPY 5,605,000,000	23,828	0.74
Japan Government Ten Year Bonds 1.500% 20/06/2035	JPY 5,447,000,000	23,246	0.72
Japan Government Ten Year Bonds 1.700% 20/09/2035	JPY 5,407,000,000	23,353	0.73
Japan Government Ten Year Bonds 2.100% 20/12/2035	JPY 5,291,000,000	23,568	0.74
Japan Government Ten Year Bonds 2.400% 20/03/2036	JPY 3,270,000,000	14,894	0.46
Japan Government Thirty Year Bonds 2.000% 20/09/2040	JPY 695,000,000	2,796	0.09
Japan Government Thirty Year Bonds 2.200% 20/09/2039	JPY 552,000,000	2,322	0.07
Japan Government Thirty Year Bonds 2.300% 20/03/2035	JPY 164,000,000	751	0.02
Japan Government Thirty Year Bonds 2.300% 20/06/2035	JPY 143,000,000	653	0.02
Japan Government Thirty Year Bonds 2.300% 20/03/2039	JPY 548,000,000	2,355	0.07
Japan Government Thirty Year Bonds 2.300% 20/03/2040	JPY 723,000,000	3,050	0.10
Japan Government Thirty Year Bonds 2.400% 20/03/2037	JPY 221,000,000	992	0.03
Japan Government Thirty Year Bonds 2.400% 20/09/2038	JPY 517,000,000	2,265	0.07
Japan Government Thirty Year Bonds 2.500% 20/06/2034	JPY 174,000,000	816	0.03
Japan Government Thirty Year Bonds 2.500% 20/06/2036	JPY 168,000,000	769	0.02
Japan Government Thirty Year Bonds 2.500% 20/09/2037	JPY 204,000,000	918	0.03
Japan Government Thirty Year Bonds 2.500% 20/03/2038	JPY 239,000,000	1,067	0.03

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 100.46% (continued)			
Japan — 22.83% (continued)			
Japan Government Twenty Year Bonds 0.200% 20/06/2036	JPY 160,000,000	584	0.02
Japan Government Twenty Year Bonds 0.300% 20/12/2039	JPY 8,000,000	26	0.00
Japan Government Twenty Year Bonds 0.400% 20/03/2036	JPY 145,000,000	546	0.02
Japan Government Twenty Year Bonds 0.400% 20/03/2039	JPY 2,050,000,000	6,899	0.22
Japan Government Twenty Year Bonds 0.400% 20/03/2040	JPY 2,087,000,000	6,753	0.21
Japan Government Twenty Year Bonds 0.400% 20/06/2040	JPY 2,693,000,000	8,631	0.27
Japan Government Twenty Year Bonds 0.400% 20/09/2040	JPY 4,368,000,000	13,862	0.43
Japan Government Twenty Year Bonds 0.500% 20/09/2036	JPY 479,000,000	1,791	0.06
Japan Government Twenty Year Bonds 0.500% 20/03/2038	JPY 4,192,000,000	14,862	0.46
Japan Government Twenty Year Bonds 0.500% 20/06/2038	JPY 3,570,000,000	12,537	0.39
Japan Government Twenty Year Bonds 0.500% 20/12/2038	JPY 3,993,000,000	13,760	0.43
Japan Government Twenty Year Bonds 0.500% 20/12/2040	JPY 4,517,000,000	14,445	0.45
Japan Government Twenty Year Bonds 0.500% 20/03/2041	JPY 1,275,000,000	4,041	0.13
Japan Government Twenty Year Bonds 0.600% 20/12/2036	JPY 130,000,000	487	0.02
Japan Government Twenty Year Bonds 0.600% 20/06/2037	JPY 950,000,000	3,500	0.11
Japan Government Twenty Year Bonds 0.600% 20/09/2037	JPY 4,000,000,000	14,618	0.46
Japan Government Twenty Year Bonds 0.600% 20/12/2037	JPY 3,019,000,000	10,939	0.34
Japan Government Twenty Year Bonds 0.700% 20/03/2037	JPY 360,000,000	1,355	0.04
Japan Government Twenty Year Bonds 0.700% 20/09/2038	JPY 3,751,000,000	13,401	0.42
Japan Government Twenty Year Bonds 1.000% 20/12/2035	JPY 3,027,000,000	12,190	0.38

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 100.46% (continued)			
Japan — 22.83% (continued)			
Japan Government Twenty Year Bonds 1.200% 20/12/2034	JPY 3,914,000,000	16,454	0.51
Japan Government Twenty Year Bonds 1.200% 20/03/2035	JPY 3,841,000,000	16,057	0.50
Japan Government Twenty Year Bonds 1.200% 20/09/2035	JPY 112,000,000	463	0.01
Japan Government Twenty Year Bonds 1.300% 20/06/2035	JPY 3,955,000,000	16,576	0.52
Japan Government Twenty Year Bonds 1.400% 20/09/2034	JPY 4,045,000,000	17,386	0.54
Japan Government Twenty Year Bonds 1.500% 20/03/2034	JPY 3,381,000,000	14,793	0.46
Japan Government Twenty Year Bonds 1.500% 20/06/2034	JPY 3,532,000,000	15,380	0.48
Japan Government Twenty Year Bonds 1.600% 20/06/2032	JPY 2,487,000,000	11,274	0.35
Japan Government Twenty Year Bonds 1.600% 20/12/2033	JPY 3,530,000,000	15,634	0.49
Japan Government Twenty Year Bonds 1.700% 20/09/2031	JPY 2,249,000,000	10,340	0.32
Japan Government Twenty Year Bonds 1.700% 20/12/2031	JPY 2,578,000,000	11,823	0.37
Japan Government Twenty Year Bonds 1.700% 20/03/2032	JPY 2,251,000,000	10,296	0.32
Japan Government Twenty Year Bonds 1.700% 20/06/2032	JPY 2,335,000,000	10,646	0.33
Japan Government Twenty Year Bonds 1.700% 20/09/2032	JPY 3,481,000,000	15,823	0.49
Japan Government Twenty Year Bonds 1.700% 20/12/2032	JPY 1,599,000,000	7,248	0.23
Japan Government Twenty Year Bonds 1.700% 20/06/2033	JPY 282,000,000	1,269	0.04
Japan Government Twenty Year Bonds 1.700% 20/09/2033	JPY 3,329,000,000	14,911	0.47
Japan Government Twenty Year Bonds 1.800% 20/06/2031	JPY 354,000,000	1,638	0.05
Japan Government Twenty Year Bonds 1.800% 20/09/2031	JPY 2,923,000,000	13,505	0.42
Japan Government Twenty Year Bonds 1.800% 20/12/2031	JPY 2,579,000,000	11,887	0.37

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 100.46% (continued)			
Japan — 22.83% (continued)			
Japan Government Twenty Year Bonds 1.800% 20/03/2032	JPY 2,605,000,000	11,979	0.37
Japan Government Twenty Year Bonds 1.800% 20/12/2032	JPY 2,160,000,000	9,850	0.31
		732,107	**22.83**
United Kingdom — 9.88%			
U.K. Gilts 0.250% 31/07/2031	GBP 12,320,000	10,115	0.31
U.K. Gilts 0.625% 31/07/2035	GBP 8,800,000	6,192	0.19
U.K. Gilts 0.875% 31/07/2033	GBP 17,620,000	13,796	0.43
U.K. Gilts 1.000% 31/01/2032	GBP 16,950,000	14,182	0.44
U.K. Gilts 1.125% 31/01/2039	GBP 5,390,000	3,473	0.11
U.K. Gilts 1.750% 07/09/2037	GBP 19,540,000	14,348	0.45
U.K. Gilts 3.250% 31/01/2033	GBP 18,620,000	17,380	0.54
U.K. Gilts 3.750% 29/01/2038	GBP 20,860,000	18,704	0.58
U.K. Gilts 4.000% 22/10/2031	GBP 20,420,000	20,128	0.63
U.K. Gilts 4.125% 07/03/2033	GBP 13,070,000	12,838	0.40
U.K. Gilts 4.250% 07/06/2032	GBP 7,430,000	7,409	0.23
U.K. Gilts 4.250% 31/07/2034	GBP 22,900,000	22,389	0.70
U.K. Gilts 4.250% 07/03/2036	GBP 3,270,000	3,146	0.10
U.K. Gilts 4.250% 07/09/2039	GBP 13,330,000	12,354	0.38
U.K. Gilts 4.250% 07/12/2040	GBP 9,800,000	8,964	0.28
U.K. Gilts 4.375% 31/01/2040	GBP 18,470,000	17,247	0.54
U.K. Gilts 4.500% 07/09/2034	GBP 17,280,000	17,197	0.54
U.K. Gilts 4.500% 07/03/2035	GBP 23,690,000	23,435	0.73
U.K. Gilts 4.625% 31/01/2034	GBP 21,090,000	21,209	0.66
U.K. Gilts 4.625% 07/03/2037	GBP 6,950,000	6,822	0.21
U.K. Gilts 4.750% 22/10/2035	GBP 23,235,000	23,298	0.73
U.K. Gilts 4.750% 07/12/2038	GBP 4,790,000	4,697	0.15
U.K. Gilts 4.875% 31/07/2036	GBP 5,000,000	5,034	0.16
U.K. Gilts 5.250% 31/01/2041	GBP 12,410,000	12,583	0.39
		316,940	**9.88**

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 100.46% (continued)			
United States — 38.70%			
U.S. Treasury Bonds 1.125% 15/05/2040	USD 33,480,000	16,181	0.50
U.S. Treasury Bonds 1.125% 15/08/2040	USD 33,650,000	16,097	0.50
U.S. Treasury Bonds 1.375% 15/11/2040	USD 31,450,000	15,532	0.48
U.S. Treasury Bonds 1.875% 15/02/2041	USD 20,950,000	11,101	0.35
U.S. Treasury Bonds 2.250% 15/05/2041	USD 11,200,000	6,236	0.19
U.S. Treasury Bonds 3.875% 15/08/2040	USD 2,390,000	1,663	0.05
U.S. Treasury Bonds 4.250% 15/05/2039	USD 2,140,000	1,575	0.05
U.S. Treasury Bonds 4.250% 15/11/2040	USD 1,000,000	724	0.02
U.S. Treasury Bonds 4.375% 15/02/2038	USD 220,000	166	0.01
U.S. Treasury Bonds 4.375% 15/11/2039	USD 5,070,000	3,753	0.12
U.S. Treasury Bonds 4.375% 15/05/2040	USD 8,210,000	6,050	0.19
U.S. Treasury Bonds 4.500% 15/05/2038	USD 1,000,000	762	0.02
U.S. Treasury Bonds 4.500% 15/08/2039	USD 4,060,000	3,051	0.10
U.S. Treasury Bonds 4.625% 15/02/2040	USD 6,770,000	5,132	0.16
U.S. Treasury Bonds 4.750% 15/02/2037	USD 750,000	587	0.02
U.S. Treasury Bonds 4.750% 15/02/2041	USD 11,900,000	9,077	0.28
U.S. Treasury Notes 1.250% 15/08/2031	USD 39,320,000	25,769	0.80
U.S. Treasury Notes 1.375% 15/11/2031	USD 45,930,000	30,082	0.94
U.S. Treasury Notes 1.875% 15/02/2032	USD 38,050,000	25,459	0.79
U.S. Treasury Notes 2.750% 15/08/2032	USD 40,030,000	27,893	0.87
U.S. Treasury Notes 2.875% 15/05/2032	USD 49,910,000	35,149	1.10
U.S. Treasury Notes 3.375% 15/05/2033	USD 52,580,000	37,700	1.18
U.S. Treasury Notes 3.500% 15/02/2033	USD 37,100,000	26,866	0.84
U.S. Treasury Notes 3.625% 30/09/2031	USD 16,090,000	11,858	0.37
U.S. Treasury Notes 3.750% 31/08/2031	USD 16,340,000	12,117	0.38
U.S. Treasury Notes 3.750% 31/10/2032	USD 23,690,000	17,445	0.54
U.S. Treasury Notes 3.750% 30/11/2032	USD 23,690,000	17,437	0.54
U.S. Treasury Notes 3.750% 28/02/2033	USD 16,100,000	11,835	0.37
U.S. Treasury Notes 3.875% 31/08/2032	USD 23,690,000	17,586	0.55
U.S. Treasury Notes 3.875% 30/09/2032	USD 23,460,000	17,406	0.54
U.S. Treasury Notes 3.875% 31/12/2032	USD 20,390,000	15,109	0.47
U.S. Treasury Notes 3.875% 15/08/2033	USD 41,320,000	30,504	0.95
U.S. Treasury Notes 3.875% 15/08/2034	USD 49,080,000	36,010	1.12

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 100.46% (continued)			
United States — 38.70% (continued)			
U.S. Treasury Notes 4.000% 30/04/2032	USD 29,080,000	21,767	0.68
U.S. Treasury Notes 4.000% 30/06/2032	USD 24,410,000	18,259	0.57
U.S. Treasury Notes 4.000% 31/07/2032	USD 24,610,000	18,399	0.57
U.S. Treasury Notes 4.000% 31/01/2033	USD 19,770,000	14,749	0.46
U.S. Treasury Notes 4.000% 15/02/2034	USD 57,820,000	42,901	1.34
U.S. Treasury Notes 4.000% 15/11/2035	USD 58,800,000	43,229	1.35
U.S. Treasury Notes 4.125% 31/07/2031	USD 9,640,000	7,277	0.23
U.S. Treasury Notes 4.125% 31/10/2031	USD 23,580,000	17,789	0.56
U.S. Treasury Notes 4.125% 30/11/2031	USD 27,000,000	20,364	0.64
U.S. Treasury Notes 4.125% 29/02/2032	USD 28,510,000	21,491	0.67
U.S. Treasury Notes 4.125% 31/03/2032	USD 23,650,000	17,822	0.56
U.S. Treasury Notes 4.125% 31/05/2032	USD 23,770,000	17,902	0.56
U.S. Treasury Notes 4.125% 15/11/2032	USD 48,520,000	36,487	1.14
U.S. Treasury Notes 4.125% 30/04/2033	USD 14,600,000	10,961	0.34
U.S. Treasury Notes 4.125% 15/02/2036	USD 53,140,000	39,412	1.23
U.S. Treasury Notes 4.250% 30/06/2031	USD 6,250,000	4,744	0.15
U.S. Treasury Notes 4.250% 31/03/2033	USD 21,100,000	15,965	0.50
U.S. Treasury Notes 4.250% 31/05/2033	USD 37,300,000	28,208	0.88
U.S. Treasury Notes 4.250% 30/06/2033	USD 35,000,000	26,345	0.82
U.S. Treasury Notes 4.250% 15/11/2034	USD 58,060,000	43,675	1.36
U.S. Treasury Notes 4.250% 15/05/2035	USD 61,060,000	45,849	1.43
U.S. Treasury Notes 4.250% 15/08/2035	USD 51,310,000	38,497	1.20
U.S. Treasury Notes 4.375% 31/01/2032	USD 30,730,000	23,453	0.73
U.S. Treasury Notes 4.375% 15/05/2034	USD 57,950,000	44,037	1.37
U.S. Treasury Notes 4.375% 15/05/2036	USD 19,700,000	14,895	0.46
U.S. Treasury Notes 4.500% 31/12/2031	USD 27,370,000	21,019	0.66
U.S. Treasury Notes 4.500% 15/11/2033	USD 55,190,000	42,321	1.32
U.S. Treasury Notes 4.625% 15/02/2035	USD 63,570,000	49,066	1.53
		1,240,795	**38.70**
		3,221,085	**100.46**

Portfolio Statement (continued)

As at 30th June 2026

	Market Value £'000	% of Total Net Assets
Derivatives — (0.02)%		
Forward Currency Contracts — (0.02)%		
Bought USD 15,155,000 for GBP 11,248,181 Settlement 02/07/2026	202	0.01
Bought JPY 1,883,555,000 for GBP 8,800,268 Settlement 02/07/2026	(33)	0.00
Bought CAD 162,826,000 for GBP 86,826,317 Settlement 02/07/2026	(383)	(0.01)
Bought EUR 492,396,500 for GBP 424,962,799 Settlement 02/07/2026	(796)	(0.02)
Bought EUR 492,396,500 for GBP 424,987,419 Settlement 02/07/2026	(821)	(0.03)
Bought USD 528,621,999 for GBP 400,289,262 Settlement 02/07/2026	(892)	(0.03)
Bought USD 528,622,002 for GBP 400,350,199 Settlement 02/07/2026	(953)	(0.03)
Bought USD 528,621,999 for GBP 400,471,879 Settlement 02/07/2026	(1,075)	(0.03)
Bought JPY 77,230,527,500 for GBP 361,261,706 Settlement 02/07/2026	(1,791)	(0.06)
Bought JPY 77,230,527,500 for GBP 361,346,220 Settlement 02/07/2026	(1,875)	(0.06)
Sold EUR 477,751,000 for GBP 414,738,738 Settlement 02/07/2026	3,188	0.10
Sold EUR 470,433,000 for GBP 408,347,134 Settlement 02/07/2026	3,101	0.10
Sold JPY 76,317,194,500 for GBP 358,083,015 Settlement 02/07/2026	2,864	0.09
Sold JPY 76,317,194,500 for GBP 358,024,556 Settlement 02/07/2026	2,805	0.09
Sold JPY 77,230,527,500 for GBP 362,302,279 Settlement 04/08/2026	1,887	0.06
Sold JPY 77,230,527,500 for GBP 362,216,468 Settlement 04/08/2026	1,801	0.06
Sold CAD 151,298,000 for GBP 81,573,874 Settlement 02/07/2026	1,250	0.04
Sold USD 528,621,999 for GBP 400,484,015 Settlement 04/08/2026	1,077	0.03
Sold USD 528,622,002 for GBP 400,362,327 Settlement 04/08/2026	956	0.03
Sold USD 528,621,999 for GBP 400,301,993 Settlement 04/08/2026	895	0.03
Sold EUR 492,396,500 for GBP 425,570,909 Settlement 04/08/2026	824	0.02
Sold EUR 492,396,500 for GBP 425,548,259 Settlement 04/08/2026	802	0.02
Sold CAD 162,826,000 for GBP 86,951,042 Settlement 04/08/2026	383	0.01
Sold EUR 17,756,000 for GBP 15,408,822 Settlement 02/07/2026	113	0.00
Sold CAD 11,528,000 for GBP 6,215,698 Settlement 02/07/2026	96	0.00
Sold JPY 1,167,586,000 for GBP 5,462,520 Settlement 02/07/2026	28	0.00
Sold JPY 1,458,949,000 for GBP 6,814,585 Settlement 02/07/2026	24	0.00
Sold EUR 9,281,000 for GBP 8,017,162 Settlement 02/07/2026	22	0.00
Sold EUR 5,041,000 for GBP 4,360,490 Settlement 02/07/2026	18	0.00
Sold EUR 1,857,000 for GBP 1,610,203 Settlement 02/07/2026	11	0.00
Sold EUR 2,674,000 for GBP 2,310,807 Settlement 02/07/2026	7	0.00
Sold USD 2,427,000 for GBP 1,838,710 Settlement 04/08/2026	5	0.00
Sold JPY 663,449,000 for GBP 3,086,729 Settlement 02/07/2026	(1)	0.00

Portfolio Statement (continued)

As at 30th June 2026

	Market Value £'000	% of Total Net Assets
Derivatives — (0.02)% (continued)		
Forward Currency Contracts — (0.02)% (continued)		
Sold JPY 420,237,000 for GBP 1,954,848 Settlement 02/07/2026	(1)	0.00
Sold USD 2,780,000 for GBP 2,070,378 Settlement 02/07/2026	(30)	0.00
Sold USD 14,922,000 for GBP 11,205,136 Settlement 02/07/2026	(69)	0.00
Sold USD 6,644,000 for GBP 4,949,501 Settlement 02/07/2026	(70)	0.00
Sold USD 11,900,000 for GBP 8,858,222 Settlement 02/07/2026	(133)	0.00
Sold USD 521,712,666 for GBP 389,615,095 Settlement 02/07/2026	(4,562)	(0.14)
Sold USD 518,734,668 for GBP 387,133,914 Settlement 02/07/2026	(4,793)	(0.15)
Sold USD 524,327,666 for GBP 391,258,123 Settlement 02/07/2026	(4,895)	(0.15)
	(814)	**(0.02)**
Portfolio of investments^	3,220,271	100.44
Net other liabilities	(14,057)	(0.44)
Total net assets	**3,206,214**	**100.00**

All holdings are ordinary shares or common stock unless otherwise stated.
^Including investment liabilities.
Fund was launched on 6th October 2025 therefore there are no comparatives.

Directors' Report to Unitholders

For the period ended 30th June 2026

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

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

Signed by:
D5199516DF0549E...
T. Coghlan – Director, State Street Unit Trust Management Limited

20 August 2026

Comparative Table

For the period ended 30th June 2026

	2026 (to 30.06)
Closing net asset value (£'000)	3,206,214
Closing number of units	316,671,373
Closing net asset value per unit (£)	10.1247
Change in net asset value per unit	0.00%
Operating charges	0.01%

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

General risk factors

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

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

Statement of Total Return

For the period ended 30th June 2026

	Period ended 30.06.26	
	£'000	**£'000**
Income		
Net capital losses		(32,797)
Revenue	55,427	
Expenses	(133)	
Net revenue before taxation	55,294	
Net revenue after taxation		55,294
Total return before distributions		**22,497**
Distributions		13,707
Change in net assets attributable to unitholders from investment activities		**36,204**

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	4,112,453	
Cancellation of units	(942,739)	
		3,169,714
Dilution adjustment		296
Change in unitholders' funds from investment activities		36,204
Closing net assets		**3,206,214**

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

Balance Sheet

As at 30th June 2026

	30.06.26
	£'000
Assets	
Investments	3,243,444
Amounts receivable	27,089
Cash and Cash equivalents	5,290
Total assets	**3,275,823**
Liabilities	
Investments	23,173
Other amounts payable	46,436
Total liabilities	**69,609**
Net assets attributable to unitholders	**3,206,214**

All items within the Balance Sheet are deemed current.

Notes to the Financial Statements are on pages 19 to 24.

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

Notes to the Financial Statements

For the period ended 30th June 2026

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

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

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

(b) Going Concern
The financial statements are prepared on the going concern basis.

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

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

Amounts paid during the Reporting Period to the Manager were £132,344.

At the Reporting Period end £19,379 was due to the Manager in relation to accrued manager’s periodic charges.

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

Notes to the Financial Statements (continued)

For the period ended 30th June 2026

3. Securities Financing Transactions ("SFT")

1) Global Data

Proportion of securities and commodities on loan as at 30th June 2026	£'000	%
Total lendable assets excluding cash and cash equivalents:	1,992,562	
Securities and commodities on loan	1,128,648	56.64%

Assets engaged in SFTs and total return swaps as at 30th June 2026	£'000	%
Fund assets under management ("AUM")	3,206,214	
Absolute value of assets engaged in:		
Securities lending	1,128,648	35.20%

2) Concentration Data

Top 10 Collateral Issuers Name and value of collateral and commodities received as at 30th June 2026	£'000
Tencent	29,252
Microsoft	24,665
NVIDIA	14,815
Airbus	14,232
British American Tobacco	12,935
Apple	12,875
Intel Corp	8,350
Tesla	8,349
UniCredit	7,728
Alibaba Group Holding	7,537

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
Morgan Stanley International	245,478
Natixis	214,353
HSBC Bank	139,280
RBC Europe	99,731
Societe Generale	96,711
Goldman Sachs	71,131
Citigroup Global Markets (UK)	69,801
NBC Global Finance	53,786
Merrill Lynch	45,441
Barclays Capital Securities	42,971

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	87,713
Equity	Traded on recognised exchange	Australian Dollar	64,785
Equity	Traded on recognised exchange	Canadian Dollar	1,897
Equity	Traded on recognised exchange	Danish Krone	4,387
Equity	Traded on recognised exchange	Euro	110,699
Equity	Traded on recognised exchange	Hong Kong Dollar	151,566
Equity	Traded on recognised exchange	Japanese Yen	159,051
Equity	Traded on recognised exchange	Norwegian Krone	8,124
Equity	Traded on recognised exchange	Singapore Dollar	2,214
Equity	Traded on recognised exchange	Swedish Krona	6,043
Equity	Traded on recognised exchange	Swiss Franc	33,038
Equity	Traded on recognised exchange	US Dollar	497,107
Fixed Income	Investment Grade	Sterling	19,623
Fixed Income	Investment Grade	Australian Dollar	255
Fixed Income	Investment Grade	Canadian Dollar	87
Fixed Income	Investment Grade	Euro	24,865
Fixed Income	Investment Grade	Norwegian Krone	4,951
Fixed Income	Investment Grade	Swedish Krona	5,426
Fixed Income	Investment Grade	US Dollar	53,601
Total Collateral held			**1,235,432**

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

Type	Less than one day £'000	One day to one week £'000	One week to one month £'000	One to three months £'000	Three months to one year £'000	Above one year £'000	Open maturity £'000	Total £'000
Securities lending	-	-	-	-	-	107,420	1,128,012	1,235,432

Notes to the Financial Statements (continued)

For the period ended 30th June 2026

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

Counterparty details as at 30th June 2026

Type	Country of counterparty establishment	Settlement and clearing	£'000
Securities lending	Canada	Tri-party	14,673
Securities lending	France		377,219
Securities lending	Ireland		59,165
Securities lending	Switzerland		4,290
Securities lending	United Kingdom		780,085
Total collateral held			**1,235,432**

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

Type	Less than one day £'000	One day to one week £'000	One week to one month £'000	One to three months £'000	Three months to one year £'000	Above one year £'000	Open maturity £'000	Total £'000
Securities lending	-	-	-	-	-	-	1,128,648	1,128,648

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	962,203
JP Morgan	164,496
Euroclear	108,733

6) Safekeeping of Collateral Granted

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

4. Fair value

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

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

Level 2 – Inputs other than quoted prices included within Level 1 that are observable (i.e. developed using market data) for the asset or liability, either directly or indirectly;

Notes to the Financial Statements (continued)

For the period ended 30th June 2026

4. Fair value (continued)

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

	30.06.26 Level 1 £'000	**30.06.26 Level 2 £'000**	**30.06.26 Level 3 £'000**	**30.06.26 Total £'000**
Assets:				
Debt instruments	3,194,740	26,345	-	3,221,085
Derivatives	-	22,359	-	22,359
	3,194,740	48,704	-	3,243,444
Liabilities:				
Derivatives	-	(23,173)	-	(23,173)
	-	(23,173)	-	(23,173)

5. Subsequent events since the financial year

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

Directory

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

Regulated by The Financial Conduct Authority.

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

* Independent non-executive Director

INVESTMENT MANAGER, REGISTRAR & TRANSFER AGENT
State Street Global Advisors Limited
20 Churchill Place
London E14 5HJ

Regulated by The Financial Conduct Authority.

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

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

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

CONSTITUTION
State Street AUT Global Treasury 5-15 Year Bond Index Fund is an authorised unit trust scheme within the meaning of, and governed by section 243 of the Financial Services and Markets Act 2000. The Fund is a 'wider range' investment scheme under the Trustee Investments Act 1961.

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

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

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

Directory (continued)

TASK FORCE ON CLIMATE-RELATED FINANCIAL DISCLOSURES ("TCFD")
The Manager's entity and product disclosure reports have been published separately and can be found using the fund finder page on www.ssga.com.