

Interim Report and Unaudited Financial Statements

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

State Street AUT 1-5 Year Global Credit Index Fund

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Contents

	Page
Manager's Report*	1
Portfolio Statement*	3
Directors' Report to Unitholders*	66
Comparative Table*	67
Financial statements:	68
Statement of Total Return	68
Statement of Change in Net Assets Attributable to Unitholders	68
Balance Sheet	69
Notes to the Financial Statements	70
Directory*	76

* These collectively comprise the Manager's Report.

State Street AUT 1-5 Year Global Credit Index Fund

Interim Report and Unaudited Financial Statements 2026

Manager's Report

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

Authorised Status

The State Street AUT 1-5 Year Global Credit 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 performance of the fixed rate global credit bond market hedged back to Pound Sterling as represented by the Bloomberg 1-5Y Global Agg Credit G4 Currencies GBP Hedged Index, net of withholding taxes (or its recognised replacement or equivalent) while also seeking to screen out securities based on an 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 Bloomberg 1-5Y Global Agg Credit G4 Currencies GBP Hedged Index measures the performance of the global credit bond markets with currency exchange rate exposures hedged to Pound Sterling and consists of credit bonds (sub classification of Corporate or Government Related as defined by the index provider) with a maturity of between 1-5 years, minimum credit rating of BBB-.

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 while applying a stratified sampling strategy. 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 stratified sampling 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 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 2.05% (2.04% net of fees) for the Reporting Period ended 30 June 2026, compared with the Bloomberg Global Aggregate Credit G4 1-5 Years Index return of 1.96%. The Fund's tracking difference for the period was 0.08%. 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.

State Street AUT 1-5 Year Global Credit Index Fund

Interim Report and Unaudited Financial Statements 2026

Manager's Report (continued)

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

Risk and Reward Profile



Risk Disclaimer

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

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

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 simulated proxy 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.

State Street AUT 1-5 Year Global Credit Index Fund

Interim Report and Unaudited Financial Statements 2026

Portfolio Statement

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90%			
Australia — 1.02%			
Australia & New Zealand Banking Group Ltd. 5.101% 03/02/2033	EUR 100,000	88	0.06
Australia & New Zealand Banking Group Ltd. 5.731% 18/09/2034	USD 100,000	77	0.06
BHP Billiton Finance Ltd. 3.250% 24/09/2027	EUR 100,000	87	0.06
BHP Billiton Finance USA Ltd. 4.750% 28/02/2028	USD 130,000	99	0.07
Commonwealth Bank of Australia 3.900% 16/03/2028	USD 100,000	75	0.06
Macquarie Group Ltd. 0.950% 21/05/2031	EUR 100,000	77	0.06
Macquarie Group Ltd. 5.033% 15/01/2030	USD 100,000	76	0.06
National Australia Bank Ltd. 1.375% 30/08/2028	EUR 100,000	83	0.06
National Australia Bank Ltd. 2.990% 21/05/2031	USD 100,000	69	0.05
National Australia Bank Ltd. 3.933% 02/08/2034	USD 100,000	73	0.05
NBN Co. Ltd. 5.750% 06/10/2028	USD 120,000	93	0.07
Scentre Group Trust 1/Scentre Group Trust 2 1.450% 28/03/2029	EUR 100,000	82	0.06
Telstra Group Ltd. 1.375% 26/03/2029	EUR 100,000	83	0.06
Westpac Banking Corp. 1.450% 17/07/2028	EUR 100,000	84	0.06
Westpac Banking Corp. 3.400% 25/01/2028	USD 100,000	75	0.05
Westpac Banking Corp. 4.043% 26/08/2027	USD 80,000	60	0.04
Westpac Banking Corp. 4.110% 24/07/2034	USD 100,000	74	0.05
Woodside Finance Ltd. 4.500% 04/03/2029	USD 80,000	60	0.04
		1,415	1.02

Austria — 0.65%

BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG 3.125% 22/06/2029	EUR 100,000	86	0.06
Erste Group Bank AG 4.000% 07/06/2033	EUR 100,000	87	0.06
Erste Group Bank AG 4.250% 30/05/2030	EUR 100,000	89	0.07
Oesterreichische Kontrollbank AG 3.750% 10/09/2030	USD 50,000	37	0.03
Oesterreichische Kontrollbank AG 3.750% 15/01/2031	USD 100,000	74	0.05
Oesterreichische Kontrollbank AG 3.875% 22/10/2030	GBP 100,000	98	0.07
Oesterreichische Kontrollbank AG 4.000% 28/05/2028	USD 100,000	75	0.06
OMV AG 2.875% 31/12/2099	EUR 100,000	84	0.06
OPEC Fund for International Development 3.125% 16/06/2031	EUR 100,000	87	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Austria — 0.65% (continued)			
Raiffeisen Bank International AG 3.875% 03/01/2030	EUR 100,000	88	0.06
Raiffeisen Bank International AG 5.250% 02/01/2035	EUR 100,000	90	0.07
		895	0.65
Belgium — 0.54%			
Anheuser-Busch InBev SA 1.500% 18/04/2030	EUR 100,000	82	0.06
Anheuser-Busch InBev SA 1.650% 28/03/2031	EUR 100,000	81	0.06
Barry Callebaut Services NV 3.750% 19/02/2028	EUR 100,000	87	0.06
Cofinimmo SA 1.000% 24/01/2028	EUR 100,000	83	0.06
Crelan SA 6.000% 28/02/2030	EUR 100,000	92	0.07
Elia Transmission Belgium SA 0.875% 28/04/2030	EUR 100,000	79	0.06
KBC Group NV 0.125% 14/01/2029	EUR 100,000	82	0.06
KBC Group NV 0.750% 31/05/2031	EUR 100,000	77	0.05
KBC Group NV 4.375% 19/04/2030	EUR 100,000	89	0.06
		752	0.54
Bermuda — 0.08%			
Ascot Group Ltd. 6.349% 15/06/2035	USD 50,000	38	0.03
Bacardi Ltd. 4.700% 15/05/2028	USD 50,000	38	0.03
Enstar Group Ltd. 4.950% 01/06/2029	USD 50,000	38	0.02
		114	0.08
Brazil — 0.13%			
Suzano Austria GmbH 3.750% 15/01/2031	USD 100,000	71	0.05
Suzano Austria GmbH 6.000% 15/01/2029	USD 100,000	77	0.05
Vale Overseas Ltd. 3.750% 08/07/2030	USD 50,000	36	0.03
		184	0.13
British Virgin Islands — 0.05%			
State Grid Overseas Investment BVI Ltd. 4.250% 02/05/2028	USD 100,000	75	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Canada — 2.17%			
1011778 BC ULC/New Red Finance, Inc. 3.875% 15/01/2028	USD 100,000	74	0.05
Alimentation Couche-Tard, Inc. 4.148% 29/09/2028	USD 100,000	75	0.06
Antares Holdings LP 6.350% 23/10/2029	USD 60,000	45	0.03
Bank of Montreal 3.250% 09/01/2032	EUR 100,000	86	0.06
Bank of Montreal 4.640% 10/09/2030	USD 90,000	68	0.05
Bank of Montreal 5.370% 04/06/2027	USD 70,000	53	0.04
Bank of Nova Scotia 4.404% 08/09/2028	USD 60,000	45	0.03
Bank of Nova Scotia 5.450% 01/08/2029	USD 160,000	124	0.09
Brookfield Finance, Inc. 4.850% 29/03/2029	USD 100,000	76	0.06
Canadian Imperial Bank of Commerce 3.250% 16/07/2031	EUR 100,000	86	0.06
Canadian Imperial Bank of Commerce 4.243% 08/09/2028	USD 80,000	60	0.04
Canadian Imperial Bank of Commerce 4.580% 08/09/2031	USD 60,000	45	0.03
Canadian Imperial Bank of Commerce 4.857% 30/03/2029	USD 100,000	76	0.06
Canadian Imperial Bank of Commerce 5.001% 28/04/2028	USD 60,000	46	0.03
Canadian Pacific Railway Co. 4.000% 15/03/2029	USD 100,000	74	0.05
CCL Industries, Inc. 3.050% 01/06/2030	USD 80,000	57	0.04
CI Financial Corp. 7.500% 30/05/2029	USD 50,000	40	0.03
Constellation Software, Inc. 5.158% 16/02/2029	USD 80,000	61	0.04
Element Fleet Management Corp. 4.800% 29/05/2029	USD 100,000	76	0.06
Enbridge, Inc. 4.850% 27/03/2031	USD 100,000	76	0.06
Federation des Caisses Desjardins du Quebec 3.250% 28/03/2031	EUR 100,000	86	0.06
Hydro One, Inc. 4.750% 30/05/2031	USD 100,000	76	0.06
Magna International, Inc. 2.450% 15/06/2030	USD 80,000	56	0.04
National Bank of Canada 4.500% 10/10/2029	USD 60,000	45	0.03
Nutrien Ltd. 4.900% 27/03/2028	USD 110,000	84	0.06
Petronas Energy Canada Ltd. 2.112% 23/03/2028	USD 100,000	73	0.05
Rogers Communications, Inc. 5.000% 15/02/2029	USD 100,000	76	0.06
Royal Bank of Canada 3.125% 27/09/2031	EUR 100,000	86	0.06
Royal Bank of Canada 3.125% 03/02/2032	EUR 100,000	85	0.06
Royal Bank of Canada 4.305% 03/11/2031	USD 70,000	52	0.04
Royal Bank of Canada 4.522% 18/10/2028	USD 100,000	76	0.06
Royal Bank of Canada 4.900% 12/01/2028	USD 170,000	129	0.09
Royal Bank of Canada 5.200% 01/08/2028	USD 170,000	130	0.09

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Canada — 2.17% (continued)			
Toronto-Dominion Bank 3.631% 13/12/2029	EUR 100,000	87	0.06
Toronto-Dominion Bank 4.108% 08/06/2027	USD 80,000	60	0.04
Toronto-Dominion Bank 4.411% 13/01/2031	USD 100,000	75	0.06
Toronto-Dominion Bank 4.994% 05/04/2029	USD 50,000	38	0.03
Toronto-Dominion Bank 5.146% 10/09/2034	USD 140,000	106	0.08
Toronto-Dominion Bank 5.288% 11/01/2028	GBP 100,000	101	0.07
TransCanada PipeLines Ltd. 4.250% 15/05/2028	USD 100,000	75	0.05
Videotron Ltd. 3.625% 15/06/2029	USD 100,000	73	0.05
		3,012	2.17
Cayman Islands — 1.25%			
Al Rajhi Sukuk Ltd. 5.047% 12/03/2029	USD 200,000	152	0.11
Avilease Capital Ltd. 4.750% 12/11/2030	USD 200,000	148	0.10
BSF Sukuk Co. Ltd. 5.000% 25/01/2029	USD 200,000	151	0.11
CK Hutchison Europe Finance 18 Ltd. 2.000% 13/04/2030	EUR 100,000	82	0.06
DIB Sukuk Ltd. 4.800% 16/08/2028	USD 200,000	151	0.11
Gaci First Investment Co. 4.875% 14/05/2029	USD 200,000	151	0.11
Gaci First Investment Co. 5.250% 29/01/2030	USD 200,000	153	0.11
KFH Sukuk Co. 5.011% 17/01/2029	USD 200,000	151	0.11
QIB Sukuk Ltd. 4.485% 17/09/2029	USD 200,000	149	0.11
QNB Finance Ltd. 4.875% 30/01/2029	USD 200,000	152	0.11
SA Global Sukuk Ltd. 4.250% 02/10/2029	USD 200,000	148	0.10
Saudi Electricity Sukuk Programme Co. 5.225% 18/02/2030	USD 200,000	153	0.11
		1,741	1.25
Chile — 0.14%			
Banco de Credito e Inversiones SA 3.500% 12/10/2027	USD 80,000	60	0.04
Caja de Compensacion de Asignacion Familiar de Los Andes 7.000% 30/07/2029	USD 50,000	40	0.03

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Chile — 0.14% (continued)			
Empresa Nacional del Petroleo 5.250% 06/11/2029	USD 80,000	61	0.04
Sociedad Quimica y Minera de Chile SA 5.625% 22/04/2056	USD 50,000	37	0.03
		198	0.14
China — 0.42%			
Asian Infrastructure Investment Bank 3.875% 22/04/2031	USD 100,000	75	0.05
Asian Infrastructure Investment Bank 4.000% 18/01/2028	USD 90,000	68	0.05
Asian Infrastructure Investment Bank 4.125% 18/01/2029	USD 80,000	61	0.04
Asian Infrastructure Investment Bank 4.500% 16/01/2030	USD 100,000	76	0.06
Meituan 4.625% 02/10/2029	USD 100,000	75	0.05
Minmetals Capitals & Securities, Inc. 4.350% 31/12/2099	USD 200,000	149	0.11
Tencent Holdings Ltd. 3.975% 11/04/2029	USD 100,000	75	0.06
		579	0.42
Colombia — 0.09%			
Grupo Energia Bogota SA ESP 4.875% 15/05/2030	USD 80,000	59	0.04
Transportadora de Gas Internacional SA ESP 5.550% 01/11/2028	USD 80,000	61	0.05
		120	0.09
Czech Republic — 0.06%			
Czech Gas Networks Investments SARL 0.875% 31/03/2031	EUR 100,000	77	0.06
Denmark — 0.75%			
AL Sydbank 5.125% 06/09/2028	EUR 100,000	88	0.06
Carlsberg Breweries AS 4.000% 05/10/2028	EUR 100,000	88	0.06
Coloplast Finance BV 2.750% 19/05/2030	EUR 100,000	85	0.06
Danske Bank AS 4.500% 09/11/2028	EUR 100,000	88	0.07
Danske Bank AS 4.750% 21/06/2030	EUR 100,000	90	0.07
Danske Bank AS 5.705% 01/03/2030	USD 100,000	77	0.06
ISS Global AS 3.500% 11/05/2031	EUR 100,000	86	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Denmark — 0.75% (continued)			
Jyske Bank AS 4.875% 10/11/2029	EUR 100,000	89	0.07
Novo Nordisk Finance Netherlands BV 3.125% 21/01/2029	EUR 100,000	87	0.06
Novo Nordisk Finance Netherlands BV 3.250% 21/01/2031	EUR 100,000	87	0.06
Nykredit Realkredit AS 4.000% 17/07/2028	EUR 100,000	87	0.06
Orsted AS 2.250% 14/06/2028	EUR 100,000	85	0.06
		1,037	0.75
Finland — 0.59%			
Huhtamaki OYJ 5.125% 24/11/2028	EUR 100,000	89	0.07
Nordea Bank Abp 2.750% 02/05/2030	EUR 100,000	85	0.06
Nordea Bank Abp 4.125% 05/05/2028	EUR 100,000	88	0.06
Nordea Bank Abp 4.375% 10/09/2029	USD 100,000	75	0.05
Nordea Bank Abp 4.400% 21/05/2029	USD 100,000	76	0.06
Nordic Investment Bank 2.125% 23/05/2028	EUR 100,000	85	0.06
Nordic Investment Bank 3.750% 28/08/2028	USD 200,000	150	0.11
OP Corporate Bank PLC 0.375% 08/12/2028	EUR 100,000	81	0.06
Sampo OYJ 3.375% 23/05/2049	EUR 100,000	86	0.06
		815	0.59
France — 5.38%			
Abertis France SAS 3.375% 21/04/2029	EUR 100,000	86	0.06
Air Liquide Finance SA 1.250% 13/06/2028	EUR 100,000	84	0.06
Alstom SA 0.010% 11/01/2029	EUR 100,000	79	0.06
APRR SA 1.875% 06/01/2031	EUR 100,000	82	0.06
Arkema SA 3.500% 23/01/2031	EUR 100,000	87	0.06
Autoroutes du Sud de la France SA 1.375% 27/06/2028	EUR 100,000	84	0.06
Ayvens SA 3.000% 18/04/2030	EUR 100,000	85	0.06
Banque Federative du Credit Mutuel SA 0.625% 21/02/2031	EUR 100,000	76	0.06
Banque Federative du Credit Mutuel SA 3.875% 26/01/2028	EUR 100,000	87	0.06
Banque Federative du Credit Mutuel SA 4.000% 15/01/2035	EUR 100,000	87	0.06
Banque Federative du Credit Mutuel SA 4.125% 13/03/2029	EUR 100,000	89	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
France — 5.38% (continued)			
Banque Federative du Credit Mutuel SA 4.375% 02/05/2030	EUR 100,000	89	0.06
Banque Federative du Credit Mutuel SA 5.000% 22/10/2029	GBP 100,000	100	0.07
Banque Federative du Credit Mutuel SA 5.790% 13/07/2028	USD 100,000	77	0.06
BNP Paribas Cardif SA 4.414% 27/05/2041	EUR 100,000	88	0.06
BNP Paribas SA 1.500% 25/05/2028	EUR 100,000	84	0.06
BNP Paribas SA 2.159% 15/09/2029	USD 90,000	64	0.05
BNP Paribas SA 2.875% 24/02/2029	GBP 100,000	95	0.07
BNP Paribas SA 2.880% 06/05/2030	EUR 100,000	85	0.06
BNP Paribas SA 3.052% 13/01/2031	USD 120,000	85	0.06
BNP Paribas SA 3.875% 23/02/2029	EUR 100,000	87	0.06
BNP Paribas SA 4.159% 28/08/2034	EUR 100,000	87	0.06
BNP Paribas SA 4.792% 09/05/2029	USD 180,000	136	0.10
BNP Paribas SA 5.085% 09/05/2031	USD 100,000	76	0.06
BNP Paribas SA 5.125% 13/01/2029	USD 100,000	76	0.06
Bouygues SA 2.250% 29/06/2029	EUR 100,000	84	0.06
BPCE SA 1.625% 02/03/2029	EUR 100,000	84	0.06
BPCE SA 2.277% 20/01/2032	USD 100,000	67	0.05
BPCE SA 3.375% 19/12/2031	EUR 100,000	85	0.06
BPCE SA 3.875% 11/01/2029	EUR 100,000	88	0.06
BPCE SA 5.125% 25/01/2035	EUR 100,000	90	0.07
BPCE SA 5.716% 18/01/2030	USD 100,000	77	0.06
Capgemini SE 2.000% 15/04/2029	EUR 100,000	84	0.06
Carrefour SA 3.750% 10/10/2030	EUR 100,000	88	0.06
Cie de Saint-Gobain SA 2.750% 04/04/2028	EUR 100,000	86	0.06
Cie de Saint-Gobain SA 3.250% 09/08/2029	EUR 100,000	86	0.06
Cofiroute SA 1.000% 19/05/2031	EUR 100,000	77	0.06
Council of Europe Development Bank 0.625% 30/01/2029	EUR 100,000	82	0.06
Council of Europe Development Bank 2.875% 13/04/2030	EUR 200,000	173	0.12
Council of Europe Development Bank 3.625% 08/05/2028	USD 100,000	75	0.05
Council of Europe Development Bank 4.125% 24/01/2029	USD 100,000	76	0.06
Credit Agricole Assurances SA 4.750% 27/09/2048	EUR 100,000	89	0.06
Credit Agricole SA 2.875% 16/02/2030	EUR 100,000	85	0.06
Credit Agricole SA 3.875% 20/04/2031	EUR 100,000	89	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
France — 5.38% (continued)			
Credit Agricole SA 5.222% 27/05/2031	USD 100,000	76	0.06
Credit Agricole SA 5.500% 28/08/2033	EUR 100,000	90	0.07
Credit Agricole SA 6.000% 22/10/2035	GBP 100,000	102	0.07
Credit Agricole SA 6.316% 03/10/2029	USD 100,000	78	0.06
Credit Agricole SA 6.375% 14/06/2031	GBP 100,000	105	0.08
Credit Mutuel Arkea SA 1.250% 11/06/2029	EUR 100,000	83	0.06
Danone SA 3.470% 22/05/2031	EUR 100,000	87	0.06
Engie SA 3.625% 11/01/2030	EUR 200,000	175	0.13
EssilorLuxottica SA 2.875% 05/03/2029	EUR 100,000	86	0.06
Groupe VYV 1.625% 02/07/2029	EUR 100,000	82	0.06
ICADE 1.625% 28/02/2028	EUR 100,000	84	0.06
Indigo Group SAS 1.625% 19/04/2028	EUR 100,000	84	0.06
JCDecaux SE 5.000% 11/01/2029	EUR 100,000	90	0.07
Kering SA 3.250% 27/02/2029	EUR 100,000	87	0.06
Klepierre SA 0.625% 01/07/2030	EUR 100,000	78	0.06
Legrand SA 3.625% 29/05/2029	EUR 100,000	88	0.06
L'Oreal SA 3.375% 23/11/2029	EUR 100,000	87	0.06
LVMH Moet Hennessy Louis Vuitton SE 3.375% 05/02/2030	EUR 100,000	87	0.06
Orange SA 1.375% 20/03/2028	EUR 100,000	84	0.06
Orange SA 1.375% 31/12/2099	EUR 100,000	81	0.06
Orange SA 4.250% 13/01/2031	USD 100,000	74	0.05
RCI Banque SA 4.875% 14/06/2028	EUR 100,000	89	0.06
Sanofi SA 3.625% 19/06/2028	USD 30,000	22	0.02
Sanofi SA 3.750% 03/11/2027	USD 60,000	45	0.03
Schneider Electric SE 3.250% 12/06/2028	EUR 100,000	87	0.06
SNF Group SACA 3.375% 15/03/2030	USD 100,000	71	0.05
Societe Generale SA 0.500% 12/06/2029	EUR 100,000	82	0.06
Societe Generale SA 0.875% 22/09/2028	EUR 200,000	168	0.12
Societe Generale SA 3.000% 22/01/2030	USD 100,000	71	0.05
Societe Generale SA 3.625% 13/11/2030	EUR 100,000	87	0.06
Societe Generale SA 3.750% 17/05/2035	EUR 100,000	86	0.06
Societe Generale SA 5.249% 22/05/2029	USD 100,000	76	0.06
Societe Generale SA 5.371% 27/05/2032	USD 100,000	76	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
France — 5.38% (continued)			
Suez SACA 2.375% 24/05/2030	EUR 100,000	83	0.06
TDF Infrastructure SAS 5.625% 21/07/2028	EUR 100,000	89	0.06
Terega SA 0.875% 17/09/2030	EUR 100,000	78	0.06
Thales SA 1.000% 15/05/2028	EUR 100,000	83	0.06
TotalEnergies Capital International SA 0.750% 12/07/2028	EUR 100,000	83	0.06
TotalEnergies Capital International SA 3.455% 19/02/2029	USD 75,000	55	0.04
TotalEnergies SE 2.000% 31/12/2099	EUR 100,000	80	0.06
TotalEnergies SE 3.790% 31/12/2099	EUR 100,000	85	0.06
Unibail-Rodamco-Westfield SE 3.500% 11/09/2029	EUR 100,000	87	0.06
Veolia Environnement SA 0.927% 04/01/2029	EUR 100,000	82	0.06
		7,473	5.38
Germany — 3.36%			
Allianz SE 1.301% 25/09/2049	EUR 100,000	81	0.06
Allianz SE 4.597% 07/09/2038	EUR 100,000	88	0.06
Amprion GmbH 2.750% 30/09/2029	EUR 100,000	85	0.06
Bertelsmann SE & Co. KGaA 2.000% 01/04/2028	EUR 100,000	85	0.06
Commerzbank AG 3.625% 14/01/2032	EUR 100,000	87	0.06
Continental AG 2.875% 22/11/2028	EUR 100,000	86	0.06
Deutsche Bank AG 1.375% 17/02/2032	EUR 100,000	79	0.06
Deutsche Bank AG 2.625% 13/08/2028	EUR 100,000	86	0.06
Deutsche Bank AG 5.375% 11/01/2029	EUR 100,000	89	0.07
Deutsche Bank AG 6.125% 12/12/2030	GBP 100,000	103	0.08
Deutsche Boerse AG 2.000% 23/06/2048	EUR 100,000	84	0.06
Deutsche Lufthansa AG 3.750% 11/02/2028	EUR 100,000	87	0.06
Deutsche Wohnen SE 1.500% 30/04/2030	EUR 100,000	80	0.06
E.ON SE 3.125% 05/03/2030	EUR 100,000	86	0.06
E.ON SE 3.750% 01/03/2029	EUR 100,000	88	0.06
Eurogrid GmbH 2.886% 16/10/2029	EUR 100,000	85	0.06
Fresenius SE & Co. KGaA 0.750% 15/01/2028	EUR 100,000	83	0.06
Fresenius SE & Co. KGaA 1.625% 08/10/2027	EUR 100,000	85	0.06
Hamburg Commercial Bank AG 4.750% 02/05/2029	EUR 100,000	90	0.07

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Germany — 3.36% (continued)			
Hamburger Sparkasse AG 4.375% 12/02/2029	EUR 100,000	89	0.07
Hannover Rueck SE 1.750% 08/10/2040	EUR 100,000	80	0.06
Infineon Technologies AG 3.625% 31/12/2099	EUR 100,000	86	0.06
Kreditanstalt fuer Wiederaufbau 0.750% 30/09/2030	USD 100,000	66	0.05
Kreditanstalt fuer Wiederaufbau 1.750% 14/09/2029	USD 100,000	70	0.05
Kreditanstalt fuer Wiederaufbau 3.500% 09/08/2028	USD 100,000	75	0.05
Kreditanstalt fuer Wiederaufbau 3.500% 15/05/2029	USD 100,000	74	0.05
Kreditanstalt fuer Wiederaufbau 3.750% 15/02/2028	USD 100,000	75	0.06
Kreditanstalt fuer Wiederaufbau 3.750% 09/01/2029	GBP 100,000	99	0.07
Kreditanstalt fuer Wiederaufbau 3.750% 15/07/2030	USD 150,000	112	0.08
Kreditanstalt fuer Wiederaufbau 3.875% 15/05/2028	USD 100,000	75	0.05
Kreditanstalt fuer Wiederaufbau 3.875% 15/06/2028	USD 100,000	75	0.05
Kreditanstalt fuer Wiederaufbau 3.875% 01/10/2029	GBP 100,000	99	0.07
Kreditanstalt fuer Wiederaufbau 4.000% 28/06/2027	USD 100,000	76	0.06
Kreditanstalt fuer Wiederaufbau 4.000% 15/03/2029	USD 100,000	75	0.05
Kreditanstalt fuer Wiederaufbau 4.125% 31/01/2028	USD 100,000	76	0.06
Kreditanstalt fuer Wiederaufbau 4.750% 29/10/2030	USD 100,000	77	0.06
Kreditanstalt fuer Wiederaufbau 4.875% 10/10/2028	GBP 100,000	101	0.07
Kreditanstalt fuer Wiederaufbau 6.000% 07/12/2028	GBP 100,000	104	0.08
Landeskreditbank Baden-Wuerttemberg Foerderbank 4.625% 13/02/2030	USD 80,000	61	0.04
Landwirtschaftliche Rentenbank 1.250% 22/07/2027	GBP 100,000	97	0.07
Landwirtschaftliche Rentenbank 4.125% 06/02/2031	USD 100,000	75	0.05
Landwirtschaftliche Rentenbank 4.625% 17/04/2029	USD 100,000	77	0.06
Mercedes-Benz Group AG 1.000% 15/11/2027	EUR 200,000	168	0.12
Merck KGaA 3.875% 27/08/2054	EUR 100,000	86	0.06
NRW Bank 4.000% 08/04/2030	USD 50,000	37	0.03
Robert Bosch GmbH 3.625% 02/06/2030	EUR 100,000	87	0.06
RWE AG 0.500% 26/11/2028	EUR 100,000	82	0.06
SAP SE 0.375% 18/05/2029	EUR 100,000	80	0.06
Volkswagen Bank GmbH 3.125% 10/12/2029	EUR 100,000	85	0.06
Volkswagen Bank GmbH 3.500% 19/06/2031	EUR 100,000	85	0.06
Volkswagen Bank GmbH 3.625% 26/11/2028	EUR 100,000	87	0.06
Volkswagen Leasing GmbH 3.875% 11/10/2028	EUR 100,000	87	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Germany — 3.36% (continued)			
Volkswagen Leasing GmbH 4.000% 11/04/2031	EUR 100,000	88	0.06
Vonovia SE 0.375% 16/06/2027	EUR 100,000	84	0.06
Vonovia SE 0.625% 24/03/2031	EUR 100,000	76	0.06
		4,663	3.36
Greece — 0.36%			
Alpha Bank SA 3.750% 06/05/2032	EUR 100,000	87	0.07
Black Sea Trade & Development Bank 5.625% 12/02/2029	USD 200,000	151	0.11
Eurobank SA 2.875% 07/07/2028	EUR 100,000	86	0.06
Eurobank SA 3.875% 25/05/2032	EUR 100,000	87	0.06
National Bank of Greece SA 2.750% 21/07/2029	EUR 100,000	85	0.06
		496	0.36
Honduras — 0.07%			
Central American Bank for Economic Integration 4.625% 14/02/2028	GBP 100,000	100	0.07
Hong Kong — 0.66%			
Alibaba Group Holding Ltd. 2.125% 09/02/2031	USD 50,000	34	0.03
Bangkok Bank PCL 5.300% 21/09/2028	USD 80,000	61	0.04
China Cinda 2020 I Management Ltd. 5.750% 28/05/2029	USD 200,000	155	0.11
CK Hutchison International 23 Ltd. 4.750% 21/04/2028	USD 70,000	53	0.04
CNAC HK Finbridge Co. Ltd. 5.125% 14/03/2028	USD 200,000	153	0.11
Far East Horizon Ltd. 6.000% 01/10/2028	USD 200,000	153	0.11
Joy Treasure Assets Holdings, Inc. 4.300% 04/12/2028	USD 200,000	150	0.11
MTR Corp. CI Ltd. 4.875% 31/12/2099	USD 200,000	152	0.11
		911	0.66
Hungary — 0.06%			
OTP Bank Nyrt 4.250% 16/10/2030	EUR 100,000	88	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
India — 0.11%			
Power Finance Corp. Ltd. 6.150% 06/12/2028	USD 100,000	77	0.06
REC Ltd. 4.750% 27/09/2029	USD 100,000	75	0.05
		152	0.11
Indonesia — 0.15%			
Pertamina Persero PT 2.300% 09/02/2031	USD 100,000	67	0.05
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 3.375% 05/02/2030	USD 100,000	71	0.05
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 5.375% 25/01/2029	USD 100,000	76	0.05
		214	0.15
Ireland — 0.78%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust 3.000% 29/10/2028	USD 100,000	73	0.05
AerCap Ireland Capital DAC/AerCap Global Aviation Trust 3.650% 21/07/2027	USD 60,000	45	0.03
AerCap Ireland Capital DAC/AerCap Global Aviation Trust 4.875% 01/04/2028	USD 100,000	76	0.06
AerCap Ireland Capital DAC/AerCap Global Aviation Trust 6.150% 30/09/2030	USD 160,000	127	0.09
AIB Group PLC 5.320% 15/05/2031	USD 60,000	46	0.03
AIB Group PLC 5.750% 16/02/2029	EUR 100,000	90	0.07
Avolon Holdings Funding Ltd. 2.528% 18/11/2027	USD 70,000	51	0.04
Avolon Holdings Funding Ltd. 4.700% 30/01/2031	USD 100,000	74	0.05
Avolon Holdings Funding Ltd. 6.375% 04/05/2028	USD 40,000	31	0.02
CRH SMW Finance DAC 4.000% 11/07/2027	EUR 100,000	87	0.06
CRH SMW Finance DAC 5.200% 21/05/2029	USD 100,000	77	0.06
Glencore Capital Finance DAC 4.154% 29/04/2031	EUR 100,000	89	0.06
SMBC Aviation Capital Finance DAC 5.300% 03/04/2029	USD 100,000	76	0.06
Zurich Finance Ireland DAC 3.000% 19/04/2051	USD 200,000	136	0.10
		1,078	0.78

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Italy — 1.51%			
Autostrade per l'Italia SpA 2.000% 04/12/2028	EUR 100,000	84	0.06
Banco BPM SpA 3.000% 16/02/2031	EUR 100,000	85	0.06
Banco BPM SpA 4.625% 29/11/2027	EUR 100,000	88	0.06
BPER Banca SpA 4.000% 22/05/2031	EUR 100,000	88	0.06
Enel SpA 1.375% 31/12/2099	EUR 100,000	84	0.06
Enel SpA 3.500% 26/05/2030	EUR 100,000	87	0.06
Enel SpA 4.250% 31/12/2099	EUR 100,000	87	0.06
Eni SpA 2.000% 18/05/2031	EUR 100,000	82	0.06
Eni SpA 3.625% 29/01/2029	EUR 100,000	88	0.06
Eni SpA 4.250% 09/05/2029	USD 100,000	75	0.06
Generali 5.500% 27/10/2047	EUR 100,000	88	0.06
Intesa Sanpaolo SpA 1.750% 20/03/2028	EUR 100,000	84	0.06
Intesa Sanpaolo SpA 5.200% 29/06/2032	USD 100,000	76	0.06
Intesa Sanpaolo SpA 5.250% 13/01/2030	EUR 100,000	92	0.07
Iren SpA 0.250% 17/01/2031	EUR 100,000	75	0.06
Italgas SpA 2.875% 06/03/2030	EUR 100,000	85	0.06
Leasys SpA 3.875% 12/10/2027	EUR 100,000	87	0.06
Mediobanca Banca di Credito Finanziario SpA 4.375% 01/02/2030	EUR 100,000	88	0.06
Pirelli & C SpA 3.875% 02/07/2029	EUR 100,000	88	0.06
Snam SpA 3.375% 19/02/2028	EUR 100,000	87	0.06
Snam SpA 5.000% 28/05/2030	USD 50,000	38	0.03
Terna - Rete Elettrica Nazionale 0.375% 23/06/2029	EUR 100,000	80	0.06
UniCredit SpA 0.800% 05/07/2029	EUR 100,000	82	0.06
UniCredit SpA 3.200% 22/09/2031	EUR 150,000	128	0.09
UniCredit SpA 5.459% 30/06/2035	USD 100,000	76	0.06
		2,102	1.51
Ivory Coast — 0.23%			
African Development Bank 0.500% 21/03/2029	EUR 200,000	162	0.12
African Development Bank 4.000% 18/03/2030	USD 100,000	75	0.05
African Development Bank 4.375% 14/03/2028	USD 100,000	76	0.06
		313	0.23

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Japan — 2.11%			
Denso Corp. 4.420% 11/09/2029	USD 100,000	75	0.05
East Japan Railway Co. 1.162% 15/09/2028	GBP 100,000	93	0.07
Japan Tobacco, Inc. 5.250% 15/06/2030	USD 80,000	62	0.05
Kioxia Holdings Corp. 6.250% 24/07/2030	USD 100,000	78	0.06
Mitsubishi Corp. 2.750% 03/03/2030	EUR 100,000	85	0.06
Mitsubishi Corp. 4.125% 09/09/2030	USD 60,000	45	0.03
Mitsubishi UFJ Financial Group, Inc. 3.741% 07/03/2029	USD 30,000	22	0.02
Mitsubishi UFJ Financial Group, Inc. 3.961% 02/03/2028	USD 80,000	60	0.04
Mitsubishi UFJ Financial Group, Inc. 4.505% 14/01/2032	USD 100,000	74	0.05
Mitsubishi UFJ Financial Group, Inc. 4.527% 12/09/2031	USD 60,000	45	0.03
Mitsubishi UFJ Financial Group, Inc. 4.592% 18/04/2030	USD 100,000	75	0.05
Mitsubishi UFJ Financial Group, Inc. 5.017% 20/07/2028	USD 50,000	38	0.03
Mitsubishi UFJ Financial Group, Inc. 5.159% 24/04/2031	USD 100,000	76	0.06
Mizuho Financial Group, Inc. 0.693% 07/10/2030	EUR 100,000	78	0.06
Mizuho Financial Group, Inc. 1.598% 10/04/2028	EUR 100,000	84	0.06
Mizuho Financial Group, Inc. 2.201% 10/07/2031	USD 70,000	48	0.03
Mizuho Financial Group, Inc. 4.018% 05/03/2028	USD 100,000	75	0.05
Mizuho Financial Group, Inc. 4.254% 11/09/2029	USD 100,000	75	0.05
Mizuho Financial Group, Inc. 5.382% 10/07/2030	USD 60,000	46	0.03
Mizuho Financial Group, Inc. 5.739% 27/05/2031	USD 100,000	78	0.06
Mizuho Financial Group, Inc. 5.778% 06/07/2029	USD 50,000	39	0.03
Nippon Life Insurance Co. 2.750% 21/01/2051	USD 100,000	68	0.05
Nomura Holdings, Inc. 2.710% 22/01/2029	USD 100,000	72	0.05
Nomura Holdings, Inc. 3.459% 28/05/2030	EUR 100,000	86	0.06
Nomura Holdings, Inc. 4.904% 01/07/2030	USD 50,000	38	0.03
Nomura Holdings, Inc. 6.070% 12/07/2028	USD 50,000	39	0.03
Norinchukin Bank 4.674% 09/09/2030	USD 100,000	75	0.05
NTT Finance Corp. 1.591% 03/04/2028	USD 100,000	72	0.05
NTT Finance Corp. 2.065% 03/04/2031	USD 100,000	67	0.05
NTT Finance Corp. 3.359% 12/03/2031	EUR 100,000	86	0.06
ORIX Corp. 3.780% 29/05/2029	EUR 100,000	88	0.06
ORIX Corp. 4.450% 09/09/2030	USD 50,000	37	0.03
Softbank Corp. 4.699% 09/07/2030	USD 80,000	60	0.04

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Japan — 2.11% (continued)			
Sumitomo Life Insurance Co. 3.375% 15/04/2081	USD 50,000	35	0.03
Sumitomo Mitsui Financial Group, Inc. 1.902% 17/09/2028	USD 70,000	50	0.04
Sumitomo Mitsui Financial Group, Inc. 2.142% 23/09/2030	USD 190,000	129	0.09
Sumitomo Mitsui Financial Group, Inc. 3.040% 16/07/2029	USD 100,000	72	0.05
Sumitomo Mitsui Financial Group, Inc. 4.494% 15/01/2032	USD 100,000	74	0.05
Sumitomo Mitsui Financial Group, Inc. 5.716% 14/09/2028	USD 70,000	54	0.04
Sumitomo Mitsui Financial Group, Inc. 5.800% 13/07/2028	USD 100,000	77	0.06
Sumitomo Mitsui Trust Bank Ltd. 4.500% 10/09/2029	USD 100,000	75	0.05
Takeda Pharmaceutical Co. Ltd. 5.000% 26/11/2028	USD 100,000	76	0.06
Toyota Motor Corp. 2.760% 02/07/2029	USD 100,000	72	0.05
Toyota Motor Corp. 5.118% 13/07/2028	USD 100,000	77	0.06
		2,930	2.11
Jersey — 0.07%			
CPUK Finance Ltd. 5.940% 28/02/2047	GBP 100,000	102	0.07
Kuwait — 0.11%			
Warba Sukuk Ltd. 5.351% 10/07/2029	USD 200,000	153	0.11
Liechtenstein — 0.06%			
Swiss Life Finance I AG 3.250% 31/08/2029	EUR 100,000	87	0.06
Lithuania — 0.06%			
Artea Bankas AB 4.597% 25/06/2030	EUR 100,000	88	0.06
Luxembourg — 6.85%			
ACEF Holding SCA 0.750% 14/06/2028	EUR 100,000	82	0.06
ArcelorMittal SA 6.550% 29/11/2027	USD 70,000	54	0.04
Aroundtown SA 3.625% 10/04/2031	GBP 100,000	92	0.07
Bevco Lux SARL 1.500% 16/09/2027	EUR 100,000	85	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Luxembourg — 6.85% (continued)			
Blackstone Property Partners Europe Holdings SARL 1.000% 04/05/2028	EUR 100,000	83	0.06
CK Hutchison Group Telecom Finance SA 1.125% 17/10/2028	EUR 100,000	83	0.06
European Financial Stability Facility 0.010% 13/10/2027	EUR 200,000	167	0.12
European Financial Stability Facility 0.010% 20/01/2031	EUR 100,000	76	0.06
European Financial Stability Facility 0.875% 05/09/2028	EUR 100,000	83	0.06
European Financial Stability Facility 0.950% 14/02/2028	EUR 100,000	84	0.06
European Financial Stability Facility 2.375% 11/04/2028	EUR 100,000	86	0.06
European Financial Stability Facility 2.500% 03/03/2031	EUR 100,000	85	0.06
European Financial Stability Facility 2.625% 07/05/2030	EUR 100,000	86	0.06
European Financial Stability Facility 2.875% 28/05/2031	EUR 100,000	86	0.06
European Financial Stability Facility 3.000% 15/12/2028	EUR 200,000	174	0.13
European Financial Stability Facility 3.000% 10/07/2030	EUR 100,000	87	0.06
European Investment Bank 0.010% 28/03/2028	EUR 200,000	165	0.12
European Investment Bank 0.010% 09/09/2030	EUR 100,000	77	0.06
European Investment Bank 0.010% 15/11/2030	EUR 100,000	77	0.06
European Investment Bank 0.010% 14/01/2031	EUR 150,000	114	0.08
European Investment Bank 0.250% 14/09/2029	EUR 100,000	80	0.06
European Investment Bank 0.375% 15/09/2027	EUR 200,000	168	0.12
European Investment Bank 0.625% 22/01/2029	EUR 100,000	82	0.06
European Investment Bank 0.875% 14/01/2028	EUR 200,000	168	0.12
European Investment Bank 1.000% 14/03/2031	EUR 100,000	80	0.06
European Investment Bank 1.250% 14/02/2031	USD 100,000	66	0.05
European Investment Bank 1.625% 13/05/2031	USD 100,000	67	0.05
European Investment Bank 2.500% 17/02/2031	EUR 200,000	171	0.12
European Investment Bank 2.750% 28/07/2028	EUR 200,000	173	0.13
European Investment Bank 2.750% 17/07/2029	EUR 200,000	173	0.13
European Investment Bank 3.000% 15/11/2028	EUR 100,000	87	0.06
European Investment Bank 3.250% 15/11/2027	USD 100,000	75	0.05
European Investment Bank 3.625% 15/07/2030	USD 100,000	74	0.05
European Investment Bank 3.750% 15/05/2029	USD 100,000	75	0.05
European Investment Bank 3.750% 15/11/2029	USD 220,000	164	0.12
European Investment Bank 3.750% 13/03/2031	USD 100,000	74	0.05
European Investment Bank 3.875% 15/03/2028	USD 100,000	75	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Luxembourg — 6.85% (continued)			
European Investment Bank 3.875% 15/06/2028	USD 100,000	75	0.05
European Investment Bank 3.875% 15/10/2030	USD 50,000	37	0.03
European Investment Bank 4.000% 15/02/2029	USD 100,000	75	0.05
European Investment Bank 4.000% 15/04/2030	EUR 150,000	135	0.10
European Investment Bank 4.250% 22/10/2030	GBP 100,000	100	0.07
European Investment Bank 4.500% 31/01/2028	GBP 100,000	101	0.07
European Investment Bank 4.500% 16/10/2028	USD 100,000	76	0.06
European Investment Bank 4.500% 14/03/2030	USD 230,000	176	0.13
European Investment Bank 4.750% 15/06/2029	USD 40,000	31	0.02
European Investment Bank 6.000% 07/12/2028	GBP 100,000	104	0.08
European Stability Mechanism 0.750% 05/09/2028	EUR 100,000	83	0.06
European Stability Mechanism 2.125% 17/11/2028	EUR 200,000	170	0.12
European Stability Mechanism 2.750% 02/06/2031	EUR 100,000	86	0.06
European Stability Mechanism 3.000% 15/03/2028	EUR 100,000	87	0.06
European Union 0.010% 02/06/2028	EUR 300,000	246	0.18
European Union 0.010% 04/10/2028	EUR 400,000	325	0.23
European Union 0.010% 04/07/2029	EUR 100,000	80	0.06
European Union 0.010% 04/10/2030	EUR 150,000	115	0.08
European Union 0.010% 22/04/2031	EUR 200,000	151	0.11
European Union 0.750% 04/04/2031	EUR 100,000	78	0.06
European Union 1.375% 04/10/2029	EUR 200,000	165	0.12
European Union 1.625% 04/12/2029	EUR 200,000	166	0.12
European Union 2.000% 04/10/2027	EUR 200,000	171	0.12
European Union 2.375% 12/07/2029	EUR 300,000	256	0.18
European Union 2.500% 14/10/2030	EUR 300,000	256	0.19
European Union 2.625% 04/07/2028	EUR 500,000	431	0.31
European Union 2.875% 04/04/2028	EUR 100,000	86	0.06
European Union 2.875% 05/10/2029	EUR 480,000	416	0.30
European Union 3.125% 05/12/2028	EUR 400,000	349	0.25
Grand City Properties SA 0.125% 11/01/2028	EUR 100,000	82	0.06
Heidelberg Materials Finance Luxembourg SA 1.750% 24/04/2028	EUR 100,000	85	0.06
Holcim Finance Luxembourg SA 0.500% 03/09/2030	EUR 100,000	77	0.06
Isdb Trust Services No. 2 SARL 4.211% 18/03/2030	USD 200,000	150	0.11

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Luxembourg — 6.85% (continued)			
Isdb Trust Services No. 2 SARL 4.598% 14/03/2028	USD 200,000	152	0.11
John Deere Cash Management SARL 1.850% 02/04/2028	EUR 100,000	85	0.06
Medtronic Global Holdings SCA 3.000% 15/10/2028	EUR 100,000	86	0.06
nVent Finance SARL 4.550% 15/04/2028	USD 80,000	60	0.04
Prologis International Funding II SA 3.625% 07/03/2030	EUR 100,000	87	0.06
Schlumberger Investment SA 4.550% 07/05/2031	USD 100,000	75	0.05
Traton Finance Luxembourg SA 3.375% 14/01/2028	EUR 100,000	86	0.06
Traton Finance Luxembourg SA 3.750% 27/03/2030	EUR 100,000	87	0.06
		9,517	6.85
Malaysia — 0.04%			
CIMB Bank Bhd. 2.125% 20/07/2027	USD 80,000	59	0.04
Mexico — 0.30%			
America Movil SAB de CV 2.125% 10/03/2028	EUR 100,000	85	0.06
America Movil SAB de CV 2.875% 07/05/2030	USD 140,000	99	0.07
America Movil SAB de CV 5.750% 28/06/2030	GBP 100,000	103	0.08
Cemex SAB de CV 5.450% 19/11/2029	USD 90,000	69	0.05
Mexico City Airport Trust 3.875% 30/04/2028	USD 80,000	59	0.04
		415	0.30
Netherlands — 3.72%			
ABB Finance BV 0.010% 19/01/2030	EUR 100,000	78	0.06
ABN AMRO Bank NV 2.750% 04/06/2029	EUR 100,000	86	0.06
ABN AMRO Bank NV 4.000% 16/01/2028	EUR 200,000	175	0.13
ABN AMRO Bank NV 4.988% 03/12/2028	USD 100,000	76	0.06
Airbus SE 1.375% 13/05/2031	EUR 100,000	79	0.06
Akelius Residential Property Financing BV 1.125% 11/01/2029	EUR 100,000	81	0.06
Amvest RCF Custodian BV 3.875% 25/03/2030	EUR 100,000	87	0.06
Argentum Netherlands BV for Givaudan SA 2.000% 17/09/2030	EUR 100,000	82	0.06
Bayer Capital Corp. BV 2.125% 15/12/2029	EUR 200,000	166	0.12

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Netherlands — 3.72% (continued)			
BMW Finance NV 1.125% 10/01/2028	EUR 100,000	84	0.06
BMW Finance NV 2.625% 20/05/2028	EUR 100,000	86	0.06
BMW Finance NV 2.850% 14/08/2029	USD 100,000	72	0.05
BMW Finance NV 3.250% 20/05/2031	EUR 100,000	86	0.06
Coca-Cola HBC Finance BV 3.375% 27/02/2028	EUR 100,000	87	0.06
Compass Group Finance Netherlands BV 1.500% 05/09/2028	EUR 100,000	84	0.06
Cooperatieve Rabobank UA 1.125% 07/05/2031	EUR 100,000	78	0.06
CTP NV 1.250% 21/06/2029	EUR 100,000	81	0.06
Daimler Truck International Finance BV 3.125% 23/03/2028	EUR 100,000	86	0.06
Deutsche Telekom International Finance BV 2.000% 01/12/2029	EUR 200,000	168	0.12
Deutsche Telekom International Finance BV 8.250% 15/06/2030	USD 100,000	85	0.06
Digital Dutch Finco BV 1.500% 15/03/2030	EUR 100,000	81	0.06
DSM BV 3.000% 25/02/2031	EUR 100,000	85	0.06
DSV Finance BV 3.500% 26/06/2029	EUR 100,000	87	0.06
EDP Finance BV 1.875% 21/09/2029	EUR 100,000	83	0.06
ENEL Finance International NV 2.125% 12/07/2028	USD 100,000	72	0.05
ENEL Finance International NV 3.375% 23/07/2028	EUR 100,000	87	0.06
ENEL Finance International NV 4.125% 30/09/2028	USD 100,000	75	0.05
Ferrovial NV 3.250% 16/01/2030	EUR 100,000	86	0.06
IMCD NV 4.875% 18/09/2028	EUR 100,000	89	0.07
ING Bank NV 2.625% 01/12/2028	EUR 100,000	86	0.06
ING Groep NV 2.727% 01/04/2032	USD 100,000	69	0.05
ING Groep NV 2.875% 10/11/2030	EUR 100,000	85	0.06
ING Groep NV 3.000% 17/08/2031	EUR 100,000	85	0.06
ING Groep NV 3.500% 03/09/2030	EUR 100,000	87	0.06
ING Groep NV 3.875% 12/08/2029	EUR 100,000	87	0.06
ING Groep NV 4.500% 23/05/2029	EUR 100,000	88	0.06
ING Groep NV 5.335% 19/03/2030	USD 100,000	77	0.06
JAB Holdings BV 2.500% 25/06/2029	EUR 100,000	85	0.06
JDE Peet's NV 0.500% 16/01/2029	EUR 100,000	80	0.06
Koninklijke Philips NV 1.375% 02/05/2028	EUR 100,000	84	0.06
Mercedes-Benz International Finance BV 3.700% 30/05/2031	EUR 100,000	88	0.06
Minejesa Capital BV 4.625% 10/08/2030	USD 64,900	48	0.04

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Netherlands — 3.72% (continued)			
NXP BV/NXP Funding LLC/NXP USA, Inc. 4.300% 19/08/2028	USD 50,000	38	0.03
NXP BV/NXP Funding LLC/NXP USA, Inc. 4.300% 18/06/2029	USD 100,000	75	0.06
Prosus NV 1.539% 03/08/2028	EUR 100,000	83	0.06
Roche Finance Europe BV 3.312% 04/12/2027	EUR 100,000	87	0.06
Sandoz Finance BV 4.220% 17/04/2030	EUR 100,000	89	0.07
Shell International Finance BV 1.500% 07/04/2028	EUR 100,000	84	0.06
Siemens Energy Finance BV 4.250% 05/04/2029	EUR 100,000	88	0.06
Siemens Financieringsmaatschappij NV 0.125% 05/09/2029	EUR 100,000	80	0.06
Siemens Financieringsmaatschappij NV 2.875% 10/03/2028	EUR 100,000	86	0.06
Siemens Funding BV 4.350% 26/05/2028	USD 100,000	76	0.06
Stellantis NV 3.500% 19/09/2030	EUR 100,000	84	0.06
Swisscom Finance BV 0.375% 14/11/2028	EUR 100,000	81	0.06
Toyota Motor Finance Netherlands BV 3.500% 13/01/2028	EUR 100,000	87	0.06
Unilever Finance Netherlands BV 1.750% 25/03/2030	EUR 100,000	82	0.06
Volkswagen International Finance NV 3.250% 18/11/2030	EUR 100,000	85	0.06
Volkswagen International Finance NV 3.875% 14/06/2027	EUR 200,000	172	0.12
Wabtec Transportation Netherlands BV 1.250% 03/12/2027	EUR 100,000	84	0.06
		5,162	3.72
New Zealand — 0.12%			
ASB Bank Ltd. 3.086% 08/05/2030	EUR 100,000	86	0.06
Westpac New Zealand Ltd. 4.127% 29/01/2029	USD 100,000	75	0.06
		161	0.12
Norway — 0.47%			
Aker BP ASA 1.125% 12/05/2029	EUR 100,000	81	0.06
DNB Bank ASA 0.250% 23/02/2029	EUR 100,000	82	0.06
DNB Bank ASA 4.500% 19/07/2028	EUR 100,000	88	0.06
DNB Bank ASA 4.853% 05/11/2030	USD 100,000	76	0.05
Equinor ASA 6.500% 01/12/2028	USD 150,000	119	0.09
Statnett SF 1.250% 26/04/2030	EUR 100,000	80	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Norway — 0.47% (continued)			
Telenor ASA 0.250% 14/02/2028	EUR 100,000	83	0.06
Var Energi ASA 5.875% 22/05/2030	USD 50,000	39	0.03
		648	0.47
Philippines — 0.85%			
Asian Development Bank 1.500% 04/03/2031	USD 50,000	33	0.02
Asian Development Bank 2.550% 10/01/2031	EUR 100,000	85	0.06
Asian Development Bank 3.125% 20/08/2027	USD 100,000	75	0.06
Asian Development Bank 3.125% 26/09/2028	USD 100,000	74	0.05
Asian Development Bank 3.625% 28/08/2029	USD 100,000	74	0.05
Asian Development Bank 3.750% 25/04/2028	USD 100,000	75	0.05
Asian Development Bank 4.125% 14/02/2028	GBP 100,000	100	0.07
Asian Development Bank 4.250% 28/05/2031	USD 200,000	152	0.11
Asian Development Bank 4.375% 14/01/2028	USD 200,000	152	0.11
Asian Development Bank 4.375% 06/03/2029	USD 100,000	76	0.06
Asian Development Bank 4.500% 25/08/2028	USD 100,000	76	0.06
Asian Development Bank 5.125% 24/10/2028	GBP 100,000	102	0.07
Asian Development Bank 6.220% 15/08/2027	USD 140,000	108	0.08
		1,182	0.85
Poland — 0.19%			
Bank Polska Kasa Opieki SA 4.000% 24/09/2030	EUR 100,000	88	0.06
ORLEN SA 4.750% 13/07/2030	EUR 100,000	90	0.07
Powszechna Kasa Oszczednosci Bank Polski SA 3.625% 30/06/2031	EUR 100,000	86	0.06
		264	0.19
Portugal — 0.06%			
Novo Banco SA 3.375% 22/01/2031	EUR 100,000	86	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Romania — 0.06%			
Banca Transilvania SA 4.750% 27/05/2032	EUR 100,000	86	0.06
Saudi Arabia — 0.21%			
Arab Energy Fund 3.985% 30/06/2028	USD 200,000	149	0.11
Saudi Arabian Oil Co. 3.500% 16/04/2029	USD 200,000	146	0.10
		295	0.21
Singapore — 0.36%			
BOC Aviation Ltd. 4.500% 23/05/2028	USD 200,000	151	0.11
Bright Food Singapore Holdings Pte. Ltd. 3.250% 09/07/2030	EUR 100,000	86	0.06
Pfizer Investment Enterprises Pte. Ltd. 4.450% 19/05/2028	USD 90,000	68	0.05
Pfizer Investment Enterprises Pte. Ltd. 4.650% 19/05/2030	USD 50,000	38	0.03
Temasek Financial I Ltd. 1.000% 06/10/2030	USD 130,000	86	0.06
United Overseas Bank Ltd. 3.863% 07/10/2032	USD 100,000	75	0.05
		504	0.36
South Korea — 0.48%			
Hanwha Life Insurance Co. Ltd. 6.300% 24/06/2055	USD 50,000	39	0.03
Kookmin Bank 4.625% 08/05/2030	USD 80,000	61	0.04
KT Corp. 4.375% 03/01/2029	USD 100,000	75	0.06
LG Energy Solution Ltd. 5.250% 02/04/2028	USD 75,000	57	0.04
LG Energy Solution Ltd. 5.750% 25/09/2028	USD 50,000	39	0.03
Mirae Asset Securities Co. Ltd. 4.375% 14/10/2028	USD 200,000	149	0.11
Shinhan Bank Co. Ltd. 4.375% 10/04/2031	USD 100,000	75	0.05
SK Hynix, Inc. 4.250% 11/09/2028	USD 120,000	90	0.07
Woori Bank 4.125% 27/01/2031	USD 100,000	75	0.05
		660	0.48
Spain — 1.42%			
Abertis Infraestructuras SA 3.125% 07/07/2030	EUR 100,000	86	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Spain — 1.42% (continued)			
Banco Bilbao Vizcaya Argentaria SA 4.625% 13/01/2031	EUR 100,000	90	0.07
Banco Bilbao Vizcaya Argentaria SA 5.750% 15/09/2033	EUR 100,000	90	0.07
Banco de Sabadell SA 5.125% 27/06/2034	EUR 100,000	90	0.07
Banco Santander SA 0.625% 24/06/2029	EUR 200,000	164	0.12
Banco Santander SA 3.250% 02/04/2029	EUR 100,000	86	0.06
Banco Santander SA 3.800% 23/02/2028	USD 200,000	149	0.11
Banco Santander SA 4.551% 06/11/2030	USD 200,000	149	0.11
Banco Santander SA 5.000% 22/04/2034	EUR 100,000	89	0.06
Banco Santander SA 5.500% 11/06/2029	GBP 100,000	102	0.07
CaixaBank SA 4.250% 06/09/2030	EUR 100,000	90	0.07
CaixaBank SA 4.634% 03/07/2029	USD 100,000	76	0.05
CaixaBank SA 4.818% 22/04/2032	USD 100,000	75	0.05
CaixaBank SA 6.208% 18/01/2029	USD 50,000	39	0.03
Cellnex Finance Co. SA 3.625% 24/01/2029	EUR 100,000	87	0.06
El Corte Ingles SA 4.250% 26/06/2031	EUR 100,000	89	0.06
Iberdrola Finanzas SA 1.575% 31/12/2099	EUR 100,000	84	0.06
Iberdrola Finanzas SA 2.625% 30/03/2028	EUR 100,000	86	0.06
Naturgy Finance Iberia SA 1.875% 05/10/2029	EUR 100,000	83	0.06
Servicios Financieros Carrefour Establecimiento Financiero de Credito SA 3.500% 29/09/2028	EUR 100,000	86	0.06
Telefonica Emisiones SA 2.592% 25/05/2031	EUR 100,000	83	0.06
		1,973	1.42
Sweden — 1.10%			
Assa Abloy AB 3.875% 13/09/2030	EUR 100,000	89	0.06
Autoliv, Inc. 3.000% 29/10/2030	EUR 100,000	84	0.06
EQT AB 2.375% 06/04/2028	EUR 100,000	85	0.06
Heimstaden Bostad AB 3.750% 02/10/2030	EUR 100,000	86	0.06
Investor AB 1.500% 12/09/2030	EUR 100,000	81	0.06
Molnlycke Holding AB 0.875% 05/09/2029	EUR 100,000	80	0.06
Skandinaviska Enskilda Banken AB 3.375% 07/05/2031	EUR 100,000	87	0.06
Skandinaviska Enskilda Banken AB 3.750% 07/02/2028	EUR 100,000	87	0.06
Skandinaviska Enskilda Banken AB 4.000% 12/03/2029	USD 100,000	75	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
Sweden — 1.10% (continued)			
Svenska Handelsbanken AB 0.050% 06/09/2028	EUR 100,000	81	0.06
Svenska Handelsbanken AB 1.375% 23/02/2029	EUR 100,000	83	0.06
Svenska Handelsbanken AB 3.375% 17/02/2028	EUR 100,000	87	0.06
Svenska Handelsbanken AB 4.375% 23/05/2028	USD 100,000	75	0.05
Swedbank AB 3.625% 23/08/2032	EUR 120,000	104	0.08
Swedbank AB 4.125% 13/11/2028	EUR 100,000	88	0.06
Swedbank AB 5.083% 21/05/2030	USD 100,000	77	0.06
Swedbank AB 7.272% 15/11/2032	GBP 100,000	103	0.08
Telefonaktiebolaget LM Ericsson 1.000% 26/05/2029	EUR 100,000	81	0.06
		1,533	1.10
Switzerland — 0.48%			
Banque Cantonale de Geneve 3.414% 27/03/2030	EUR 100,000	87	0.06
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial 0.100% 20/05/2030	EUR 100,000	78	0.06
UBS Group AG 2.095% 11/02/2032	USD 100,000	67	0.05
UBS Group AG 2.875% 02/04/2032	EUR 100,000	84	0.06
UBS Group AG 3.091% 14/05/2032	USD 50,000	35	0.03
UBS Group AG 3.869% 12/01/2029	USD 100,000	75	0.05
UBS Group AG 4.398% 23/09/2031	USD 100,000	74	0.05
UBS Group AG 6.246% 22/09/2029	USD 100,000	78	0.06
Zuercher Kantonalbank 2.762% 08/07/2030	EUR 100,000	85	0.06
		663	0.48
Taiwan — 0.10%			
TSMC Global Ltd. 1.750% 23/04/2028	USD 100,000	72	0.05
TSMC Global Ltd. 2.250% 23/04/2031	USD 100,000	68	0.05
		140	0.10
United Arab Emirates — 0.38%			
Emirates NBD Bank PJSC 3.236% 13/02/2031	EUR 100,000	85	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United Arab Emirates — 0.38% (continued)			
First Abu Dhabi Bank PJSC 4.375% 24/04/2028	USD 200,000	150	0.11
MDGH GMTN RSC Ltd. 2.875% 07/11/2029	USD 200,000	142	0.10
National Bank of Ras Al-Khaimah PSC 5.375% 25/07/2029	USD 200,000	152	0.11
		529	0.38
United Kingdom — 6.00%			
Anglian Water Services Financing PLC 2.750% 26/10/2029	GBP 100,000	93	0.07
Anglo American Capital PLC 2.625% 10/09/2030	USD 30,000	21	0.02
Anglo American Capital PLC 3.750% 15/06/2029	EUR 100,000	87	0.06
Anglo American Capital PLC 4.500% 15/03/2028	USD 100,000	75	0.05
AngloGold Ashanti Holdings PLC 3.750% 01/10/2030	USD 50,000	36	0.03
ANZ New Zealand International Ltd. 0.375% 17/09/2029	EUR 100,000	79	0.06
AstraZeneca PLC 0.375% 03/06/2029	EUR 100,000	80	0.06
BAE Systems PLC 3.400% 15/04/2030	USD 100,000	72	0.05
Barclays PLC 0.577% 09/08/2029	EUR 100,000	82	0.06
Barclays PLC 4.476% 11/11/2029	USD 100,000	75	0.05
Barclays PLC 4.836% 09/05/2028	USD 180,000	136	0.10
Barclays PLC 4.973% 31/05/2036	EUR 100,000	90	0.07
Barclays PLC 5.088% 20/06/2030	USD 100,000	76	0.05
Barclays PLC 5.367% 25/02/2031	USD 50,000	38	0.03
Barclays PLC 5.501% 09/08/2028	USD 70,000	53	0.04
Barclays PLC 5.690% 12/03/2030	USD 50,000	39	0.03
Barclays PLC 6.369% 31/01/2031	GBP 100,000	104	0.08
BAT International Finance PLC 3.125% 06/03/2029	EUR 200,000	172	0.12
BAT International Finance PLC 5.931% 02/02/2029	USD 100,000	78	0.06
BP Capital Markets PLC 1.231% 08/05/2031	EUR 100,000	78	0.06
BP Capital Markets PLC 2.519% 07/04/2028	EUR 100,000	86	0.06
British Telecommunications Ltd. 2.125% 26/09/2028	EUR 100,000	85	0.06
British Telecommunications Ltd. 9.625% 15/12/2030	USD 70,000	63	0.05
Coca-Cola Europacific Partners PLC 1.125% 12/04/2029	EUR 100,000	82	0.06
Diageo Capital PLC 2.375% 24/10/2029	USD 60,000	42	0.03
Diageo Finance PLC 3.125% 28/02/2031	EUR 100,000	86	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United Kingdom — 6.00% (continued)			
ENW Finance PLC 1.415% 30/07/2030	GBP 100,000	88	0.06
European Bank for Reconstruction & Development 4.125% 25/01/2029	USD 100,000	76	0.06
European Bank for Reconstruction & Development 4.375% 09/03/2028	USD 100,000	76	0.05
European Bank for Reconstruction & Development 5.625% 07/12/2028	GBP 100,000	103	0.07
Experian Finance PLC 4.250% 01/02/2029	USD 90,000	67	0.05
GlaxoSmithKline Capital PLC 1.375% 12/09/2029	EUR 100,000	82	0.06
Haleon Netherlands Capital BV 1.750% 29/03/2030	EUR 100,000	82	0.06
Heathrow Funding Ltd. 1.125% 08/10/2032	EUR 100,000	79	0.06
HSBC Holdings PLC 2.206% 17/08/2029	USD 100,000	72	0.05
HSBC Holdings PLC 2.357% 18/08/2031	USD 50,000	34	0.02
HSBC Holdings PLC 2.804% 24/05/2032	USD 50,000	34	0.02
HSBC Holdings PLC 2.848% 04/06/2031	USD 50,000	35	0.03
HSBC Holdings PLC 3.125% 07/06/2028	EUR 200,000	172	0.12
HSBC Holdings PLC 3.313% 13/05/2030	EUR 100,000	86	0.06
HSBC Holdings PLC 3.973% 22/05/2030	USD 100,000	74	0.05
HSBC Holdings PLC 4.583% 19/06/2029	USD 100,000	75	0.05
HSBC Holdings PLC 4.619% 06/11/2031	USD 50,000	37	0.03
HSBC Holdings PLC 4.899% 03/03/2029	USD 100,000	76	0.05
HSBC Holdings PLC 5.130% 03/03/2031	USD 100,000	76	0.05
HSBC Holdings PLC 5.210% 11/08/2028	USD 75,000	57	0.04
HSBC Holdings PLC 5.240% 13/05/2031	USD 50,000	38	0.03
HSBC Holdings PLC 5.546% 04/03/2030	USD 100,000	77	0.06
HSBC Holdings PLC 5.733% 17/05/2032	USD 100,000	78	0.06
HSBC Holdings PLC 5.750% 20/12/2027	GBP 100,000	101	0.07
HSBC Holdings PLC 6.750% 11/09/2028	GBP 100,000	104	0.08
HSBC Holdings PLC 7.390% 03/11/2028	USD 60,000	47	0.03
Imperial Brands Finance PLC 5.500% 01/02/2030	USD 50,000	39	0.03
Informa PLC 3.250% 23/10/2030	EUR 100,000	86	0.06
International Distribution Services PLC 5.250% 14/09/2028	EUR 100,000	89	0.06
International Finance Facility for Immunisation Co. 4.000% 29/04/2031	USD 100,000	75	0.05
Legal & General Group PLC 5.125% 14/11/2048	GBP 100,000	100	0.07

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United Kingdom — 6.00% (continued)			
Lloyds Banking Group PLC 3.574% 07/11/2028	USD 75,000	56	0.04
Lloyds Banking Group PLC 4.000% 09/05/2035	EUR 200,000	174	0.13
Lloyds Banking Group PLC 4.375% 22/03/2028	USD 100,000	75	0.05
Lloyds Banking Group PLC 4.425% 04/11/2031	USD 200,000	149	0.11
Lloyds Banking Group PLC 4.500% 11/01/2029	EUR 100,000	88	0.06
LondonMetric Property PLC 4.500% 10/12/2029	GBP 100,000	98	0.07
Marex Group PLC 6.404% 04/11/2029	USD 50,000	39	0.03
Mitsubishi HC Capital U.K. PLC 2.856% 26/11/2028	EUR 100,000	86	0.06
Motability Operations Group PLC 1.750% 03/07/2029	GBP 100,000	92	0.07
National Gas Transmission PLC 4.250% 05/04/2030	EUR 100,000	89	0.06
National Grid PLC 0.553% 18/09/2029	EUR 200,000	159	0.11
Nationwide Building Society 3.105% 03/02/2031	EUR 100,000	85	0.06
Nationwide Building Society 3.960% 18/07/2030	USD 100,000	74	0.05
NatWest Group PLC 4.067% 06/09/2028	EUR 200,000	175	0.13
NatWest Group PLC 4.445% 08/05/2030	USD 100,000	75	0.05
NatWest Group PLC 4.964% 15/08/2030	USD 60,000	46	0.03
NatWest Group PLC 6.475% 01/06/2034	USD 100,000	78	0.06
NatWest Markets PLC 3.125% 13/01/2031	EUR 100,000	86	0.06
NatWest Markets PLC 3.625% 09/01/2029	EUR 100,000	87	0.06
NatWest Markets PLC 4.250% 13/01/2028	EUR 100,000	88	0.06
NatWest Markets PLC 5.000% 18/11/2029	GBP 100,000	100	0.07
Next Group PLC 3.625% 18/05/2028	GBP 100,000	98	0.07
Northumbrian Water Finance PLC 4.500% 14/02/2031	GBP 100,000	97	0.07
OSB Group PLC 9.993% 27/07/2033	GBP 100,000	108	0.08
Quadgas Finance PLC 3.375% 17/09/2029	GBP 100,000	94	0.07
Reckitt Benckiser Treasury Services PLC 3.000% 26/06/2027	USD 140,000	104	0.08
Reckitt Benckiser Treasury Services PLC 3.625% 20/06/2029	EUR 100,000	87	0.06
Rentokil Initial PLC 0.500% 14/10/2028	EUR 100,000	81	0.06
Rio Tinto Finance USA PLC 4.875% 14/03/2030	USD 75,000	57	0.04
Rolls-Royce PLC 5.750% 15/10/2027	USD 50,000	38	0.03
Santander U.K. Group Holdings PLC 3.823% 03/11/2028	USD 80,000	60	0.04
Santander U.K. Group Holdings PLC 5.694% 15/04/2031	USD 50,000	39	0.03
Santander U.K. PLC 3.346% 25/03/2030	EUR 100,000	87	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United Kingdom — 6.00% (continued)			
Smith & Nephew PLC 4.565% 11/10/2029	EUR 100,000	90	0.07
SSE PLC 3.125% 31/12/2099	EUR 100,000	86	0.06
Standard Chartered PLC 4.305% 21/05/2030	USD 70,000	52	0.04
Standard Chartered PLC 5.005% 15/10/2030	USD 100,000	76	0.06
Standard Chartered PLC 6.301% 09/01/2029	USD 130,000	100	0.07
Standard Chartered PLC 7.018% 08/02/2030	USD 100,000	80	0.06
Tesco Corporate Treasury Services PLC 0.375% 27/07/2029	EUR 100,000	79	0.06
UBS AG 0.250% 01/09/2028	EUR 100,000	81	0.06
UBS AG 0.500% 31/03/2031	EUR 200,000	153	0.11
Vodafone Group PLC 1.875% 20/11/2029	EUR 100,000	83	0.06
Westpac Securities NZ Ltd. 0.100% 13/07/2027	EUR 100,000	84	0.06
Wise Financing PLC 5.100% 25/11/2030	GBP 100,000	98	0.07
		8,334	6.00
United States — 41.43%			
3M Co. 3.375% 01/03/2029	USD 50,000	37	0.03
7-Eleven, Inc. 1.800% 10/02/2031	USD 100,000	66	0.05
Abbott Laboratories 4.000% 15/03/2031	USD 100,000	74	0.05
AbbVie, Inc. 3.200% 21/11/2029	USD 100,000	72	0.05
AbbVie, Inc. 3.775% 03/03/2028	USD 100,000	75	0.05
AbbVie, Inc. 4.650% 15/03/2028	USD 100,000	76	0.06
AbbVie, Inc. 4.950% 15/03/2031	USD 100,000	77	0.06
Accenture Capital, Inc. 3.900% 04/10/2027	USD 80,000	60	0.04
Adobe, Inc. 4.750% 17/01/2028	USD 100,000	76	0.06
Adventist Health System 4.742% 01/12/2030	USD 100,000	75	0.05
AES Corp. 5.450% 01/06/2028	USD 100,000	76	0.06
Affiliated Managers Group, Inc. 3.300% 15/06/2030	USD 80,000	57	0.04
Agilent Technologies, Inc. 2.100% 04/06/2030	USD 100,000	69	0.05
Air Products & Chemicals, Inc. 2.950% 14/05/2031	EUR 100,000	85	0.06
Aircastle Ltd./Aircastle Ireland DAC 5.000% 15/09/2030	USD 110,000	83	0.06
Alliant Energy Corp. 5.750% 01/04/2056	USD 50,000	37	0.03
Allstate Corp. 5.050% 24/06/2029	USD 80,000	61	0.04

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Ally Financial, Inc. 5.543% 17/01/2031	USD 100,000	76	0.06
Alphabet, Inc. 0.800% 15/08/2027	USD 50,000	36	0.03
Alphabet, Inc. 2.500% 06/05/2029	EUR 100,000	85	0.06
Alphabet, Inc. 3.200% 11/05/2030	EUR 100,000	87	0.06
Alphabet, Inc. 3.875% 15/11/2028	USD 100,000	75	0.05
Alphabet, Inc. 4.100% 15/11/2030	USD 100,000	75	0.05
Altria Group, Inc. 6.200% 01/11/2028	USD 120,000	94	0.07
Amazon.com, Inc. 1.500% 03/06/2030	USD 100,000	68	0.05
Amazon.com, Inc. 1.650% 12/05/2028	USD 100,000	72	0.05
Amazon.com, Inc. 2.800% 16/03/2028	EUR 100,000	86	0.06
Amazon.com, Inc. 3.100% 16/03/2030	EUR 100,000	86	0.06
Amazon.com, Inc. 3.900% 20/11/2028	USD 100,000	75	0.05
Amazon.com, Inc. 4.250% 13/03/2031	USD 100,000	75	0.05
Amazon.com, Inc. 4.550% 01/12/2027	USD 100,000	76	0.06
Amazon.com, Inc. 4.650% 01/12/2029	USD 180,000	137	0.10
Arcor Finance USA, Inc. 4.500% 15/05/2028	USD 80,000	60	0.04
Arcor Flexibles North America, Inc. 2.690% 25/05/2031	USD 100,000	69	0.05
American Electric Power Co., Inc. 3.200% 13/11/2027	USD 40,000	30	0.02
American Express Co. 3.433% 20/05/2032	EUR 100,000	86	0.06
American Express Co. 4.731% 25/04/2029	USD 100,000	76	0.06
American Express Co. 5.016% 25/04/2031	USD 100,000	76	0.06
American Express Co. 5.282% 27/07/2029	USD 50,000	38	0.03
American Express Co. 6.489% 30/10/2031	USD 50,000	40	0.03
American Honda Finance Corp. 1.800% 13/01/2031	USD 100,000	66	0.05
American Honda Finance Corp. 3.500% 15/02/2028	USD 60,000	45	0.03
American Honda Finance Corp. 3.650% 23/04/2031	EUR 100,000	86	0.06
American Honda Finance Corp. 4.250% 01/09/2028	USD 100,000	75	0.05
American Honda Finance Corp. 4.450% 22/10/2027	USD 50,000	38	0.03
American Honda Finance Corp. 4.550% 09/07/2027	USD 60,000	45	0.03
American Honda Finance Corp. 4.550% 03/03/2028	USD 40,000	30	0.02
American National Global Funding 4.625% 15/12/2028	USD 100,000	75	0.05
American Tower Corp. 1.500% 31/01/2028	USD 100,000	72	0.05
American Tower Corp. 3.550% 15/07/2027	USD 100,000	75	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
American Tower Corp. 4.900% 15/03/2030	USD 120,000	91	0.07
American Water Capital Corp. 3.450% 01/06/2029	USD 100,000	73	0.05
Amgen, Inc. 3.000% 22/02/2029	USD 100,000	73	0.05
Amgen, Inc. 4.000% 13/09/2029	GBP 100,000	98	0.07
Amgen, Inc. 5.150% 02/03/2028	USD 60,000	46	0.03
Amgen, Inc. 5.250% 02/03/2030	USD 50,000	39	0.03
Amphenol Corp. 5.050% 05/04/2029	USD 110,000	84	0.06
Amrize Finance U.S. LLC 4.700% 07/04/2028	USD 100,000	76	0.06
Analog Devices, Inc. 3.450% 15/06/2027	USD 110,000	83	0.06
Anheuser-Busch InBev Worldwide, Inc. 4.750% 23/01/2029	USD 100,000	76	0.06
Aon Corp. 3.750% 02/05/2029	USD 100,000	74	0.05
Apollo Debt Solutions BDC 6.900% 13/04/2029	USD 50,000	39	0.03
Apollo Management Holdings LP 2.650% 05/06/2030	USD 90,000	63	0.05
Apple, Inc. 1.375% 24/05/2029	EUR 100,000	83	0.06
Apple, Inc. 1.400% 05/08/2028	USD 100,000	71	0.05
Apple, Inc. 2.900% 12/09/2027	USD 30,000	22	0.02
Apple, Inc. 3.000% 20/06/2027	USD 50,000	37	0.03
Apple, Inc. 3.250% 08/08/2029	USD 100,000	73	0.05
Apple, Inc. 4.000% 10/05/2028	USD 30,000	23	0.02
Apple, Inc. 4.000% 12/05/2028	USD 200,000	151	0.11
Applied Materials, Inc. 1.750% 01/06/2030	USD 110,000	75	0.05
AppLovin Corp. 5.125% 01/12/2029	USD 80,000	61	0.04
ARES Capital Corp. 2.875% 15/06/2028	USD 100,000	72	0.05
ARES Strategic Income Fund 4.850% 15/01/2029	USD 100,000	74	0.05
Ascension Health 2.532% 15/11/2029	USD 100,000	71	0.05
Ashtead Capital, Inc. 4.000% 01/05/2028	USD 100,000	74	0.05
Astrazeneca Finance LLC 4.875% 03/03/2028	USD 40,000	30	0.02
Astrazeneca Finance LLC 4.900% 03/03/2030	USD 170,000	130	0.09
AT&T, Inc. 1.650% 01/02/2028	USD 100,000	72	0.05
AT&T, Inc. 2.300% 01/06/2027	USD 50,000	37	0.03
AT&T, Inc. 2.600% 17/12/2029	EUR 100,000	85	0.06
AT&T, Inc. 4.300% 15/02/2030	USD 100,000	75	0.05
AT&T, Inc. 4.700% 15/08/2030	USD 120,000	91	0.07

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Athene Global Funding 5.146% 01/11/2029	GBP 100,000	100	0.07
Athene Global Funding 5.583% 09/01/2029	USD 100,000	77	0.06
Athene Holding Ltd. 4.125% 12/01/2028	USD 60,000	45	0.03
Atlas Warehouse Lending Co. LP 4.950% 15/11/2030	USD 30,000	22	0.02
Atlas Warehouse Lending Co. LP 6.050% 15/01/2028	USD 70,000	54	0.04
Augusta SpinCo Corp. 4.656% 23/03/2031	USD 100,000	75	0.05
AutoZone, Inc. 3.750% 01/06/2027	USD 90,000	68	0.05
Aviation Capital Group LLC 4.250% 30/04/2029	USD 100,000	74	0.05
Bank of America Corp. 1.922% 24/10/2031	USD 80,000	54	0.04
Bank of America Corp. 2.651% 11/03/2032	USD 100,000	69	0.05
Bank of America Corp. 2.687% 22/04/2032	USD 100,000	69	0.05
Bank of America Corp. 2.984% 30/10/2031	EUR 100,000	85	0.06
Bank of America Corp. 3.194% 23/07/2030	USD 100,000	72	0.05
Bank of America Corp. 3.261% 28/01/2031	EUR 100,000	86	0.06
Bank of America Corp. 3.419% 20/12/2028	USD 100,000	74	0.05
Bank of America Corp. 3.584% 27/04/2031	GBP 100,000	96	0.07
Bank of America Corp. 3.970% 05/03/2029	USD 130,000	97	0.07
Bank of America Corp. 4.271% 23/07/2029	USD 100,000	75	0.05
Bank of America Corp. 4.456% 06/02/2032	USD 100,000	74	0.05
Bank of America Corp. 4.477% 23/04/2030	USD 100,000	75	0.05
Bank of America Corp. 4.695% 23/04/2032	USD 100,000	75	0.05
Bank of America Corp. 4.948% 22/07/2028	USD 100,000	76	0.06
Bank of America Corp. 4.979% 24/01/2029	USD 190,000	144	0.10
Bank of America Corp. 5.202% 25/04/2029	USD 200,000	153	0.11
Bank of America Corp. 6.204% 10/11/2028	USD 180,000	139	0.10
Bank of New York Mellon Corp. 3.300% 23/08/2029	USD 180,000	131	0.09
Bank of New York Mellon Corp. 3.850% 28/04/2028	USD 60,000	45	0.03
Bank of New York Mellon 4.729% 20/04/2029	USD 100,000	76	0.06
Bank of New York Mellon Corp. 4.942% 11/02/2031	USD 50,000	38	0.03
Bank of New York Mellon Corp. 5.802% 25/10/2028	USD 70,000	54	0.04
Barings Private Credit Corp. 6.150% 11/06/2030	USD 50,000	37	0.03
BAT Capital Corp. 3.462% 06/09/2029	USD 50,000	36	0.03
Bayer Corp. 6.650% 15/02/2028	USD 50,000	39	0.03

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Bayer U.S. Finance LLC 6.375% 21/11/2030	USD 100,000	80	0.06
BBVA Mexico SA Institucion De Banca Multiple Grupo Financiero BBVA Mexico 5.250% 10/09/2029	USD 30,000	23	0.02
BBVA Mexico SA Institucion De Banca Multiple Grupo Financiero BBVA Mexico 5.400% 03/06/2031	USD 100,000	76	0.05
Becton Dickinson & Co. 3.519% 08/02/2031	EUR 100,000	87	0.06
Berkshire Hathaway Energy Co. 1.650% 15/05/2031	USD 100,000	66	0.05
Black Hills Corp. 3.050% 15/10/2029	USD 100,000	72	0.05
Blackrock, Inc. 3.250% 30/04/2029	USD 100,000	73	0.05
Blackstone Private Credit Fund 5.600% 22/11/2029	USD 100,000	75	0.05
Blackstone Private Credit Fund 5.950% 16/07/2029	USD 110,000	83	0.06
Blackstone Reg Finance Co. LLC 4.300% 03/11/2030	USD 100,000	74	0.05
Blackstone Secured Lending Fund 5.875% 15/11/2027	USD 100,000	76	0.06
Blue Owl Capital Corp. 2.875% 11/06/2028	USD 100,000	72	0.05
BMW U.S. Capital LLC 4.600% 13/08/2027	USD 50,000	38	0.03
BMW U.S. Capital LLC 5.050% 11/08/2028	USD 50,000	38	0.03
Boeing Co. 5.150% 01/05/2030	USD 100,000	77	0.06
Boeing Co. 6.388% 01/05/2031	USD 100,000	81	0.06
Bon Secours Mercy Health, Inc. 4.302% 01/07/2028	USD 80,000	60	0.04
Booking Holdings, Inc. 4.250% 15/05/2029	EUR 100,000	89	0.06
Booz Allen Hamilton, Inc. 3.875% 01/09/2028	USD 70,000	52	0.04
BorgWarner, Inc. 2.650% 01/07/2027	USD 90,000	67	0.05
BorgWarner, Inc. 4.950% 15/08/2029	USD 100,000	76	0.06
Boston Properties LP 4.500% 01/12/2028	USD 100,000	75	0.05
BP Capital Markets America, Inc. 4.234% 06/11/2028	USD 100,000	75	0.05
BP Capital Markets America, Inc. 4.868% 25/11/2029	USD 100,000	76	0.06
Brighthouse Financial Global Funding 2.000% 28/06/2028	USD 50,000	35	0.03
Brighthouse Financial, Inc. 5.625% 15/05/2030	USD 100,000	76	0.06
Bristol-Myers Squibb Co. 1.125% 13/11/2027	USD 100,000	73	0.05
Bristol-Myers Squibb Co. 4.900% 22/02/2029	USD 50,000	38	0.03
Brixmor Operating Partnership LP 4.125% 15/05/2029	USD 100,000	75	0.05
Broadcom, Inc. 4.150% 15/11/2030	USD 100,000	74	0.05
Broadcom, Inc. 4.350% 15/02/2030	USD 100,000	75	0.05
Broadcom, Inc. 4.800% 15/04/2028	USD 100,000	76	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Broadridge Financial Solutions, Inc. 2.600% 01/05/2031	USD 100,000	68	0.05
Brown & Brown, Inc. 4.700% 23/06/2028	USD 100,000	76	0.06
Brunswick Corp. 5.850% 18/03/2029	USD 80,000	62	0.04
Bunge Ltd. Finance Corp. 2.750% 14/05/2031	USD 100,000	69	0.05
Bunge Ltd. Finance Corp. 3.750% 25/09/2027	USD 75,000	56	0.04
Campbell's Co. 2.375% 24/04/2030	USD 100,000	69	0.05
Capital One Financial Corp. 4.493% 11/09/2031	USD 100,000	74	0.05
Capital One Financial Corp. 5.463% 26/07/2030	USD 100,000	77	0.06
Capital One Financial Corp. 7.624% 30/10/2031	USD 50,000	42	0.03
Capital Power U.S. Holdings, Inc. 5.257% 01/06/2028	USD 100,000	76	0.06
Cardinal Health, Inc. 3.410% 15/06/2027	USD 120,000	90	0.07
Cargill, Inc. 3.250% 23/05/2029	USD 70,000	51	0.04
Cargill, Inc. 3.875% 24/04/2030	EUR 100,000	88	0.06
Carrier Global Corp. 2.722% 15/02/2030	USD 100,000	71	0.05
Caterpillar Financial Services Corp. 2.521% 22/08/2028	EUR 100,000	86	0.06
Caterpillar Financial Services Corp. 4.100% 15/08/2028	USD 100,000	75	0.05
Caterpillar Financial Services Corp. 4.300% 15/05/2029	USD 100,000	75	0.05
Caterpillar Financial Services Corp. 4.850% 27/02/2029	USD 60,000	46	0.03
CBRE Services, Inc. 5.500% 01/04/2029	USD 100,000	77	0.06
CDW LLC/CDW Finance Corp. 3.250% 15/02/2029	USD 80,000	58	0.04
Cencora, Inc. 2.800% 15/05/2030	USD 110,000	78	0.06
CenterPoint Energy Houston Electric LLC 5.200% 01/10/2028	USD 100,000	77	0.06
CenterPoint Energy, Inc. 7.000% 15/02/2055	USD 60,000	47	0.03
CH Robinson Worldwide, Inc. 4.200% 15/04/2028	USD 100,000	75	0.05
Charles Schwab Corp. 1.650% 11/03/2031	USD 100,000	66	0.05
Charles Schwab Corp. 4.744% 21/05/2030	USD 100,000	76	0.05
Charter Communications Operating LLC/Charter Communications Operating Capital 2.800% 01/04/2031	USD 100,000	68	0.05
Cheniere Energy Partners LP 4.000% 01/03/2031	USD 100,000	73	0.05
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP 4.750% 15/05/2030	USD 90,000	68	0.05
Chevron USA, Inc. 3.850% 15/01/2028	USD 100,000	75	0.05
Chevron USA, Inc. 4.475% 26/02/2028	USD 100,000	76	0.06
Chubb INA Holdings LLC 1.375% 15/09/2030	USD 100,000	66	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Chubb INA Holdings LLC 1.550% 15/03/2028	EUR 100,000	84	0.06
Cigna Group 2.375% 15/03/2031	USD 100,000	68	0.05
Cigna Group 4.375% 15/10/2028	USD 100,000	75	0.05
Cincinnati Financial Corp. 6.920% 15/05/2028	USD 70,000	55	0.04
Cisco Systems, Inc. 4.850% 26/02/2029	USD 140,000	107	0.08
Citadel Finance LLC 5.900% 10/02/2030	USD 50,000	38	0.03
Citibank NA 4.838% 06/08/2029	USD 30,000	23	0.02
Citibank NA 4.846% 18/06/2032	USD 100,000	76	0.06
Citigroup, Inc. 1.625% 21/03/2028	EUR 100,000	84	0.06
Citigroup, Inc. 2.561% 01/05/2032	USD 100,000	68	0.05
Citigroup, Inc. 2.928% 22/10/2030	EUR 100,000	85	0.06
Citigroup, Inc. 3.520% 27/10/2028	USD 100,000	75	0.05
Citigroup, Inc. 3.668% 24/07/2028	USD 80,000	60	0.04
Citigroup, Inc. 3.980% 20/03/2030	USD 100,000	74	0.05
Citigroup, Inc. 4.125% 25/07/2028	USD 60,000	45	0.03
Citigroup, Inc. 4.412% 31/03/2031	USD 210,000	157	0.11
Citigroup, Inc. 4.952% 07/05/2031	USD 180,000	137	0.10
Citigroup, Inc. 5.174% 13/02/2030	USD 140,000	107	0.08
Citigroup, Inc. 5.592% 19/11/2034	USD 100,000	77	0.06
Citizens Financial Group, Inc. 3.250% 30/04/2030	USD 100,000	72	0.05
Citizens Financial Group, Inc. 5.299% 29/01/2036	USD 100,000	75	0.05
Cleveland Electric Illuminating Co. 3.500% 01/04/2028	USD 50,000	37	0.03
Clorox Co. 4.400% 01/05/2029	USD 100,000	75	0.05
CNA Financial Corp. 3.450% 15/08/2027	USD 100,000	75	0.05
CNH Industrial Capital LLC 4.550% 10/04/2028	USD 80,000	60	0.04
CNH Industrial Capital LLC 4.950% 25/06/2031	USD 100,000	76	0.06
CNO Global Funding 4.875% 10/12/2027	USD 100,000	76	0.06
Coca-Cola Co. 0.125% 15/03/2029	EUR 100,000	80	0.06
Coca-Cola Co. 1.000% 15/03/2028	USD 50,000	36	0.03
Coca-Cola Co. 1.450% 01/06/2027	USD 40,000	29	0.02
Coca-Cola Co. 2.125% 06/09/2029	USD 50,000	35	0.03
Coca-Cola Co. 3.450% 25/03/2030	USD 20,000	15	0.01
Coca-Cola Consolidated, Inc. 5.250% 01/06/2029	USD 80,000	62	0.04

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Comcast Corp. 1.500% 15/02/2031	USD 100,000	66	0.05
Comcast Corp. 1.950% 15/01/2031	USD 100,000	67	0.05
Conagra Brands, Inc. 1.375% 01/11/2027	USD 100,000	72	0.05
Concentrix Corp. 6.600% 02/08/2028	USD 50,000	38	0.03
ConocoPhillips Co. 4.700% 15/01/2030	USD 100,000	76	0.06
Constellation Brands, Inc. 3.150% 01/08/2029	USD 100,000	72	0.05
Constellation Brands, Inc. 3.600% 15/02/2028	USD 50,000	37	0.03
Constellation Energy Generation LLC 5.600% 01/03/2028	USD 100,000	77	0.06
Consumers Energy Co. 4.600% 30/05/2029	USD 100,000	76	0.06
Cooperatieve Rabobank UA 4.494% 17/10/2029	USD 100,000	76	0.06
Corebridge Global Funding 4.250% 21/08/2028	USD 170,000	127	0.09
Corebridge Global Funding 5.200% 24/06/2029	USD 100,000	76	0.06
Costco Wholesale Corp. 1.600% 20/04/2030	USD 100,000	68	0.05
Cox Communications, Inc. 1.800% 01/10/2030	USD 120,000	79	0.06
Crown Castle, Inc. 2.250% 15/01/2031	USD 100,000	67	0.05
Crown Castle, Inc. 4.900% 01/09/2029	USD 50,000	38	0.03
Crown Castle, Inc. 5.000% 11/01/2028	USD 50,000	38	0.03
CSX Corp. 3.250% 01/06/2027	USD 120,000	90	0.07
CVS Health Corp. 1.300% 21/08/2027	USD 90,000	66	0.05
CVS Health Corp. 1.875% 28/02/2031	USD 100,000	66	0.05
CVS Health Corp. 5.400% 01/06/2029	USD 100,000	77	0.06
CVS Health Corp. 6.250% 01/06/2027	USD 160,000	123	0.09
Daimler Truck Finance North America LLC 4.150% 12/01/2029	USD 50,000	37	0.03
Daimler Truck Finance North America LLC 4.950% 13/01/2028	USD 50,000	38	0.03
Daimler Truck Finance North America LLC 5.400% 20/09/2028	USD 100,000	77	0.06
Dell International LLC/EMC Corp. 4.500% 15/02/2031	USD 100,000	75	0.05
Dell International LLC/EMC Corp. 5.250% 01/02/2028	USD 70,000	53	0.04
Dell International LLC/EMC Corp. 5.300% 01/10/2029	USD 100,000	77	0.06
Delta Air Lines, Inc. 4.950% 10/07/2028	USD 100,000	76	0.06
Delta Air Lines, Inc./SkyMiles IP Ltd. 4.750% 20/10/2028	USD 83,333	63	0.05
Deutsche Bank AG 5.060% 14/04/2032	USD 100,000	76	0.06
Deutsche Bank AG 5.297% 09/05/2031	USD 80,000	61	0.04
Deutsche Bank AG 5.882% 08/07/2031	USD 40,000	31	0.02

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Deutsche Bank AG 6.819% 20/11/2029	USD 100,000	79	0.06
Digital Realty Trust LP 4.450% 15/07/2028	USD 50,000	38	0.03
Digital Realty Trust LP 5.550% 15/01/2028	USD 100,000	77	0.06
Dollar Tree, Inc. 4.200% 15/05/2028	USD 100,000	75	0.05
Dominion Energy, Inc. 3.375% 01/04/2030	USD 100,000	72	0.05
Dominion Energy, Inc. 6.875% 01/02/2055	USD 35,000	27	0.02
Dow Chemical Co. 4.800% 15/01/2031	USD 100,000	75	0.05
Dr. Horton, Inc. 1.400% 15/10/2027	USD 90,000	65	0.05
Drawbridge Special Opportunities Fund LP/Drawbridge Special Opportunities Finance 5.950% 17/09/2030	USD 30,000	22	0.02
DTE Energy Co. 5.100% 01/03/2029	USD 50,000	38	0.03
DTE Energy Co. 5.200% 01/04/2030	USD 50,000	38	0.03
Duke Energy Ohio, Inc. 2.125% 01/06/2030	USD 100,000	69	0.05
DuPont de Nemours, Inc. 4.725% 15/11/2028	USD 100,000	76	0.06
East Ohio Gas Co. 2.000% 15/06/2030	USD 120,000	82	0.06
Eaton Corp. 4.200% 06/03/2031	USD 100,000	74	0.05
eBay, Inc. 2.600% 10/05/2031	USD 100,000	68	0.05
eBay, Inc. 3.600% 05/06/2027	USD 80,000	60	0.04
Ecolab, Inc. 4.600% 15/06/2029	USD 100,000	76	0.06
Edison International 4.800% 15/03/2031	USD 100,000	74	0.05
Elevance Health, Inc. 2.875% 15/09/2029	USD 100,000	72	0.05
Elevance Health, Inc. 4.101% 01/03/2028	USD 100,000	75	0.05
Eli Lilly & Co. 4.375% 20/05/2031	USD 100,000	75	0.05
Eli Lilly & Co. 4.750% 12/02/2030	USD 170,000	130	0.09
Empower Finance 2020 LP 1.776% 17/03/2031	USD 100,000	66	0.05
Enact Holdings, Inc. 6.250% 28/05/2029	USD 100,000	78	0.06
Energy Transfer LP 4.950% 15/06/2028	USD 100,000	76	0.06
Energy Transfer LP 5.250% 15/04/2029	USD 100,000	77	0.06
Energy Transfer LP 6.100% 01/12/2028	USD 100,000	78	0.06
Entegris, Inc. 4.750% 15/04/2029	USD 100,000	75	0.05
Entergy Arkansas LLC 4.000% 01/06/2028	USD 100,000	75	0.05
Entergy Corp. 1.900% 15/06/2028	USD 130,000	93	0.07
Enterprise Products Operating LLC 4.600% 15/01/2031	USD 100,000	76	0.06
EOG Resources, Inc. 4.400% 15/01/2031	USD 100,000	75	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
EQT Corp. 3.900% 01/10/2027	USD 130,000	97	0.07
Equinix Europe 2 Financing Corp. LLC 3.250% 15/03/2031	EUR 100,000	85	0.06
Equinix Europe 2 Financing Corp. LLC 4.600% 15/11/2030	USD 100,000	75	0.05
Equinix, Inc. 2.000% 15/05/2028	USD 50,000	36	0.03
Equitable America Global Funding 4.650% 09/06/2028	USD 100,000	75	0.05
Equitable America Global Funding 4.950% 09/06/2030	USD 100,000	76	0.06
ERAC USA Finance LLC 4.600% 01/05/2028	USD 70,000	53	0.04
Essential Utilities, Inc. 4.800% 15/08/2027	USD 90,000	68	0.05
Essex Portfolio LP 3.000% 15/01/2030	USD 100,000	71	0.05
Evergy Kansas Central, Inc. 4.700% 13/03/2028	USD 100,000	76	0.06
Eversource Energy 4.600% 01/07/2027	USD 40,000	30	0.02
Exelon Corp. 4.050% 15/04/2030	USD 130,000	96	0.07
Expedia Group, Inc. 4.625% 01/08/2027	USD 110,000	83	0.06
Extra Space Storage LP 4.000% 15/06/2029	USD 100,000	74	0.05
Exxon Mobil Corp. 3.482% 19/03/2030	USD 160,000	117	0.08
F&G Global Funding 4.650% 08/09/2028	USD 110,000	82	0.06
Federal Realty OP LP 5.375% 01/05/2028	USD 90,000	69	0.05
FedEx Corp. 4.250% 15/05/2030	USD 120,000	90	0.07
Fidelity National Information Services, Inc. 4.800% 10/03/2031	USD 100,000	75	0.05
Fifth Third Bancorp 4.000% 01/02/2029	USD 90,000	67	0.05
Fifth Third Bancorp 6.339% 27/07/2029	USD 100,000	78	0.06
First Citizens BancShares, Inc. 5.231% 12/03/2031	USD 40,000	30	0.02
First Citizens BancShares, Inc. 5.600% 05/09/2035	USD 50,000	37	0.03
Fiserv, Inc. 4.750% 15/03/2030	USD 140,000	105	0.08
Flex Ltd. 4.875% 15/06/2029	USD 90,000	68	0.05
Ford Motor Credit Co. LLC 4.066% 21/08/2030	EUR 100,000	87	0.06
Ford Motor Credit Co. LLC 4.970% 06/04/2029	USD 200,000	150	0.11
Ford Motor Credit Co. LLC 5.420% 09/04/2031	USD 100,000	75	0.05
Ford Motor Credit Co. LLC 5.730% 05/09/2030	USD 90,000	69	0.05
Ford Motor Credit Co. LLC 5.800% 08/03/2029	USD 50,000	38	0.03
Ford Motor Credit Co. LLC 5.918% 20/03/2028	USD 50,000	38	0.03
Ford Motor Credit Co. LLC 7.350% 04/11/2027	USD 100,000	78	0.06
Fortitude Group Holdings LLC 6.250% 01/04/2030	USD 25,000	19	0.01

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Foundry JV Holdco LLC 5.900% 25/01/2030	USD 50,000	39	0.03
Fox Corp. 4.709% 25/01/2029	USD 100,000	76	0.06
Freeport-McMoRan, Inc. 4.250% 01/03/2030	USD 100,000	74	0.05
GA Global Funding Trust 4.400% 23/09/2027	USD 120,000	90	0.07
GATX Corp. 4.000% 30/06/2030	USD 100,000	74	0.05
GE HealthCare Technologies, Inc. 4.800% 14/08/2029	USD 100,000	76	0.06
General Electric Co. 4.300% 29/07/2030	USD 70,000	53	0.04
General Mills, Inc. 4.200% 17/04/2028	USD 100,000	75	0.05
General Motors Financial Co., Inc. 2.350% 08/01/2031	USD 100,000	68	0.05
General Motors Financial Co., Inc. 4.000% 10/07/2030	EUR 100,000	88	0.06
General Motors Financial Co., Inc. 4.200% 27/10/2028	USD 100,000	75	0.05
General Motors Financial Co., Inc. 4.300% 06/04/2029	USD 100,000	75	0.05
General Motors Financial Co., Inc. 4.750% 06/04/2029	USD 100,000	76	0.06
General Motors Financial Co., Inc. 5.800% 23/06/2028	USD 170,000	131	0.09
General Motors Financial Co., Inc. 5.800% 07/01/2029	USD 60,000	46	0.03
Genuine Parts Co. 6.500% 01/11/2028	USD 80,000	62	0.04
Georgia Power Co. 2.650% 15/09/2029	USD 100,000	71	0.05
Georgia Power Co. 4.850% 15/03/2031	USD 100,000	76	0.06
Georgia-Pacific LLC 7.750% 15/11/2029	USD 90,000	75	0.05
Gilead Sciences, Inc. 1.650% 01/10/2030	USD 130,000	87	0.06
GlaxoSmithKline Capital, Inc. 3.875% 15/05/2028	USD 100,000	75	0.05
Glencore Funding LLC 2.500% 01/09/2030	USD 80,000	55	0.04
Glencore Funding LLC 5.371% 04/04/2029	USD 50,000	38	0.03
Global Net Lease, Inc. 4.500% 30/09/2028	USD 50,000	37	0.03
Global Payments, Inc. 3.200% 15/08/2029	USD 130,000	93	0.07
Global Payments, Inc. 4.875% 15/11/2030	USD 70,000	52	0.04
GLP Capital LP/GLP Financing II, Inc. 4.000% 15/01/2030	USD 100,000	73	0.05
Goldman Sachs Group, Inc. 0.875% 21/01/2030	EUR 100,000	80	0.06
Goldman Sachs Group, Inc. 1.250% 07/02/2029	EUR 100,000	82	0.06
Goldman Sachs Group, Inc. 1.992% 27/01/2032	USD 100,000	67	0.05
Goldman Sachs Group, Inc. 2.000% 22/03/2028	EUR 100,000	85	0.06
Goldman Sachs Group, Inc. 3.125% 25/07/2029	GBP 100,000	95	0.07
Goldman Sachs Group, Inc. 3.814% 23/04/2029	USD 90,000	67	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Goldman Sachs Group, Inc. 4.153% 21/10/2029	USD 100,000	75	0.05
Goldman Sachs Group, Inc. 4.188% 22/04/2036	EUR 100,000	87	0.06
Goldman Sachs Group, Inc. 4.516% 21/01/2032	USD 100,000	74	0.05
Goldman Sachs Group, Inc. 4.692% 23/10/2030	USD 180,000	136	0.10
Goldman Sachs Group, Inc. 5.049% 23/07/2030	USD 190,000	145	0.10
Goldman Sachs Group, Inc. 5.727% 25/04/2030	USD 100,000	77	0.06
Goldman Sachs Group, Inc. 6.484% 24/10/2029	USD 100,000	78	0.06
Goldman Sachs Private Credit Corp. 6.250% 06/05/2030	USD 40,000	31	0.02
Golub Capital Private Credit Fund 5.450% 15/08/2028	USD 80,000	60	0.04
GXO Logistics, Inc. 6.250% 06/05/2029	USD 70,000	55	0.04
Haleon U.S. Capital LLC 3.375% 24/03/2029	USD 90,000	66	0.05
Hanwha Energy USA Holdings Corp. 4.375% 02/07/2028	USD 70,000	53	0.04
Hanwha Futureproof Corp. 4.750% 30/04/2028	USD 100,000	76	0.05
Hanwha Q Cells Americas Holdings Corp. 5.000% 27/07/2028	USD 100,000	76	0.06
HCA, Inc. 5.200% 01/06/2028	USD 50,000	38	0.03
HCA, Inc. 5.250% 01/03/2030	USD 160,000	123	0.09
HCA, Inc. 5.625% 01/09/2028	USD 100,000	77	0.06
Health Care Service Corp. A Mutual Legal Reserve Co. 5.200% 15/06/2029	USD 50,000	38	0.03
Healthcare Realty Holdings LP 2.000% 15/03/2031	USD 100,000	66	0.05
Healthpeak OP LLC 2.875% 15/01/2031	USD 100,000	70	0.05
Hewlett Packard Enterprise Co. 4.400% 25/09/2027	USD 140,000	106	0.08
HF Sinclair Corp. 4.500% 01/10/2030	USD 40,000	30	0.02
Home Depot, Inc. 1.375% 15/03/2031	USD 100,000	66	0.05
Home Depot, Inc. 4.900% 15/04/2029	USD 60,000	46	0.03
Honeywell Aerospace, Inc. 4.300% 16/03/2031	USD 100,000	75	0.05
Howmet Aerospace, Inc. 3.750% 03/03/2028	USD 100,000	75	0.05
HPS Corporate Lending Fund 4.900% 11/09/2028	USD 90,000	67	0.05
Humana, Inc. 5.375% 15/04/2031	USD 100,000	77	0.06
Huntington Bancshares, Inc. 2.550% 04/02/2030	USD 100,000	70	0.05
Huntington Ingalls Industries, Inc. 5.353% 15/01/2030	USD 90,000	69	0.05
Hyatt Hotels Corp. 5.250% 30/06/2029	USD 100,000	77	0.06
Hyundai Capital America 4.250% 18/09/2028	USD 170,000	127	0.09
Hyundai Capital America 4.250% 08/01/2029	USD 200,000	149	0.11

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Hyundai Capital America 4.500% 18/09/2030	USD 40,000	30	0.02
Hyundai Capital America 4.900% 23/06/2028	USD 80,000	61	0.04
Hyundai Capital America 6.375% 08/04/2030	USD 100,000	79	0.06
IHG Finance LLC 4.375% 28/11/2029	EUR 100,000	89	0.06
Ingersoll Rand, Inc. 5.400% 14/08/2028	USD 100,000	77	0.06
Intel Corp. 4.875% 10/02/2028	USD 180,000	137	0.10
Intel Corp. 5.000% 21/02/2031	USD 100,000	76	0.06
Intel Corp. 5.125% 10/02/2030	USD 100,000	77	0.06
Inter-American Development Bank 1.125% 20/07/2028	USD 100,000	71	0.05
Inter-American Development Bank 2.125% 15/12/2028	GBP 70,000	67	0.05
Inter-American Development Bank 3.875% 15/02/2029	GBP 100,000	99	0.07
Inter-American Development Bank 4.000% 12/01/2028	USD 150,000	113	0.08
Inter-American Development Bank 4.125% 15/02/2029	USD 100,000	76	0.06
Inter-American Development Bank 4.500% 15/02/2030	USD 250,000	191	0.14
Inter-American Development Bank 4.800% 22/01/2030	USD 100,000	76	0.06
Inter-American Investment Corp. 3.125% 07/06/2030	EUR 100,000	87	0.06
Inter-American Investment Corp. 4.125% 15/02/2028	USD 100,000	75	0.05
Intercontinental Exchange, Inc. 4.200% 15/03/2031	USD 100,000	74	0.05
International Bank for Reconstruction & Development 0.010% 21/02/2030	EUR 200,000	156	0.11
International Bank for Reconstruction & Development 0.750% 24/11/2027	USD 100,000	72	0.05
International Bank for Reconstruction & Development 0.750% 26/08/2030	USD 100,000	66	0.05
International Bank for Reconstruction & Development 0.875% 14/05/2030	USD 100,000	67	0.05
International Bank for Reconstruction & Development 1.000% 21/12/2029	GBP 120,000	108	0.08
International Bank for Reconstruction & Development 1.125% 13/09/2028	USD 100,000	71	0.05
International Bank for Reconstruction & Development 1.250% 10/02/2031	USD 100,000	66	0.05
International Bank for Reconstruction & Development 1.375% 20/04/2028	USD 100,000	72	0.05
International Bank for Reconstruction & Development 1.750% 23/10/2029	USD 100,000	70	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
International Bank for Reconstruction & Development 3.125% 15/06/2027	USD 100,000	75	0.05
International Bank for Reconstruction & Development 3.500% 12/07/2028	USD 100,000	75	0.05
International Bank for Reconstruction & Development 3.625% 05/05/2028	USD 100,000	75	0.05
International Bank for Reconstruction & Development 3.625% 21/09/2029	USD 100,000	74	0.05
International Bank for Reconstruction & Development 3.875% 02/10/2028	GBP 100,000	99	0.07
International Bank for Reconstruction & Development 3.875% 14/02/2030	USD 220,000	165	0.12
International Bank for Reconstruction & Development 4.000% 25/07/2030	USD 100,000	75	0.05
International Bank for Reconstruction & Development 4.125% 20/03/2030	USD 200,000	151	0.11
International Bank for Reconstruction & Development 4.500% 10/04/2031	USD 100,000	77	0.06
International Bank for Reconstruction & Development 4.625% 01/08/2028	USD 150,000	114	0.08
International Business Machines Corp. 0.300% 11/02/2028	EUR 100,000	83	0.06
International Business Machines Corp. 3.625% 06/02/2031	EUR 100,000	87	0.06
International Business Machines Corp. 4.300% 03/02/2031	USD 50,000	37	0.03
International Business Machines Corp. 4.500% 06/02/2028	USD 100,000	76	0.06
International Business Machines Corp. 4.650% 10/02/2028	USD 100,000	76	0.06
International Development Association 4.000% 11/06/2030	USD 100,000	75	0.05
International Development Association 4.125% 22/10/2030	GBP 100,000	99	0.07
International Development Association 4.375% 27/11/2029	USD 100,000	76	0.06
International Finance Corp. 3.875% 02/07/2030	USD 70,000	52	0.04
International Finance Corp. 4.000% 05/12/2029	GBP 100,000	99	0.07
International Finance Corp. 4.500% 21/01/2028	USD 100,000	76	0.06
International Finance Corp. 4.500% 13/07/2028	USD 100,000	76	0.06
International Flavors & Fragrances, Inc. 1.832% 15/10/2027	USD 100,000	73	0.05
Invitation Homes Operating Partnership LP 2.300% 15/11/2028	USD 100,000	72	0.05
IQVIA, Inc. 6.250% 01/02/2029	USD 90,000	70	0.05
ITC Holdings Corp. 4.950% 22/09/2027	USD 100,000	76	0.06
Jackson National Life Global Funding 4.550% 09/09/2030	USD 50,000	37	0.03

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Jackson National Life Global Funding 5.550% 02/07/2027	USD 80,000	61	0.04
Jefferies Financial Group, Inc. 6.450% 08/06/2027	USD 110,000	84	0.06
Jersey Central Power & Light Co. 4.150% 15/01/2029	USD 150,000	112	0.08
JH North America Holdings, Inc. 5.875% 31/01/2031	USD 100,000	76	0.06
John Deere Capital Corp. 4.150% 15/09/2027	USD 50,000	38	0.03
John Deere Capital Corp. 4.200% 15/07/2027	USD 50,000	38	0.03
John Deere Capital Corp. 4.375% 15/10/2030	USD 100,000	75	0.05
John Deere Capital Corp. 4.500% 16/01/2029	USD 50,000	38	0.03
John Deere Capital Corp. 4.550% 05/06/2030	USD 100,000	76	0.06
John Deere Capital Corp. 4.700% 10/06/2030	USD 50,000	38	0.03
John Deere Capital Corp. 4.750% 20/01/2028	USD 30,000	23	0.02
John Deere Capital Corp. 4.950% 14/07/2028	USD 40,000	31	0.02
Johnson & Johnson 2.700% 26/02/2029	EUR 100,000	86	0.06
Johnson & Johnson 4.700% 01/03/2030	USD 100,000	77	0.06
Johnson Controls International PLC/Tyco Fire & Security Finance SCA 1.750% 15/09/2030	USD 120,000	81	0.06
Jones Lang LaSalle, Inc. 6.875% 01/12/2028	USD 50,000	40	0.03
JPMorgan Chase & Co. 1.764% 19/11/2031	USD 50,000	33	0.02
JPMorgan Chase & Co. 2.522% 22/04/2031	USD 50,000	35	0.03
JPMorgan Chase & Co. 2.580% 22/04/2032	USD 100,000	68	0.05
JPMorgan Chase & Co. 2.739% 15/10/2030	USD 100,000	71	0.05
JPMorgan Chase & Co. 2.875% 24/05/2028	EUR 100,000	86	0.06
JPMorgan Chase & Co. 2.956% 13/05/2031	USD 30,000	21	0.02
JPMorgan Chase & Co. 3.136% 18/02/2032	EUR 100,000	85	0.06
JPMorgan Chase & Co. 4.005% 23/04/2029	USD 75,000	56	0.04
JPMorgan Chase & Co. 4.347% 22/01/2032	USD 100,000	74	0.05
JPMorgan Chase & Co. 4.452% 05/12/2029	USD 100,000	75	0.05
JPMorgan Chase & Co. 4.457% 13/11/2031	EUR 100,000	90	0.07
JPMorgan Chase & Co. 4.493% 24/03/2031	USD 70,000	53	0.04
JPMorgan Chase & Co. 4.505% 22/10/2028	USD 180,000	136	0.10
JPMorgan Chase & Co. 4.622% 23/04/2032	USD 100,000	75	0.05
JPMorgan Chase & Co. 4.979% 22/07/2028	USD 180,000	137	0.10
JPMorgan Chase & Co. 4.995% 22/07/2030	USD 100,000	76	0.06
JPMorgan Chase & Co. 5.012% 23/01/2030	USD 100,000	76	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
JPMorgan Chase & Co. 5.299% 24/07/2029	USD 100,000	77	0.06
JPMorgan Chase & Co. 5.581% 22/04/2030	USD 100,000	77	0.06
JPMorgan Chase & Co. 6.087% 23/10/2029	USD 100,000	78	0.06
JPMorgan Chase & Co. 8.750% 01/09/2030	USD 100,000	87	0.06
Kenvue, Inc. 5.000% 22/03/2030	USD 100,000	77	0.06
Keurig Dr. Pepper, Inc. 5.050% 15/03/2029	USD 100,000	76	0.06
KeyCorp 4.100% 30/04/2028	USD 100,000	75	0.05
Keysight Technologies, Inc. 5.350% 30/07/2030	USD 70,000	54	0.04
Kinder Morgan, Inc. 5.100% 01/08/2029	USD 100,000	77	0.06
KLA Corp. 4.100% 15/03/2029	USD 80,000	60	0.04
Komatsu Finance America, Inc. 4.196% 18/09/2030	USD 70,000	52	0.04
Kraft Heinz Foods Co. 2.250% 25/05/2028	EUR 100,000	85	0.06
Kroger Co. 2.200% 01/05/2030	USD 70,000	48	0.03
Lam Research Corp. 1.900% 15/06/2030	USD 100,000	69	0.05
Las Vegas Sands Corp. 5.900% 01/06/2027	USD 110,000	84	0.06
Lear Corp. 4.250% 15/05/2029	USD 50,000	37	0.03
Leidos, Inc. 4.375% 15/05/2030	USD 100,000	74	0.05
Leland Stanford Junior University 4.146% 01/08/2030	USD 100,000	75	0.05
Lennar Corp. 5.200% 30/07/2030	USD 50,000	38	0.03
Lincoln National Corp. 2.330% 15/08/2030	USD 70,000	48	0.03
Lincoln National Corp. 3.400% 15/01/2031	USD 100,000	71	0.05
Linde PLC 3.000% 14/02/2028	EUR 100,000	86	0.06
Linde PLC 3.375% 12/06/2029	EUR 100,000	87	0.06
Lockheed Martin Corp. 4.450% 15/05/2028	USD 100,000	76	0.06
Lowe's Cos., Inc. 3.950% 15/10/2027	USD 100,000	75	0.05
Lowe's Cos., Inc. 4.250% 15/03/2031	USD 100,000	74	0.05
Lseg U.S. Fin Corp. 4.250% 23/03/2029	USD 100,000	75	0.05
M&T Bank Corp. 4.553% 16/08/2028	USD 50,000	38	0.03
M&T Bank Corp. 5.400% 30/07/2035	USD 20,000	15	0.01
M&T Bank Corp. 6.082% 13/03/2032	USD 100,000	79	0.06
ManpowerGroup, Inc. 3.750% 13/12/2030	EUR 100,000	86	0.06
Manufacturers & Traders Trust Co. 4.762% 06/07/2028	USD 100,000	76	0.06
Markel Group, Inc. 3.350% 17/09/2029	USD 80,000	58	0.04

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Marriott International, Inc. 4.900% 15/04/2029	USD 50,000	38	0.03
Marriott International, Inc. 5.000% 15/10/2027	USD 100,000	76	0.06
Mars, Inc. 4.550% 20/04/2028	USD 100,000	76	0.06
Mars, Inc. 4.800% 01/03/2030	USD 120,000	91	0.07
Marsh & McLennan Cos., Inc. 4.375% 15/03/2029	USD 100,000	75	0.05
Martin Marietta Materials, Inc. 2.500% 15/03/2030	USD 90,000	63	0.05
Marvell Technology, Inc. 2.450% 15/04/2028	USD 100,000	73	0.05
Massachusetts Electric Co. 1.729% 24/11/2030	USD 100,000	66	0.05
MassMutual Global Funding II 3.750% 19/01/2030	EUR 100,000	87	0.06
MassMutual Global Funding II 4.000% 22/01/2029	USD 100,000	75	0.05
MasTec, Inc. 5.900% 15/06/2029	USD 100,000	78	0.06
Mastercard, Inc. 1.000% 22/02/2029	EUR 100,000	82	0.06
Mastercard, Inc. 4.550% 15/03/2028	USD 100,000	76	0.05
Mattel, Inc. 3.750% 01/04/2029	USD 90,000	66	0.05
McCormick & Co., Inc. 4.150% 15/02/2029	USD 100,000	75	0.05
McDonald's Corp. 4.000% 07/03/2030	EUR 100,000	89	0.06
McDonald's Corp. 5.000% 17/05/2029	USD 100,000	77	0.06
McKesson Corp. 4.250% 15/09/2029	USD 100,000	75	0.05
Medline Borrower LP 3.875% 01/04/2029	USD 100,000	73	0.05
Mercedes-Benz Finance North America LLC 3.100% 15/08/2029	USD 50,000	36	0.03
Mercedes-Benz Finance North America LLC 4.750% 01/08/2027	USD 100,000	76	0.05
Mercedes-Benz Finance North America LLC 4.800% 30/03/2028	USD 50,000	38	0.03
Mercedes-Benz Finance North America LLC 8.500% 18/01/2031	USD 100,000	87	0.06
Merck & Co., Inc. 4.300% 17/05/2030	USD 160,000	120	0.09
Merck & Co., Inc. 4.650% 22/05/2031	USD 100,000	76	0.05
Meta Platforms, Inc. 4.200% 15/11/2030	USD 200,000	149	0.11
Meta Platforms, Inc. 4.600% 15/05/2028	USD 80,000	61	0.04
Meta Platforms, Inc. 4.800% 15/05/2030	USD 70,000	54	0.04
Metropolitan Life Global Funding I 0.625% 08/12/2027	GBP 100,000	95	0.07
Metropolitan Life Global Funding I 1.550% 07/01/2031	USD 100,000	66	0.05
Metropolitan Life Global Funding I 5.050% 11/06/2027	USD 30,000	23	0.02
Metropolitan Life Global Funding I 5.400% 12/09/2028	USD 100,000	77	0.06
Microchip Technology, Inc. 4.900% 15/03/2028	USD 100,000	76	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Midwest Connector Capital Co. LLC 4.625% 01/04/2029	USD 100,000	75	0.05
MMS USA Holdings, Inc. 1.750% 13/06/2031	EUR 100,000	80	0.06
Morgan Stanley 0.497% 07/02/2031	EUR 100,000	78	0.06
Morgan Stanley 2.699% 22/01/2031	USD 220,000	155	0.11
Morgan Stanley 2.950% 07/05/2032	EUR 100,000	84	0.06
Morgan Stanley 3.149% 07/11/2031	EUR 100,000	85	0.06
Morgan Stanley 3.383% 23/01/2032	EUR 100,000	86	0.06
Morgan Stanley 4.356% 22/10/2031	USD 100,000	74	0.05
Morgan Stanley 4.431% 23/01/2030	USD 200,000	150	0.11
Morgan Stanley 4.654% 18/10/2030	USD 100,000	75	0.05
Morgan Stanley 4.656% 02/03/2029	EUR 100,000	88	0.06
Morgan Stanley 4.809% 16/04/2032	USD 100,000	75	0.05
Morgan Stanley 4.994% 12/04/2029	USD 100,000	76	0.05
Morgan Stanley 5.123% 01/02/2029	USD 190,000	145	0.10
Morgan Stanley 5.164% 20/04/2029	USD 130,000	99	0.07
Morgan Stanley 5.173% 16/01/2030	USD 100,000	76	0.06
Morgan Stanley Bank NA 4.788% 10/05/2030	USD 100,000	76	0.05
Morgan Stanley Bank NA 4.968% 14/07/2028	USD 100,000	76	0.06
Morgan Stanley Direct Lending Fund 6.150% 17/05/2029	USD 70,000	53	0.04
Morgan Stanley Private Bank NA 4.204% 17/11/2028	USD 100,000	75	0.05
Morgan Stanley Private Bank NA 4.465% 19/11/2031	USD 100,000	74	0.05
Morgan Stanley Private Bank NA 4.466% 06/07/2028	USD 100,000	76	0.05
Morgan Stanley Private Bank NA 4.734% 18/07/2031	USD 100,000	75	0.05
Motorola Solutions, Inc. 4.850% 15/08/2030	USD 100,000	76	0.05
MPLX LP 2.650% 15/08/2030	USD 100,000	70	0.05
MSCI, Inc. 3.625% 01/09/2030	USD 50,000	36	0.03
Mutual of Omaha Cos Global Funding 5.450% 12/12/2028	USD 100,000	77	0.06
Mylan, Inc. 4.550% 15/04/2028	USD 100,000	75	0.05
Nasdaq, Inc. 5.350% 28/06/2028	USD 100,000	77	0.06
National Australia Bank Ltd. 4.787% 10/01/2029	USD 100,000	76	0.05
National Rural Utilities Cooperative Finance Corp. 4.300% 10/12/2030	USD 100,000	75	0.05
National Rural Utilities Cooperative Finance Corp. 4.800% 15/03/2028	USD 80,000	61	0.04
National Securities Clearing Corp. 4.700% 09/06/2031	USD 100,000	76	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Nestle Capital Corp. 4.200% 18/03/2031	USD 100,000	75	0.05
Nestle Holdings, Inc. 1.500% 14/09/2028	USD 100,000	71	0.05
Nestle Holdings, Inc. 3.625% 24/09/2028	USD 100,000	74	0.05
Netflix, Inc. 5.875% 15/11/2028	USD 100,000	78	0.06
New York Life Global Funding 3.625% 09/01/2030	EUR 100,000	87	0.06
New York Life Global Funding 3.900% 01/10/2027	USD 100,000	75	0.05
New York Life Global Funding 4.850% 09/01/2028	USD 50,000	38	0.03
Newmont Corp./Newcrest Finance Pty. Ltd. 3.250% 13/05/2030	USD 80,000	58	0.04
NextEra Energy Capital Holdings, Inc. 2.750% 01/11/2029	USD 180,000	129	0.09
NextEra Energy Capital Holdings, Inc. 3.996% 15/05/2056	EUR 100,000	85	0.06
NextEra Energy Capital Holdings, Inc. 4.625% 15/07/2027	USD 100,000	76	0.05
NextEra Energy Capital Holdings, Inc. 4.800% 01/12/2077	USD 30,000	22	0.02
NextEra Energy Capital Holdings, Inc. 4.900% 28/02/2028	USD 100,000	76	0.05
NextEra Energy Capital Holdings, Inc. 6.375% 15/08/2055	USD 50,000	38	0.03
NiSource, Inc. 1.700% 15/02/2031	USD 100,000	66	0.05
NiSource, Inc. 6.950% 30/11/2054	USD 30,000	23	0.02
NNN REIT, Inc. 4.300% 15/10/2028	USD 100,000	75	0.05
Norfolk Southern Corp. 3.800% 01/08/2028	USD 100,000	75	0.05
Northern Trust Corp. 3.150% 03/05/2029	USD 100,000	73	0.05
Northwestern Mutual Global Funding 4.880% 12/12/2029	GBP 100,000	101	0.07
Northwestern Mutual Global Funding 4.960% 13/01/2030	USD 70,000	54	0.04
Novartis Capital Corp. 3.900% 05/11/2028	USD 100,000	75	0.05
Novartis Capital Corp. 4.100% 05/11/2030	USD 100,000	74	0.05
NSTAR Electric Co. 3.950% 01/04/2030	USD 100,000	74	0.05
Nucor Corp. 3.950% 01/05/2028	USD 100,000	75	0.05
Nuveen LLC 5.550% 15/01/2030	USD 90,000	69	0.05
NVIDIA Corp. 4.350% 15/06/2029	USD 100,000	75	0.05
NVIDIA Corp. 4.500% 15/06/2031	USD 100,000	76	0.05
Oaktree Strategic Credit Fund 8.400% 14/11/2028	USD 100,000	79	0.06
Occidental Petroleum Corp. 8.875% 15/07/2030	USD 100,000	85	0.06
OGE Energy Corp. 5.450% 15/05/2029	USD 100,000	77	0.06
Ohio Power Co. 2.600% 01/04/2030	USD 130,000	91	0.07
Omega Healthcare Investors, Inc. 5.200% 01/07/2030	USD 50,000	38	0.03

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Omnicom Group, Inc. 4.650% 01/10/2028	USD 100,000	76	0.05
Oncor Electric Delivery Co. LLC 4.650% 01/11/2029	USD 110,000	83	0.06
ONEOK, Inc. 5.625% 15/01/2028	USD 170,000	130	0.09
ONEOK, Inc. 5.800% 01/11/2030	USD 50,000	39	0.03
ONEOK, Inc. 6.500% 01/09/2030	USD 100,000	80	0.06
Oracle Corp. 2.875% 25/03/2031	USD 100,000	68	0.05
Oracle Corp. 2.950% 01/04/2030	USD 100,000	70	0.05
Oracle Corp. 4.450% 26/09/2030	USD 100,000	73	0.05
Oracle Corp. 4.500% 06/05/2028	USD 130,000	98	0.07
Oracle Corp. 4.950% 04/02/2031	USD 100,000	74	0.05
O'Reilly Automotive, Inc. 1.750% 15/03/2031	USD 50,000	33	0.02
Ovintiv, Inc. 8.125% 15/09/2030	USD 50,000	42	0.03
PACCAR Financial Corp. 4.550% 08/05/2030	USD 140,000	107	0.08
Pacific Gas & Electric Co. 2.500% 01/02/2031	USD 100,000	68	0.05
Pacific Gas & Electric Co. 3.250% 01/06/2031	USD 100,000	70	0.05
Pacific Life Global Funding II 1.450% 20/01/2028	USD 75,000	54	0.04
Pacific Life Global Funding II 4.375% 03/02/2031	USD 100,000	75	0.05
PacifiCorp 4.650% 15/04/2029	USD 100,000	75	0.05
Palomino Funding Trust I 7.233% 17/05/2028	USD 100,000	78	0.06
Parker-Hannifin Corp. 3.250% 14/06/2029	USD 100,000	73	0.05
Parker-Hannifin Corp. 4.500% 15/09/2029	USD 60,000	45	0.03
Paychex, Inc. 5.100% 15/04/2030	USD 80,000	61	0.04
Penske Truck Leasing Co. LP/PTL Finance Corp. 5.550% 01/05/2028	USD 100,000	77	0.06
Penske Truck Leasing Co. LP/PTL Finance Corp. 6.050% 01/08/2028	USD 40,000	31	0.02
PepsiCo, Inc. 0.875% 18/07/2028	EUR 100,000	83	0.06
PepsiCo, Inc. 1.400% 25/02/2031	USD 100,000	66	0.05
PepsiCo, Inc. 4.450% 07/02/2028	USD 100,000	76	0.05
PepsiCo, Inc. 4.450% 15/05/2028	USD 100,000	76	0.05
Pernod Ricard International Finance LLC 1.625% 01/04/2031	USD 100,000	66	0.05
Pfizer, Inc. 3.450% 15/03/2029	USD 100,000	74	0.05
Philip Morris International, Inc. 1.750% 01/11/2030	USD 70,000	47	0.03
Philip Morris International, Inc. 4.125% 28/04/2028	USD 100,000	75	0.05
Philip Morris International, Inc. 5.125% 13/02/2031	USD 100,000	77	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Philip Morris International, Inc. 5.500% 07/09/2030	USD 50,000	39	0.03
Philip Morris International, Inc. 5.625% 17/11/2029	USD 170,000	133	0.10
Phillips 66 Co. 3.150% 15/12/2029	USD 100,000	72	0.05
Pinnacle Bank/Nashville TN 5.957% 15/01/2036	USD 50,000	38	0.03
Pioneer Natural Resources Co. 1.900% 15/08/2030	USD 100,000	68	0.05
PNC Financial Services Group, Inc. 3.450% 23/04/2029	USD 100,000	74	0.05
PNC Financial Services Group, Inc. 4.618% 26/10/2029	USD 100,000	75	0.05
PNC Financial Services Group, Inc. 5.354% 02/12/2028	USD 80,000	61	0.04
PNC Financial Services Group, Inc. 5.492% 14/05/2030	USD 120,000	93	0.07
PNC Financial Services Group, Inc. 5.582% 12/06/2029	USD 50,000	38	0.03
Pricoa Global Funding I 4.700% 28/05/2030	USD 100,000	76	0.05
Pricoa Global Funding I 5.000% 27/05/2031	USD 100,000	76	0.05
Principal Life Global Funding II 4.950% 27/11/2029	USD 200,000	152	0.11
Procter & Gamble Co. 4.050% 01/05/2030	USD 100,000	75	0.05
Progress Energy, Inc. 7.750% 01/03/2031	USD 100,000	85	0.06
Prologis Euro Finance LLC 0.375% 06/02/2028	EUR 100,000	83	0.06
Prologis LP 1.625% 15/03/2031	USD 100,000	66	0.05
Prologis Targeted U.S. Logistics Fund LP 5.250% 01/04/2029	USD 100,000	77	0.06
Protective Life Corp. 3.400% 15/01/2030	USD 140,000	101	0.07
Protective Life Global Funding 4.161% 15/01/2029	USD 100,000	75	0.05
Protective Life Global Funding 5.467% 08/12/2028	USD 50,000	38	0.03
Providence St. Joseph Health Obligated Group 2.532% 01/10/2029	USD 100,000	71	0.05
Public Service Co. of New Hampshire 4.400% 01/07/2028	USD 100,000	76	0.05
Public Service Enterprise Group, Inc. 5.875% 15/10/2028	USD 80,000	62	0.04
Public Storage Operating Co. 2.300% 01/05/2031	USD 100,000	68	0.05
QUALCOMM, Inc. 4.500% 20/05/2030	USD 80,000	61	0.04
Quanta Services, Inc. 4.750% 09/08/2027	USD 100,000	76	0.05
Realty Income Corp. 2.100% 15/03/2028	USD 30,000	22	0.02
Realty Income Corp. 3.250% 15/01/2031	USD 100,000	71	0.05
Realty Income Corp. 3.950% 01/02/2029	USD 100,000	75	0.05
Regal Rexnord Corp. 6.050% 15/04/2028	USD 100,000	77	0.06
Regeneron Pharmaceuticals, Inc. 1.750% 15/09/2030	USD 100,000	67	0.05
Regions Bank 4.755% 27/07/2029	USD 100,000	76	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
RELX Capital, Inc. 3.000% 22/05/2030	USD 100,000	71	0.05
RenaissanceRe Finance, Inc. 3.450% 01/07/2027	USD 80,000	60	0.04
Repsol E&P Capital Markets U.S. LLC 4.805% 16/09/2028	USD 90,000	68	0.05
Republic Services, Inc. 4.875% 01/04/2029	USD 100,000	76	0.06
RGA Global Funding 4.350% 25/08/2028	USD 100,000	75	0.05
Roche Holdings, Inc. 1.930% 13/12/2028	USD 150,000	107	0.08
Roche Holdings, Inc. 5.338% 13/11/2028	USD 80,000	62	0.04
Rochester Gas & Electric Corp. 3.100% 01/06/2027	USD 100,000	75	0.05
Roper Technologies, Inc. 1.750% 15/02/2031	USD 100,000	66	0.05
Roper Technologies, Inc. 4.500% 15/10/2029	USD 50,000	38	0.03
Ross Stores, Inc. 1.875% 15/04/2031	USD 100,000	67	0.05
Royalty Pharma PLC 1.750% 02/09/2027	USD 50,000	37	0.03
Royalty Pharma PLC 2.200% 02/09/2030	USD 30,000	21	0.02
RTX Corp. 6.000% 15/03/2031	USD 100,000	80	0.06
Ryder System, Inc. 4.850% 15/06/2030	USD 100,000	76	0.05
S&P Global, Inc. 4.250% 01/05/2029	USD 50,000	38	0.03
Sabine Pass Liquefaction LLC 4.500% 15/05/2030	USD 100,000	75	0.05
Salesforce, Inc. 1.500% 15/07/2028	USD 100,000	71	0.05
Santander Holdings USA, Inc. 5.353% 06/09/2030	USD 150,000	115	0.08
Schlumberger Holdings Corp. 5.000% 15/11/2029	USD 50,000	38	0.03
Sempra 3.250% 15/06/2027	USD 60,000	45	0.03
Sempra 3.700% 01/04/2029	USD 100,000	74	0.05
Sempra 6.375% 01/04/2056	USD 50,000	38	0.03
ServiceNow, Inc. 1.400% 01/09/2030	USD 100,000	66	0.05
Shell Finance U.S., Inc. 3.875% 13/11/2028	USD 180,000	135	0.10
Simon Property Group LP 4.300% 15/01/2031	USD 100,000	75	0.05
Sixth Street Lending Partners 6.125% 15/07/2030	USD 100,000	76	0.05
Smithfield Foods, Inc. 3.000% 15/10/2030	USD 100,000	70	0.05
Solventum Corp. 5.450% 13/03/2031	USD 100,000	78	0.06
Southern California Edison Co. 6.650% 01/04/2029	USD 40,000	31	0.02
Southwest Airlines Co. 2.625% 10/02/2030	USD 100,000	70	0.05
Southwest Airlines Co. 3.450% 16/11/2027	USD 60,000	45	0.03
SSM Health Care Corp. 3.823% 01/06/2027	USD 80,000	60	0.04

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Starbucks Corp. 2.550% 15/11/2030	USD 100,000	69	0.05
Steel Dynamics, Inc. 4.000% 15/12/2028	USD 100,000	74	0.05
Stellantis Finance U.S., Inc. 5.750% 18/03/2030	USD 50,000	38	0.03
Stellantis Financial Services U.S. Corp. 5.400% 15/09/2030	USD 60,000	45	0.03
Store Capital LLC 5.400% 30/04/2030	USD 100,000	76	0.05
Stryker Corp. 3.375% 11/12/2028	EUR 100,000	87	0.06
Stryker Corp. 4.850% 08/12/2028	USD 100,000	76	0.06
Sumisho Air Lease Corp. 3.000% 01/02/2030	USD 100,000	71	0.05
Sumisho Air Lease Corp. 3.700% 15/04/2030	EUR 100,000	86	0.06
Syensqo Finance America LLC 5.650% 04/06/2029	USD 80,000	62	0.04
Synchrony Financial 5.935% 02/08/2030	USD 100,000	77	0.06
Sysco Corp. 5.950% 01/04/2030	USD 110,000	86	0.06
Tampa Electric Co. 2.400% 15/03/2031	USD 100,000	68	0.05
Tapestry, Inc. 5.100% 11/03/2030	USD 50,000	38	0.03
Targa Resources Corp. 4.350% 15/01/2029	USD 100,000	75	0.05
Targa Resources Corp. 4.900% 15/09/2030	USD 50,000	38	0.03
Target Corp. 2.350% 15/02/2030	USD 100,000	70	0.05
TD SYNNEX Corp. 4.300% 17/01/2029	USD 80,000	60	0.04
Texas Eastern Transmission LP 3.500% 15/01/2028	USD 100,000	74	0.05
Texas Instruments, Inc. 4.600% 15/02/2028	USD 100,000	76	0.05
Textron, Inc. 2.450% 15/03/2031	USD 100,000	68	0.05
Thermo Fisher Scientific, Inc. 2.600% 01/10/2029	USD 100,000	71	0.05
TJX Cos., Inc. 1.150% 15/05/2028	USD 90,000	64	0.05
T-Mobile USA, Inc. 2.550% 15/02/2031	USD 100,000	69	0.05
T-Mobile USA, Inc. 2.625% 15/02/2029	USD 100,000	72	0.05
T-Mobile USA, Inc. 3.500% 15/04/2031	USD 100,000	71	0.05
T-Mobile USA, Inc. 3.875% 15/04/2030	USD 60,000	44	0.03
Toyota Motor Credit Corp. 0.125% 05/11/2027	EUR 200,000	166	0.12
Toyota Motor Credit Corp. 4.350% 08/10/2027	USD 100,000	76	0.06
Toyota Motor Credit Corp. 4.550% 20/09/2027	USD 80,000	61	0.04
Toyota Motor Credit Corp. 4.550% 17/05/2030	USD 100,000	76	0.05
Toyota Motor Credit Corp. 4.550% 14/05/2031	USD 100,000	75	0.05
Trinity Capital, Inc. 7.000% 21/05/2031	USD 100,000	77	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Truist Bank 4.136% 23/10/2029	USD 80,000	60	0.04
Truist Bank 4.144% 27/01/2029	USD 100,000	75	0.05
Truist Bank 4.420% 24/07/2028	USD 100,000	75	0.05
Truist Financial Corp. 3.875% 19/03/2029	USD 70,000	52	0.04
Truist Financial Corp. 7.161% 30/10/2029	USD 100,000	80	0.06
U.S. Bancorp 4.653% 01/02/2029	USD 50,000	38	0.03
U.S. Bancorp 5.046% 12/02/2031	USD 50,000	38	0.03
U.S. Bancorp 5.100% 23/07/2030	USD 70,000	54	0.04
U.S. Bancorp 5.384% 23/01/2030	USD 100,000	77	0.06
U.S. Bank NA 4.535% 20/05/2029	USD 100,000	75	0.05
Uber Technologies, Inc. 4.300% 15/01/2030	USD 100,000	75	0.05
UBS AG 4.302% 16/03/2029	USD 100,000	75	0.05
UBS AG 4.678% 29/11/2030	USD 100,000	76	0.05
Union Pacific Corp. 2.375% 20/05/2031	USD 100,000	68	0.05
United Parcel Service, Inc. 2.500% 01/09/2029	USD 100,000	71	0.05
UnitedHealth Group, Inc. 2.000% 15/05/2030	USD 70,000	48	0.03
UnitedHealth Group, Inc. 2.300% 15/05/2031	USD 100,000	68	0.05
UnitedHealth Group, Inc. 3.875% 15/12/2028	USD 100,000	75	0.05
Universal Health Services, Inc. 2.650% 15/10/2030	USD 100,000	68	0.05
USAA Capital Corp. 4.375% 01/06/2028	USD 100,000	75	0.05
Valero Energy Corp. 4.350% 01/06/2028	USD 20,000	15	0.01
Valero Energy Partners LP 4.500% 15/03/2028	USD 100,000	76	0.05
Ventas Realty LP 4.000% 01/03/2028	USD 100,000	75	0.05
Verizon Communications, Inc. 1.375% 02/11/2028	EUR 100,000	83	0.06
Verizon Communications, Inc. 1.750% 20/01/2031	USD 100,000	67	0.05
Verizon Communications, Inc. 1.875% 19/09/2030	GBP 100,000	89	0.06
Verizon Communications, Inc. 2.550% 21/03/2031	USD 100,000	69	0.05
Verizon Communications, Inc. 3.875% 08/02/2029	USD 100,000	75	0.05
Verizon Communications, Inc. 3.996% 15/06/2056	EUR 100,000	85	0.06
Verizon Communications, Inc. 4.329% 21/09/2028	USD 50,000	38	0.03
Viatris, Inc. 2.300% 22/06/2027	USD 50,000	37	0.03
VICI Properties LP 4.750% 01/04/2028	USD 80,000	60	0.04
VICI Properties LP/VICI Note Co., Inc. 4.125% 15/08/2030	USD 90,000	65	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Viper Energy Partners LLC 4.900% 01/08/2030	USD 80,000	60	0.04
Virginia Electric & Power Co. 2.875% 15/07/2029	USD 50,000	36	0.03
Virginia Electric & Power Co. 3.800% 01/04/2028	USD 100,000	75	0.05
Visa, Inc. 2.050% 15/04/2030	USD 50,000	35	0.03
Visa, Inc. 2.750% 15/09/2027	USD 70,000	52	0.04
Vistra Operations Co. LLC 4.550% 30/10/2028	USD 100,000	75	0.05
VMware LLC 4.700% 15/05/2030	USD 100,000	76	0.06
Volkswagen Group of America Finance LLC 5.650% 12/09/2028	USD 50,000	38	0.03
Volkswagen Group of America Finance LLC 6.450% 16/11/2030	USD 70,000	56	0.04
Walmart, Inc. 7.550% 15/02/2030	USD 100,000	84	0.06
Walt Disney Co. 2.200% 13/01/2028	USD 100,000	73	0.05
Walt Disney Co. 2.650% 13/01/2031	USD 100,000	70	0.05
Waste Management, Inc. 3.875% 15/01/2029	USD 100,000	75	0.05
Webster Financial Corp. 4.100% 25/03/2029	USD 80,000	59	0.04
Weir Group, Inc. 5.350% 06/05/2030	USD 100,000	77	0.06
Wells Fargo & Co. 2.500% 02/05/2029	GBP 100,000	94	0.07
Wells Fargo & Co. 2.572% 11/02/2031	USD 100,000	70	0.05
Wells Fargo & Co. 2.766% 23/07/2029	EUR 100,000	85	0.06
Wells Fargo & Co. 4.078% 15/09/2029	USD 100,000	75	0.05
Wells Fargo & Co. 4.150% 24/01/2029	USD 100,000	75	0.05
Wells Fargo & Co. 4.577% 20/05/2029	USD 100,000	75	0.05
Wells Fargo & Co. 4.844% 20/05/2032	USD 100,000	76	0.05
Wells Fargo & Co. 4.970% 23/04/2029	USD 100,000	76	0.05
Wells Fargo & Co. 5.150% 23/04/2031	USD 80,000	61	0.04
Wells Fargo & Co. 5.198% 23/01/2030	USD 100,000	76	0.06
Wells Fargo & Co. 5.574% 25/07/2029	USD 100,000	77	0.06
Wells Fargo & Co. 6.303% 23/10/2029	USD 180,000	141	0.10
Welltower OP LLC 3.100% 15/01/2030	USD 130,000	94	0.07
Western Midstream Operating LP 4.800% 01/03/2031	USD 100,000	75	0.05
Western Midstream Operating LP 7.250% 01/04/2030	USD 100,000	79	0.06
Western-Southern Global Funding 4.500% 16/07/2028	USD 100,000	75	0.05
Westinghouse Air Brake Technologies Corp. 4.700% 15/09/2028	USD 100,000	76	0.06
Williams Cos., Inc. 2.600% 15/03/2031	USD 100,000	69	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Corporate Bonds — 87.90% (continued)			
United States — 41.43% (continued)			
Williams Cos., Inc. 4.900% 15/03/2029	USD 100,000	76	0.06
Wisconsin Electric Power Co. 5.000% 15/05/2029	USD 100,000	77	0.06
Workday, Inc. 3.700% 01/04/2029	USD 100,000	74	0.05
WP Carey, Inc. 4.650% 15/07/2030	USD 70,000	53	0.04
Xcel Energy, Inc. 3.400% 01/06/2030	USD 120,000	86	0.06
Xilinx, Inc. 2.375% 01/06/2030	USD 90,000	63	0.05
Zions Bancorp NA 4.483% 09/02/2029	USD 100,000	75	0.05
		57,547	41.43
Venezuela — 0.26%			
Corp. Andina de Fomento 2.375% 13/07/2027	EUR 100,000	86	0.06
Corp. Andina de Fomento 4.125% 07/01/2028	USD 100,000	75	0.06
Corp. Andina de Fomento 4.375% 27/01/2031	GBP 100,000	99	0.07
Corp. Andina de Fomento 4.875% 30/01/2030	GBP 100,000	101	0.07
		361	0.26
		122,083	87.90
Government Bonds — 11.18%			
Australia — 0.05%			
Export Finance & Insurance Corp. 4.625% 26/10/2027	USD 100,000	76	0.05
Bermuda — 0.05%			
Bermuda Government International Bonds 4.750% 15/02/2029	USD 90,000	68	0.05
Canada — 1.94%			
Canada Government International Bonds 3.750% 26/04/2028	USD 100,000	75	0.06
Canada Government International Bonds 4.000% 18/03/2030	USD 100,000	75	0.05
Canada Government International Bonds 4.250% 28/05/2031	USD 100,000	76	0.06
CDP Financial, Inc. 4.875% 05/06/2029	USD 100,000	77	0.06
CPPIB Capital, Inc. 3.625% 15/10/2028	USD 100,000	75	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 11.18% (continued)			
Canada — 1.94% (continued)			
CPPIB Capital, Inc. 3.750% 08/10/2027	USD 20,000	15	0.01
CPPIB Capital, Inc. 3.875% 15/02/2031	USD 150,000	112	0.08
CPPIB Capital, Inc. 4.250% 20/07/2028	USD 100,000	76	0.06
Export Development Canada 2.625% 28/01/2031	EUR 100,000	85	0.06
Export Development Canada 2.750% 22/01/2030	EUR 100,000	86	0.06
Export Development Canada 3.750% 07/09/2027	USD 100,000	75	0.05
Export Development Canada 3.875% 14/02/2028	USD 100,000	75	0.05
Export Development Canada 4.000% 20/06/2030	USD 100,000	75	0.05
Export Development Canada 4.125% 13/02/2029	USD 60,000	45	0.03
Hydro-Quebec 8.500% 01/12/2029	USD 100,000	85	0.06
Ontario Teachers' Finance Trust 0.100% 19/05/2028	EUR 100,000	82	0.06
Ontario Teachers' Finance Trust 1.250% 27/09/2030	USD 100,000	67	0.05
Ontario Teachers' Finance Trust 4.250% 25/04/2028	USD 100,000	76	0.06
Province of Alberta 1.300% 22/07/2030	USD 80,000	54	0.04
Province of Alberta 3.300% 15/03/2028	USD 100,000	74	0.05
Province of British Columbia 3.900% 27/08/2030	USD 100,000	75	0.05
Province of British Columbia 4.050% 23/04/2031	USD 100,000	75	0.05
Province of British Columbia 4.800% 15/11/2028	USD 100,000	77	0.06
Province of British Columbia 4.900% 24/04/2029	USD 100,000	77	0.06
Province of Ontario 1.125% 07/10/2030	USD 210,000	140	0.10
Province of Ontario 3.700% 17/09/2029	USD 100,000	74	0.05
Province of Ontario 3.800% 29/01/2029	USD 100,000	75	0.05
Province of Ontario 4.050% 16/04/2031	USD 100,000	75	0.05
Province of Ontario 4.200% 18/01/2029	USD 100,000	75	0.05
Province of Quebec 0.250% 05/05/2031	EUR 100,000	76	0.06
Province of Quebec 1.350% 28/05/2030	USD 100,000	68	0.05
Province of Quebec 3.625% 13/04/2028	USD 70,000	52	0.04
Province of Quebec 3.875% 14/01/2031	USD 100,000	74	0.05
Province of Quebec 4.500% 03/04/2029	USD 100,000	76	0.06
Province of Saskatchewan 4.650% 28/01/2030	USD 100,000	77	0.06
PSP Capital, Inc. 3.750% 02/10/2029	USD 100,000	74	0.05
		2,700	1.94

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 11.18% (continued)			
Chile — 0.11%			
Chile Government International Bonds 1.440% 01/02/2029	EUR 100,000	83	0.06
Chile Government International Bonds 4.850% 22/01/2029	USD 100,000	76	0.05
		159	0.11
China — 0.26%			
China Government International Bonds 1.200% 21/10/2030	USD 100,000	68	0.05
China Government International Bonds 2.375% 25/11/2029	EUR 100,000	86	0.06
China Government International Bonds 3.625% 13/11/2028	USD 175,000	131	0.09
China Government International Bonds 4.125% 20/11/2027	USD 100,000	76	0.06
		361	0.26
Denmark — 0.23%			
Kommunekredit 0.010% 27/08/2030	EUR 120,000	92	0.07
Kommunekredit 0.010% 03/03/2031	EUR 100,000	76	0.05
Kommunekredit 5.125% 01/11/2027	USD 200,000	153	0.11
		321	0.23
Finland — 0.29%			
Finland Government International Bonds 3.625% 04/11/2030	USD 100,000	74	0.05
Kuntarahoitus OYJ 3.250% 24/08/2027	USD 110,000	82	0.06
Kuntarahoitus OYJ 3.625% 06/10/2028	USD 200,000	150	0.11
Kuntarahoitus OYJ 4.375% 02/10/2028	GBP 100,000	100	0.07
		406	0.29
France — 0.62%			
Agence Francaise de Developpement EPIC 4.500% 05/03/2029	USD 200,000	151	0.11
Caisse d'Amortissement de la Dette Sociale 1.375% 20/01/2031	USD 200,000	133	0.10
Caisse d'Amortissement de la Dette Sociale 3.750% 12/09/2027	USD 200,000	150	0.11
Caisse d'Amortissement de la Dette Sociale 4.000% 12/02/2031	USD 100,000	74	0.05
Caisse d'Amortissement de la Dette Sociale 4.250% 21/08/2029	USD 100,000	75	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 11.18% (continued)			
France — 0.62% (continued)			
Caisse d'Amortissement de la Dette Sociale 4.500% 22/05/2029	USD 100,000	76	0.06
Caisse des Depots et Consignations 4.250% 28/02/2028	GBP 100,000	100	0.07
SNCF Reseau 5.250% 07/12/2028	GBP 100,000	102	0.07
		861	0.62
Germany — 0.11%			
State of North Rhine-Westphalia 3.625% 16/01/2029	USD 200,000	149	0.11
Hong Kong — 0.14%			
Airport Authority 1.625% 04/02/2031	USD 100,000	67	0.05
Hong Kong Government International Bonds 4.125% 10/06/2030	USD 160,000	121	0.09
		188	0.14
Hungary — 0.24%			
Hungary Government International Bonds 4.000% 25/07/2029	EUR 100,000	88	0.06
Hungary Government International Bonds 6.125% 22/05/2028	USD 200,000	155	0.11
MFB Magyar Fejlesztési Bank Zrt 4.375% 27/06/2030	EUR 100,000	89	0.07
		332	0.24
Iceland — 0.06%			
Iceland Government International Bonds 3.250% 27/05/2031	EUR 100,000	87	0.06
India — 0.05%			
Export-Import Bank of India 2.250% 13/01/2031	USD 100,000	68	0.05
Indonesia — 0.32%			
Indonesia Government International Bonds 3.750% 14/06/2028	EUR 100,000	87	0.06
Indonesia Government International Bonds 4.400% 10/03/2029	USD 100,000	75	0.05
Indonesia Government International Bonds 4.550% 11/01/2028	USD 180,000	136	0.10

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 11.18% (continued)			
Indonesia — 0.32% (continued)			
Indonesia Government International Bonds 4.750% 11/02/2029	USD 100,000	76	0.05
Perusahaan Penerbit SBSN Indonesia III 5.100% 02/07/2029	USD 100,000	77	0.06
		451	0.32
Israel — 0.10%			
Israel Government International Bonds 5.375% 12/03/2029	USD 180,000	138	0.10
Japan — 1.30%			
Development Bank of Japan, Inc. 3.250% 06/09/2028	USD 100,000	74	0.05
Development Bank of Japan, Inc. 3.500% 13/09/2027	EUR 100,000	87	0.06
Development Bank of Japan, Inc. 3.875% 28/08/2028	USD 100,000	75	0.05
Development Bank of Japan, Inc. 4.625% 10/04/2029	USD 100,000	76	0.06
Japan Bank for International Cooperation 1.875% 15/04/2031	USD 100,000	68	0.05
Japan Bank for International Cooperation 2.125% 16/02/2029	USD 100,000	72	0.05
Japan Bank for International Cooperation 2.625% 17/10/2030	EUR 100,000	85	0.06
Japan Bank for International Cooperation 3.875% 23/01/2031	USD 100,000	74	0.05
Japan Bank for International Cooperation 4.375% 05/10/2027	USD 130,000	98	0.07
Japan Government Ten Year Bonds 0.100% 20/12/2029	JPY 138,600,000	612	0.44
Japan Government Twenty Year Bonds 2.100% 20/12/2027	JPY 81,600,000	384	0.28
Japan International Cooperation Agency 4.000% 23/05/2028	USD 140,000	105	0.08
		1,810	1.30
Kuwait — 0.11%			
Kuwait International Government Bonds 4.136% 09/10/2030	USD 200,000	148	0.11
Luxembourg — 0.97%			
Eagle Funding Luxco SARL 5.500% 17/08/2030	USD 300,000	228	0.16
European Financial Stability Facility 2.500% 15/12/2027	EUR 100,000	86	0.06
European Financial Stability Facility 2.500% 27/07/2028	EUR 100,000	86	0.06

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 11.18% (continued)			
Luxembourg — 0.97% (continued)			
European Financial Stability Facility 2.625% 16/07/2029	EUR 100,000	86	0.06
European Financial Stability Facility 3.500% 11/04/2029	EUR 100,000	88	0.06
European Stability Mechanism 0.500% 05/03/2029	EUR 100,000	82	0.06
European Union 2.875% 06/12/2027	EUR 300,000	259	0.19
European Union 3.125% 04/12/2030	EUR 500,000	437	0.32
		1,352	0.97
Mexico — 0.34%			
Mexico Government International Bonds 1.125% 17/01/2030	EUR 100,000	78	0.06
Mexico Government International Bonds 1.350% 18/09/2027	EUR 100,000	84	0.06
Mexico Government International Bonds 2.659% 24/05/2031	USD 100,000	67	0.05
Mexico Government International Bonds 3.875% 16/05/2031	EUR 100,000	86	0.06
Mexico Government International Bonds 5.000% 07/05/2029	USD 100,000	76	0.05
Mexico Government International Bonds 6.000% 13/05/2030	USD 100,000	78	0.06
		469	0.34
Netherlands — 0.29%			
BNG Bank NV 4.375% 11/02/2028	USD 100,000	76	0.06
BNG Bank NV 4.750% 01/02/2030	USD 200,000	154	0.11
Nederlandse Waterschapsbank NV 3.875% 31/01/2029	GBP 100,000	99	0.07
Nederlandse Waterschapsbank NV 4.500% 16/01/2030	USD 100,000	76	0.05
		405	0.29
Norway — 0.29%			
Kommunalbanken AS 3.750% 14/01/2031	USD 100,000	74	0.05
Kommunalbanken AS 4.125% 22/07/2027	GBP 100,000	100	0.07
Kommunalbanken AS 4.125% 03/06/2031	USD 100,000	76	0.05
Kommunalbanken AS 4.500% 15/01/2030	USD 100,000	76	0.06
Kommunalbanken AS 4.625% 10/09/2027	USD 100,000	76	0.06
		402	0.29

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 11.18% (continued)			
Oman — 0.11%			
Oman Government International Bonds 6.000% 01/08/2029	USD 200,000	156	0.11
Panama — 0.05%			
Panama Government International Bonds 8.875% 30/09/2027	USD 80,000	64	0.05
Peru — 0.07%			
Peru Government International Bonds 2.783% 23/01/2031	USD 100,000	70	0.05
Peru Government International Bonds 2.844% 20/06/2030	USD 30,000	21	0.02
		91	0.07
Philippines — 0.11%			
Philippines Government International Bonds 4.375% 05/03/2030	USD 100,000	75	0.05
ROP Sukuk Trust 5.045% 06/06/2029	USD 100,000	76	0.06
		151	0.11
Poland — 0.25%			
Bank Gospodarstwa Krajowego 3.250% 18/03/2030	EUR 100,000	87	0.06
Republic of Poland Government International Bonds 3.000% 16/01/2030	EUR 100,000	87	0.06
Republic of Poland Government International Bonds 4.625% 18/03/2029	USD 180,000	137	0.10
Republic of Poland Government International Bonds 4.875% 12/02/2030	USD 50,000	38	0.03
		349	0.25
Qatar — 0.22%			
Qatar Government International Bonds 4.000% 14/03/2029	USD 200,000	150	0.11
Qatar Government International Bonds 4.500% 23/04/2028	USD 200,000	151	0.11
		301	0.22

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 11.18% (continued)			
Romania — 0.37%			
Romania Government International Bonds 1.750% 13/07/2030	EUR 100,000	78	0.06
Romania Government International Bonds 2.125% 07/03/2028	EUR 150,000	127	0.09
Romania Government International Bonds 2.875% 11/03/2029	EUR 100,000	84	0.06
Romania Government International Bonds 5.375% 22/03/2031	EUR 100,000	90	0.06
Romania Government International Bonds 6.625% 17/02/2028	USD 180,000	139	0.10
		518	0.37
Saudi Arabia — 0.55%			
KSA Ijarah Sukuk Ltd. 4.250% 09/09/2030	USD 200,000	148	0.11
KSA Sukuk Ltd. 5.250% 04/06/2030	USD 200,000	154	0.11
Saudi Government International Bonds 4.750% 18/01/2028	USD 200,000	151	0.11
Saudi Government International Bonds 4.750% 16/01/2030	USD 200,000	151	0.11
Saudi Government International Bonds 5.375% 13/01/2031	USD 200,000	154	0.11
		758	0.55
South Korea — 0.87%			
Export-Import Bank of Korea 2.500% 17/06/2028	EUR 100,000	86	0.06
Export-Import Bank of Korea 3.750% 13/01/2029	USD 100,000	75	0.06
Export-Import Bank of Korea 3.875% 13/01/2031	USD 100,000	74	0.05
Export-Import Bank of Korea 5.000% 11/01/2028	USD 100,000	76	0.06
Export-Import Bank of Korea 5.125% 18/09/2028	USD 100,000	77	0.06
Korea Development Bank 3.375% 23/05/2028	EUR 100,000	87	0.06
Korea Development Bank 3.750% 28/01/2029	USD 100,000	75	0.05
Korea Development Bank 3.750% 16/09/2030	USD 80,000	59	0.04
Korea Development Bank 4.125% 16/10/2027	USD 100,000	75	0.06
Korea Electric Power Corp. 4.125% 12/11/2030	USD 80,000	60	0.04
Korea Gas Corp. 3.875% 13/07/2027	USD 110,000	83	0.06
Korea Housing Finance Corp. 3.875% 17/09/2030	USD 110,000	81	0.06
Korea Hydro & Nuclear Power Co. Ltd. 4.500% 16/06/2031	USD 100,000	75	0.05
Korea International Bonds 2.500% 19/06/2029	USD 100,000	72	0.05

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Nominal	Market Value £'000	% of Total Net Assets
Government Bonds — 11.18% (continued)			
South Korea — 0.87% (continued)			
Korea International Bonds 3.875% 12/02/2031	USD 100,000	74	0.05
Korea National Oil Corp. 4.875% 03/04/2029	USD 100,000	76	0.06
		1,205	0.87
Sweden — 0.46%			
Kommuninvest I Sverige AB 3.000% 20/02/2030	EUR 100,000	87	0.06
Kommuninvest I Sverige AB 4.000% 29/11/2028	USD 100,000	75	0.05
Svensk Exportkredit AB 3.625% 12/03/2029	USD 100,000	75	0.06
Svensk Exportkredit AB 3.875% 04/08/2027	USD 200,000	151	0.11
Svensk Exportkredit AB 4.250% 01/02/2029	USD 100,000	76	0.06
Sweden Government International Bonds 2.000% 26/06/2028	EUR 100,000	85	0.06
Sweden Government International Bonds 2.750% 18/06/2029	EUR 100,000	86	0.06
		635	0.46
United Arab Emirates — 0.20%			
Abu Dhabi Government International Bonds 1.700% 02/03/2031	USD 200,000	133	0.10
Abu Dhabi Government International Bonds 2.500% 30/09/2029	USD 200,000	142	0.10
		275	0.20
United Kingdom — 0.05%			
Bank of England Euro Notes 3.500% 18/02/2029	USD 100,000	74	0.05
		15,528	11.18
Derivatives — (0.52)%			
Forward Currency Contracts — (0.52)%			
Bought USD 291,000 for GBP 215,901 Settlement 02/07/2026		4	0.00
Bought JPY 215,485,000 for GBP 1,008,211 Settlement 02/07/2026		(5)	0.00
Bought EUR 17,034,000 for GBP 14,695,232 Settlement 02/07/2026		(22)	(0.02)
Bought EUR 17,034,000 for GBP 14,701,194 Settlement 02/07/2026		(28)	(0.02)
Bought EUR 17,034,000 for GBP 14,702,045 Settlement 02/07/2026		(28)	(0.02)

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Market Value £'000	% of Total Net Assets
Derivatives — (0.52)% (continued)		
Forward Currency Contracts — (0.52)% (continued)		
Bought USD 28,701,000 for GBP 21,733,303 Settlement 02/07/2026	(48)	(0.03)
Bought USD 28,701,000 for GBP 21,733,303 Settlement 02/07/2026	(49)	(0.04)
Bought USD 28,701,000 for GBP 21,736,611 Settlement 02/07/2026	(52)	(0.04)
Bought USD 28,701,000 for GBP 21,743,218 Settlement 02/07/2026	(58)	(0.04)
Sold EUR 16,996,333 for GBP 14,753,716 Settlement 02/07/2026	113	0.08
Sold EUR 15,298,333 for GBP 13,279,320 Settlement 02/07/2026	101	0.07
Sold EUR 15,298,334 for GBP 13,273,272 Settlement 02/07/2026	95	0.07
Sold USD 28,701,000 for GBP 21,743,877 Settlement 04/08/2026	58	0.04
Sold USD 28,701,000 for GBP 21,737,270 Settlement 04/08/2026	52	0.04
Sold USD 28,701,000 for GBP 21,733,994 Settlement 04/08/2026	49	0.04
Sold USD 28,701,000 for GBP 21,733,945 Settlement 04/08/2026	49	0.04
Sold EUR 17,034,000 for GBP 14,722,231 Settlement 04/08/2026	29	0.02
Sold EUR 17,034,000 for GBP 14,721,447 Settlement 04/08/2026	28	0.02
Sold EUR 17,034,000 for GBP 14,715,451 Settlement 04/08/2026	22	0.02
Sold JPY 198,207,000 for GBP 929,994 Settlement 02/07/2026	7	0.01
Sold JPY 215,485,000 for GBP 1,010,879 Settlement 04/08/2026	5	0.00
Sold EUR 798,000 for GBP 691,785 Settlement 02/07/2026	4	0.00
Sold EUR 1,124,000 for GBP 972,657 Settlement 02/07/2026	4	0.00
Sold EUR 970,000 for GBP 838,807 Settlement 02/07/2026	3	0.00
Sold EUR 428,000 for GBP 370,400 Settlement 02/07/2026	2	0.00
Sold EUR 189,000 for GBP 163,459 Settlement 02/07/2026	1	0.00
Sold USD 415,000 for GBP 314,407 Settlement 04/08/2026	1	0.00
Sold JPY 17,278,000 for GBP 80,722 Settlement 02/07/2026~	0	0.00
Sold EUR 184,000 for GBP 159,078 Settlement 04/08/2026~	0	0.00
Sold EUR 114,000 for GBP 98,439 Settlement 04/08/2026~	0	0.00
Sold USD 257,000 for GBP 194,016 Settlement 04/08/2026~	0	0.00
Sold USD 427,000 for GBP 318,225 Settlement 02/07/2026	(4)	0.00
Sold USD 2,292,000 for GBP 1,716,042 Settlement 02/07/2026	(16)	(0.01)
Sold USD 3,829,000 for GBP 2,851,847 Settlement 02/07/2026	(41)	(0.03)
Sold USD 26,919,750 for GBP 20,104,643 Settlement 02/07/2026	(234)	(0.17)
Sold USD 25,957,750 for GBP 19,371,036 Settlement 02/07/2026	(241)	(0.17)

State Street AUT 1-5 Year Global Credit Index Fund
Interim Report and Unaudited Financial Statements 2026

Portfolio Statement (continued)

As at 30th June 2026

	Market Value £'000	% of Total Net Assets
Derivatives — (0.52)% (continued)		
Forward Currency Contracts — (0.52)% (continued)		
Sold USD 27,187,750 for GBP 20,284,950 Settlement 02/07/2026	(257)	(0.19)
Sold USD 28,481,750 for GBP 21,258,621 Settlement 02/07/2026	(261)	(0.19)
	(717)	(0.52)
Portfolio of investments^	136,894	98.56
Net other assets	2,000	1.44
Total net assets	138,894	100.00

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

^Including investment liabilities.

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

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

State Street AUT 1-5 Year Global Credit Index 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:

Rebecca Bridger

6C3CC828841C4B3...

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

Signed by:

T. Coghlan

D5199516DF0549E...

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

20 August 2026

State Street AUT 1-5 Year Global Credit Index 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)	138,894
Closing number of units	13,605,207
Closing net asset value per unit (£)	10.2089
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 1-5 Year Global Credit Index 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 losses		(1,305)
Revenue	3,068	
Expenses	(6)	
Interest payable and similar charges	(1)	
Net revenue before taxation	3,061	
Net revenue after taxation		3,061
Total return before distributions		1,756
Distributions		344
Change in net assets attributable to unitholders from investment activities		2,100

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	193,670	
Cancellation of units	(57,032)	
		136,638
Dilution adjustment		156
Change in unitholders' funds from investment activities		2,100
Closing net assets		138,894

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

State Street AUT 1-5 Year Global Credit Index Fund

Interim Report and Unaudited Financial Statements 2026

Balance Sheet

As at 30th June 2026

	30.06.26
	£'000
Assets	
Investments	138,238
Amounts receivable	2,562
Cash and Cash equivalents	679
Total assets	141,479
Liabilities	
Investments	1,344
Other amounts payable	1,241
Total liabilities	2,585
Net assets attributable to unitholders	138,894

All items within the Balance Sheet are deemed current.

Notes to the Financial Statements are on pages 70 to 75.

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

State Street AUT 1-5 Year Global Credit Index 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 £6,346.

At the Reporting Period end £826 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 1-5 Year Global Credit Index 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:	110,793	
Securities and commodities on loan	3,251	2.93%
Assets engaged in SFTs and total return swaps as at 30th June 2026	£'000	%
Fund assets under management ("AUM")	138,894	
Absolute value of assets engaged in:		
Securities lending	3,251	2.34%

2) Concentration Data

Top 10 Collateral Issuers

Name and value of collateral and commodities received as at 30th June 2026	£'000
United Kingdom Gilt	459
Kingdom of Netherlands	267
Republic of Austria	132
Australia Government Bond	86
United States of America Treasury Inflation Indexed Bonds	84
United Kingdom Inflation-Linked Gilt	44
Finland Government Bond	35
HSBC	34
Quebecor	21
ASML Holding	19

State Street AUT 1-5 Year Global Credit Index 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	1,061
JP Morgan Securities	607
Barclays Bank	309
HSBC Bank	243
BNP Paribas	183
RBC Europe	181
Societe Generale	169
Jefferies International	154
Toronto Dominion Bank	97
Citigroup Global Markets (UK)	86

State Street AUT 1-5 Year Global Credit Index 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	4
Equity	Traded on recognised exchange	Canadian Dollar	188
Equity	Traded on recognised exchange	Danish Krone	7
Equity	Traded on recognised exchange	Euro	69
Equity	Traded on recognised exchange	Hong Kong Dollar	41
Equity	Traded on recognised exchange	Japanese Yen	27
Equity	Traded on recognised exchange	Norwegian Krone	4
Equity	Traded on recognised exchange	Singapore Dollar	115
Equity	Traded on recognised exchange	Swedish Krona	17
Equity	Traded on recognised exchange	US Dollar	206
Fixed Income	Investment Grade	Sterling	563
Fixed Income	Investment Grade	Australian Dollar	86
Fixed Income	Investment Grade	Canadian Dollar	23
Fixed Income	Investment Grade	Danish Krone	7
Fixed Income	Investment Grade	Euro	1,321
Fixed Income	Investment Grade	Hong Kong Dollar	32
Fixed Income	Investment Grade	New Zealand Dollar	5
Fixed Income	Investment Grade	Norwegian Krone	58
Fixed Income	Investment Grade	Singapore Dollar	1
Fixed Income	Investment Grade	Swedish Krona	2
Fixed Income	Investment Grade	US Dollar	654
Total Collateral held			3,430

State Street AUT 1-5 Year Global Credit Index 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	-	-	-	-	-	2,751	679	3,430

Counterparty details as at 30th June 2026

Type	Country of counterparty establishment	Settlement and clearing	£'000
Securities lending	Canada	Tri-party	100
Securities lending	France		364
Securities lending	Switzerland		1,135
Securities lending	United Kingdom		1,831
Total collateral held			3,430

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	-	-	-	-	-	-	3,251	3,251

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
Euroclear	2,245
Bank of New York	449
JP Morgan	394
Clearstream	342

6) Safekeeping of Collateral Granted

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

State Street AUT 1-5 Year Global Credit Index 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:				
Debt instruments	1,222	136,389	-	137,611
Derivatives	-	627	-	627
	1,222	137,016	-	138,238
Liabilities:				
Derivatives	-	(1,344)	-	(1,344)
	-	(1,344)	-	(1,344)

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 1-5 Year Global Credit Index 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 1-5 Year Global Credit 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.

State Street AUT 1-5 Year Global Credit Index 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.