

# Interim Report and Unaudited Financial Statements

For the financial period ended 28 February 2023

## State Street Ireland Unit Trust

<b>Contents</b>	<b>Page</b>
Organisation	3
Background Information	4
Investment Manager's Report	10
Statement of Comprehensive Income	18
Statement of Financial Position	26
Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units	34
Notes to the Financial Statements	42
Schedules of Investments	
State Street IUT Euro Ultra Short Bond Fund	82
State Street IUT Euro Liquidity Fund	83
State Street IUT Ethically Managed Fund	84
State Street IUT Global Ethical Value Equity Fund	85
State Street IUT Euro Bond Fund	89
State Street IUT Euro Allstock Government Bond Fund	93
State Street IUT Global 4Good Enhanced Equity Fund	97
State Street IUT Balanced Fund	108
State Street IUT North America Equity Index Fund	112
State Street IUT UK Equity Index Fund	127
State Street IUT Euro Equity Index Fund	131
State Street IUT Euro Government Bond Index Fund	139
State Street IUT Euro Government Long Bond Index Fund	145
State Street IUT All Equity Index Fund	149
State Street IUT World Developed Equity Index Fund	150
State Street IUT Japan Equity Index Fund	151
State Street IUT Asia Pacific Ex Japan Equity Index Fund	162
State Street IUT Europe Ex Euro Ex UK Equity Index Fund	172
State Street IUT Euro Inflation Linked Bond Index Fund	177
State Street IUT Strategic Diversified Fund	178
State Street IUT Hedged World Developed Equity Index Fund	181
State Street IUT Global Developed Equity Index Fund	184
State Street IUT Euro Core Treasury Long Bond Index Fund	216
State Street IUT Emerging Market Equity Index Fund	217
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	249
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	252
State Street IUT Diversified Alternatives Fund	254

<b>Contents (continued)</b>	<b>Page</b>
Schedule of Significant Portfolio Changes	256
Appendix I	
Investment in Collective Investment Schemes (unaudited)	290
Appendix II	
Audited Financial Statements of the State Street Global Advisors Liquidity Public Limited Company for the year ended 31 December 2022.	292

## Organisation

### **Manager, Investment Manager, Alternative Investment Fund Manager and Global Distributor ("Manager", "Investment Manager", "AIFM" and "Global Distributor")**

State Street Global Advisors Europe Limited  
78 Sir John Rogerson's Quay  
Dublin D02 HD32  
Ireland

### **Directors of the Manager**

Eric Linnane (Irish)\*  
Ann Prendergast (Irish)\*  
Nigel Wightman (British)\*\*\*  
Scott Sanderson (British)\*\*  
Margaret Cullen (Irish)\*\*\*  
Patrick Mulvihill (Irish)\*\*\*  
Marie-Anne Heeren (Belgian) (appointed 7 September 2022)\*

\* Executive director

\*\* Non-executive director

\*\*\* Independent Director

### **Administrator, Registrar and Transfer Agent**

State Street Fund Services (Ireland) Limited  
78 Sir John Rogerson's Quay  
Dublin D02 HD32  
Ireland

### **Depository**

State Street Custodial Services (Ireland) Limited  
78 Sir John Rogerson's Quay  
Dublin D02 HD32  
Ireland

### **Independent Auditors**

PricewaterhouseCoopers  
Chartered Accountants and Registered Auditors  
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North Wall Quay  
Dublin D01 X9R7  
Ireland

### **Sub Investment Manager**

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20 Churchill Place  
Canary Wharf  
London E14 5HJ  
United Kingdom

### **Legal Adviser**

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70 Sir John Rogerson's Quay  
Dublin D02 R296  
Ireland

### **Securities Lending Agent**

State Street Bank GmbH, London branch  
20 Churchill Place  
London E14 5HJ  
United Kingdom

### **Secretary of the Manager**

Matsack Trust Limited  
70 Sir John Rogerson's Quay  
Dublin D02 R296  
Ireland

## Background Information

### Organisation

State Street Ireland Unit Trust (the "Trust") is structured as an umbrella fund comprising various sub-funds (each a "Fund" together the "Funds"). The Trust is authorised by the Central Bank of Ireland (the "Central Bank") pursuant to the Unit Trusts Act, 1990 and as a Retail Investor Alternative Investment Fund ("RIAIF") pursuant to the Alternative Investment Fund Managers ("AIFM") Regulations.

Units in any particular Fund may be divided into different classes to accommodate, without limitation, different currencies and charging structures. The portfolio of assets for each Fund will be invested in accordance with the investment objective and policies applicable to that Fund.

The Trust comprises of 34 Funds, of which 27 were active during the financial period, 7 Funds terminated in prior years but are not as yet revoked by the Central Bank. No primary statements are being prepared for these Funds for the financial period ended 28 February 2023 and any residual cash balances held on these Funds is disclosed in note 13 of the financial statements.

The minimum initial subscription to the Funds is disclosed in the Supplement for each Fund, which are available upon request.

### Investment objectives

#### State Street IUT Euro Ultra Short Bond Fund

The investment objective of the Fund is to seek to achieve a return in excess of Euro money markets over a rolling three year period by investing in a diversified portfolio of investment grade debt and debt related instruments.

The Fund invests substantially all of its assets into State Street Liquidity Public Limited Company – State Street EUR Liquidity Standard VNAV Fund (the "Master Fund"). The Master Fund is a sub-fund of State Street Liquidity Public Limited Company, a UCITS Fund domiciled in Ireland and authorised by the Central Bank. The Investment Manager also acts as the Investment Manager to the Master Fund.

#### State Street IUT Euro Liquidity Fund

The investment objective of the Fund is to seek to maintain a high level of liquidity, preserve capital and stability of principal expressed in the Fund's base currency (Euro) and consistent with those objectives, earn current income and aim to provide a return in line with money market rates.

The Fund invests substantially all of their assets into the State Street Liquidity Public Limited Company - State Street EUR Liquidity LVNAV Fund (the "Master Fund"). The Master Fund is a sub-fund of State Street Liquidity Public Limited Company, and is a UCITS Fund domiciled in Ireland and authorised by the Central Bank. The Investment Manager also acts as the Investment Manager to the Master Fund.

#### State Street IUT Ethically Managed Fund

The investment objective of the Fund is to seek to outperform a benchmark comprised of: (i) 25% MSCI World Index; (ii) 25% FTSE4Good Global Index; (iii) 40% BofA Merrill Lynch EMU Direct Government Index and (iv) 10% 1 Month EURIBID +2%. The Fund aims to provide long term capital growth by investing in a broad range of asset classes and is managed in line with globally recognised socially responsible standards as defined by the FTSE4Good Index Series and by the Investment Manager's Ethical Criteria Review Group.

#### State Street IUT Global Ethical Value Equity Fund

The investment objective of the Fund is to seek to outperform the MSCI World Index over the long term. The Fund aims to achieve its investment objective by investing in a portfolio of equity securities of issuers around the world which the Investment Manager believes are undervalued. The Investment Manager uses a proprietary fundamental research process to identify companies where it believes there is a dislocation between the value of that company and the price of its equity securities. The Fund is managed in line with globally recognised socially responsible standards as defined by the Investment Manager's Ethical Criteria Review Group.

## Background Information (*continued*)

### Investment objectives (*continued*)

#### State Street IUT Euro Bond Fund

The investment objective of the Fund is to seek to outperform the BofA Merrill Lynch 5+ Year Euro Government Index by 100 basis points per annum. The Fund aims to achieve its investment objective by combining the macro and corporate bond strategies of the Investment Manager. The Fund aims to generate excess returns by taking active positions across the spectrum of interest rate, credit and currency.

#### State Street IUT Euro Allstock Government Bond Fund

The Fund invests primarily in government bonds. The Fund aims to generate long term capital growth and to outperform the BofA Merrill Lynch EMU Direct Government Index by 75 basis points per annum. The Fund aims to achieve its investment objective by investing in the permitted investments set out in the Fund's Supplement.

#### State Street IUT Global 4Good Enhanced Equity Fund

The investment objective of the Fund is to seek to outperform the FTSE4Good Global Index ex selected securities (the "Index") by 75 to 100 bps per annum. The Fund aims to provide investors with access to a diversified ethical based equity portfolio.

The Index measures the performance of companies that meet the FTSE Group's globally recognised social responsibility standards and to facilitate investment in those companies and is adjusted to exclude anti-life screening and stem cell research investments.

The Fund seeks to achieve its objective by following an enhanced indexation strategy which is designed to minimise unintended portfolio biases and maintain exposures similar to the Index by tightly constraining country, industry and style weights. The Investment Manager will seek to achieve this by monitoring the Fund's portfolio risks, characteristics and active weights, with the goal of following the overall characteristics of the Index and maintaining style, size and beta neutrality with a modest expected tracking error versus the Index in the range of 0.25% to 1.25% per annum. The Investment Manager aims to remove most of the systematic risk of the Fund's portfolio in an effort to outperform the Index irrespective of the market environment.

#### State Street IUT Balanced Fund

The investment objective of the Fund is to generate capital growth over the long term.

In order to achieve its investment objective, the Fund's investment policy is to invest its assets in four different strategies according to the following fixed percentages of the Fund's net asset value ("NAV") (the "Fixed Weights"):

- i. 70% will seek to track the FTSE All World Equity Index where the developed component related to developed countries is 75% hedged to Euro;
- ii. 15% will seek to track the FTSE EMU Government Bond (5+ years) Index;
- iii. 10% will seek to generate returns equivalent to cash (as measured by 1-month Euribor); and
- iv. 5% will seek to maintain a high level of liquidity, preserve capital and stability of principal and consistent with these objectives, earn current income with an aim to provide a return in line with money market rates. The Investment Manager will effect such a strategy through investments in collective investment schemes and money market funds that invest in a range of investment grade fixed and adjustable rate transferable short term securities.

The Investment Manager seeks to achieve the investments objective of the Fund by primarily investing on a fund of fund basis in other Collective Investment Schemes, rebalancing the portfolio to the Fixed Weights monthly.

#### State Street IUT North America Equity Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE North America Index (the "Index") on a rolling three year basis. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world's investable market capitalisation. The Index comprises large and mid-cap stocks.

#### State Street IUT UK Equity Index Fund

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE UK Index (the "Index") on a rolling three year basis. The Index comprises large and mid-cap stocks. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world's investable market capitalisation.

## **Background Information (*continued*)**

### **Investment objectives (*continued*)**

#### **State Street IUT Euro Equity Index Fund**

The investment objective of the Fund is to track, as close as reasonably practicable, the performance of the FTSE Developed Eurozone Index (the "Index") on a rolling three year basis. The Index measures the performance of the Eurozone developed markets covering large and mid-cap equity securities. Securities are weighted by market capitalisation. The Fund seeks to achieve this objective by using either a replication strategy or an optimisation strategies (each a "strategy" and together the "strategies") to invest in the assets listed in the "Permitted Investments" of this Funds' Supplement, as determined from time to time by the Investment Manager to be the most appropriate strategy for the Fund so that it may seek to achieve its investment objective. The Fund is managed using a replication strategy, targeting allocations in line with those of the Index. Deviations tend to be small, short term and for the purpose of efficient portfolio management. The Fund invests up to 100% in one of the strategies at any one time and the appropriate strategy is determined by the Investment Manager to be that which allows the Fund to track the performance of the Index.

#### **State Street IUT Euro Government Bond Index Fund**

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE EMU Government Bond (5+ years) Index (the "Index"). The Index consists of bonds issued from European Monetary Union ("EMU") participating countries that meet the World Government Bond Index ("WGBI") criteria.

In order to seek to achieve its investment objective, the Investment Manager, on behalf of the Fund, invests using a stratified sampling strategy, primarily in the securities of the Index, at all times in accordance with the "Investment and Borrowing Restrictions" section of the Prospectus. In exceptional circumstances, the Fund may also invest in securities not included in the Index but which the Investment Manager believes closely reflect the risk and distribution characteristics of securities of the Index.

#### **State Street IUT Euro Government Long Bond Index Fund**

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE EMU Government Bond (10+ years) Index (the "Index"). The Index consists of bonds issued from EMU participating countries that meet the WGBI criteria. European Government Bond Index 10+ is the sector of the European Government Bond Index that has fixed or floating rate, investment grade or sub-investment grade securities with a weighted average life of at least 10 years.

In order to seek to achieve its investment objective, the Investment Manager, on behalf of the Fund, invests, using a stratified sampling strategy, primarily in the securities of the Index, at all times in accordance with the "Investment and Borrowing Restrictions" section of the Prospectus. In exceptional circumstances, the Fund may also invest in securities not included in the Index but which the Investment Manager believes closely reflect the risk and distribution characteristics of securities of the Index.

#### **State Street IUT All Equity Index Fund**

The investment objective of the Fund is to track the performance of the 50% FTSE Developed Eurozone Index/50% FTSE Developed ex Eurozone Index (together the "Index") (or any other index determined by the Investment Manager from time to time to track substantially the same market as the Index) as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index. The Index measures the performance of the global developed equity market covering large and mid-cap equity securities from developed markets. The regions in the Index are weighted 50% Eurozone and 50% World ex Eurozone. Securities in each region are weighted by market capitalisation. The weights between the Eurozone and World ex Eurozone are reset quarterly. The Fund is expected to achieve its investment objective by primarily investing in other Funds of the Trust.

#### **State Street IUT World Developed Equity Index Fund**

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE Developed Index (the "Index") on a rolling three year basis. The Index comprises large and mid-cap stocks providing coverage of the developed markets internationally. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world's investable market capitalisation.

In order to track the Index, the Fund normally invests on a fund of fund basis in other collective investment schemes, each of which seeks to track one or more components of the Index. The components of the indices in which the underlying funds invest are similar to the components of the Index thereby allowing the Fund to continue to track the Index.

## **Background Information (*continued*)**

### **Investment objectives (*continued*)**

#### **State Street IUT Japan Equity Index Fund**

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE Japan Index (the “Index”) on a rolling three year basis. The Index comprises large and mid-cap stocks in Japan. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world’s investable market capitalisation.

#### **State Street IUT Asia Pacific ex Japan Equity Index Fund**

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE Developed Asia Pacific ex Japan Index (the “Index”) on a rolling three year basis. The Index comprises large and mid-cap stocks providing coverage of the developed markets in Asia Pacific excluding Japan. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world’s investable market capitalisation.

#### **State Street IUT Europe Ex Euro Ex UK Equity Index Fund**

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE Developed Europe ex Eurozone ex UK Index (the “Index”) on a rolling three year basis. The Index comprises large and mid-cap stocks providing coverage of the developed markets in Europe, excluding the UK and Eurozone countries. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world’s investable market capitalisation.

#### **State Street IUT Euro Inflation Linked Bond Index Fund**

The investment objective of the Fund is to seek to track, as closely as reasonably practicable, the performance of the Bloomberg Euro Govt EMU HICP-Linked All Maturities (the “Index”).

The Index is a subset of the Barclays Euro Government Inflation-Linked Bond (“EGILB”) Index and is designed to measure the performance of the Eurozone government inflation-linked bond market. Consumer price inflation in the Euro area is measured by the Harmonised Index of Consumer Prices (“HICP”). The HICP is compiled by Eurostat and the national statistical institutes in accordance with harmonised statistical methods. The EGILB Index includes bonds issued by EMU member states that are linked to the Barclays EMU HICP Index with a sovereign rating of A3/A- or higher; while bonds linked to a domestic measure of inflation are not eligible.

In order to seek to achieve its investment objective, the Investment Manager, on behalf of the Fund, invests, using a stratified sampling strategy, primarily in the securities of the Index, at all times in accordance with the “Investment and Borrowing Restrictions” section of the Prospectus. In exceptional circumstances, the Fund may also invest in securities not included in the Index but which the Investment Manager believes closely reflect the risk and distribution characteristics of securities of the Index.

#### **State Street IUT Strategic Diversified Fund**

The aim of the Fund is to deliver long-term capital growth with lower volatility than equity markets by investing in a diversified portfolio of assets.

The Fund seeks to achieve its investment objective by allocating capital across a diverse range of asset classes, and adjusting this allocation on a quarterly basis. By diversifying across these asset classes and investment types, the Fund aims to reduce volatility compared to the global equity market, whilst maintaining a similar level of return over the medium term. The Investment Manager, on behalf of the Fund, invests, directly in the assets listed in the “Permitted Investments” of the Supplement, at all times in accordance with the Investment Restrictions set forth in the Prospectus. The investment exposure is intended to be primarily achieved by investing in other collective investment schemes.

The Investment Manager uses a top-down proprietary quantitative model to determine the appropriate asset allocation. The model forecasts long term returns for each asset class and on a quarterly basis these forecasts are used to optimise the asset class weights of the Fund taking into consideration the estimated correlation between asset classes as well as the risk/return characteristics of each asset class. This optimisation process is intended to maximise the diversification benefits of the Fund’s investments. For performance purposes, the Fund is measured against cash represented by 1-Month Euribor.



## **Background Information (*continued*)**

### **Investment objectives (*continued*)**

#### **State Street IUT Hedged World Developed Equity Index Fund**

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE Developed Index (75% Hedged into EUR) (the "Index") on a rolling three year basis. The Index is used by global investors and is made up of companies from developed countries. The Index is a sub-set of the FTSE Global Equity Index Series, which covers approximately 98% of the world's investable market capitalization. The Index comprises large and mid-cap stocks providing coverage of developed markets.

In order to track the Index, the Fund normally invests on a fund of fund basis in other collective investment schemes, each of which seeks to track one or more components of the Index. The components of the indices in which the underlying funds invest are similar to the components of the Index thereby allowing the Fund to continue to track the Index.

#### **State Street IUT Global Developed Equity Index Fund**

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the MSCI World Index (the "Index") on a rolling three year basis. The Index comprises large and mid-cap stocks across developed market countries and covers approximately 85% of the free float-adjusted market capitalization in each country.

#### **State Street IUT Euro Core Treasury Long Bond Index Fund**

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of a customised sub-set of the Bloomberg Barclays Global Treasury Index (itself representing the Treasury sector of the Bloomberg Barclays Global Aggregate Index) which tracks the returns of long dated debt securities issued by a select group of investment grade European Union ("EU") countries including debt securities issued by the French, German and Dutch governments (the "Index"). Such instruments may be fixed or floating rate. The Index is comprised of:

- 40% Bloomberg Barclays Global Treasury Germany 20+ year Bond Index;
- 40% Bloomberg Barclays Global Treasury France 20+ year Bond Index; and
- 20% Bloomberg Barclays Capital Global Treasury Netherlands 20+ year Bond Index.

The weights of the Index are rebalanced once a month. In order to achieve its investment objective, the Investment Manager, on behalf of the Fund, invests, using a stratified sampling strategy, primarily in the securities of the Index, at all times in accordance with the "Investment and Borrowing Restrictions" section of the Prospectus. In exceptional circumstances, the Fund may also invest in securities not included in the Index but which the Investment Manager believes closely reflect the risk and distribution characteristics of securities of the Index.

#### **State Street IUT Emerging Market Equity Index Fund**

The investment objective of the Fund is to track the equity market performance of emerging markets by aiming to track, as closely as reasonably practicable, the performance of the FTSE Emerging Index (the "Index"). The Index is a capitalization-weighted index that measures the equity market performance of emerging markets and covers securities across large, mid and small-cap segments.

The Fund seeks to achieve this objective by using either a replication strategy, an optimisation strategy or a stratified sampling strategy to obtain the assets listed in the permitted investments section of its Supplement, as determined from time to time by the Investment Manager to be the most appropriate strategy for the Fund so that it may seek to achieve its investment objective. The Fund invests up to 100% in one of the strategies at any one time and the appropriate strategy is determined by the Investment Manager to be that which allows the Fund to track the performance of the Index.

#### **State Street IUT All World Equity (Developed 75% Hedged) Index Fund**

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of the FTSE All-World Index (where the component related to developed countries is 75% hedged to Euro) (the "Index"). The Index includes large and mid-capitalisation stocks of companies located in both developed and emerging markets.

In order to track the Index, the Fund normally invests on a fund of fund basis in other collective investment schemes, each of which seeks to track one or more components of the Index. The components of the indices in which the underlying funds invest are similar to the components of the Index thereby allowing the Fund to continue to track the Index.

## **Background Information (*continued*)**

### **Investment objectives (*continued*)**

#### **State Street IUT Euro Core Treasury 10+ Year Bond Index Fund**

The investment objective of the Fund is to track, as closely as reasonably practicable, the performance of a customised sub-set of the Bloomberg Barclays Global Treasury Index (itself representing the Treasury sector of the Bloomberg Barclays Global Aggregate Index), which tracks the returns of long dated debt (over 10 years to maturity) securities issued by a select group of investment grade EU countries including debt securities issued by the French, German and Dutch governments (the "Index"). Such instruments may be fixed and/or floating rate. The Index is comprised of:

- 40% Bloomberg Barclays Global Treasury Germany 10+ year Bond Index;
- 40% Bloomberg Barclays Global Treasury France 10+ year Bond Index; and
- 20% Bloomberg Barclays Capital Global Treasury Netherlands 10+ year Bond Index.

The weights of the Index are rebalanced once a month. In order to achieve its investment objective, the Investment Manager, on behalf of the Fund, invests, using a stratified sampling strategy, primarily in the securities of the Index, at all times in accordance with the "Investment and Borrowing Restrictions" section of the Prospectus. In exceptional circumstances, the Fund may also invest in securities not included in the Index but which the Investment Manager believes closely reflect the risk and distribution characteristics of securities of the Index.

#### **State Street IUT Diversified Alternatives Fund**

The investment objective of the Fund is to generate returns equivalent to cash (as measured by 1-month Euribor) plus 2.5% per annum over the medium to long term.

The 1-month Euro Interbank Offered Rate ("Euribor") is based on the interest rates at which a panel of European banks borrow funds from one another. In its calculation, the highest and lowest 15% of all the quotes collected are eliminated. The remaining rates are averaged and rounded to three decimal places.

The investment objective of the Fund is achieved by investing indirectly in a broad range of traditional and alternative asset classes including through investment in collective investment schemes, in order to achieve portfolio diversification and reduce the overall volatility of total portfolio returns.

#### **Investment Advisor and Sub-Investment Manager**

State Street Global Advisors Limited (the Investment Advisor and Sub-Investment Manager) is the Sub-Investment Manager for all or a portion of the assets of each of the Funds.

#### **Russia/Ukraine conflict**

The conflict that started on 24 February 2022 between Russia and Ukraine has resulted in extensive restrictions and disruptions relating to the Russian securities and markets. The effects of those restrictions have and may continue to adversely affect the funds that have exposure to the Russian markets. Sanctions threatened or already imposed against Russia, Russian entities or Russian individuals may result in disruption of the Russian economy, cause volatility in other regional and global markets and negatively impact the performance of various sectors and industries, as well as companies in other countries, which could have a negative effect on the performance of a fund, even if a fund does not have direct exposure to securities of Russian issuers. As a collective result of the imposition of sanctions, Russian government countermeasures and the impact that they have had on the trading markets for Russian securities, certain funds used fair valuation procedures approved by the fund's Board to value certain Russian securities, which resulted in such securities being deemed to have a zero value. Sanctions, or the threat of new or modified sanctions, could also impair the ability of a fund to buy, sell, hold, receive, deliver or otherwise transact in certain affected securities or other investment instruments.

## Investment Manager's Report

for the financial period ended 28 February 2023

The Investment Objectives and benchmarks of each Fund are detailed in the Background Information section of the Interim Report.

The State Street Ireland Unit Trust actively managed Funds' performance data and performance commentary for the period ended 28 February 2022 (the "Reporting period") is provided below.

Fund	Share Class	Share Class Performance*	Benchmark Return**	Share Class vs Benchmark
State Street IUT Euro Ultra Short Bond Fund	Gross	0.62%	0.42%	0.20%
State Street IUT Euro Ultra Short Bond Fund	S15	0.54%	0.42%	0.12%
State Street IUT Euro Ultra Short Bond Fund	S20	0.54%	0.42%	0.12%
State Street IUT Euro Ultra Short Bond Fund	S30	0.54%	0.42%	0.12%
State Street IUT Euro Liquidity Fund	Gross	0.52%	0.64%	(0.11)%
State Street IUT Euro Liquidity Fund	S17	0.48%	0.64%	(0.16)%
State Street IUT Euro Liquidity Fund	S20	0.47%	0.64%	(0.16)%
State Street IUT Euro Liquidity Fund	S 30	0.47%	0.64%	(0.16)%
State Street IUT Ethically Managed Fund	S60	(1.15)%	(2.40)%	1.25%
State Street IUT Global Ethical Value Equity Fund	Gross	6.22%	(1.35)%	7.56%
State Street IUT Euro Bond Fund	Gross	(8.27)%	(7.87)%	(0.40)%
State Street IUT Euro Bond Fund	S30	(8.41)%	(7.87)%	(0.53)%
State Street IUT Euro Allstock Government Bond Fund	Gross	(6.25)%	(5.87)%	(0.38)%
State Street IUT Global 4Good Enhanced Equity Fund	Gross	0.12%	(0.22)%	0.34%

\* All performance data is quoted net of fees.

\*\* The benchmark return is the relevant index return.

### Street IUT Euro Ultra Short Bond Fund

The State Street IUT Euro Ultra Short Bond Fund is 100% invested in the State Street EUR Liquidity Standard VNAV Fund (the "Master Fund"), a sub-fund of State Street Liquidity plc.

For the Reporting Period, the Master Fund rose by 0.62% (net of fees), outperforming the benchmark return of 0.42%, with a relative outperformance of 0.20% (net of fees).

The Master Fund's asset under management ("the "AUM") declined from € 311 million at the start of the Reporting Period, to € 277 million at the end. The Master Fund's Weighted Average Maturity (the "WAM") measuring interest rate sensitivity fell from 57 days to 43 days and the Master Fund's Weighted Average Life (the "WAL") measuring credit risk started the Reporting Period at 74 days and finished the period at 79 days (although it was lower, at 53 days, for the end of October 2022). The credit profile of the Master Fund remained high and liquidity requirements always remained in excess of regulatory requirements.

The economic position in Europe changed earlier in 2022 following the start of the Russia-Ukraine war, which drove energy and commodity prices higher. Inflation in the Eurozone increased, peaking at 10.60% for October and declining to 8.50% for February 2023. Inflationary pressures were eased by the fall in wholesale energy prices. The overall economy proved to be more resilient than originally projected. Eurozone GDP for Q4 2022 was reported at 0%, better than expectations. The Eurozone composite purchasing managers' index (the "PMI") improved over the period, reporting at 50.30 in January and 52.00 in February. PMI readings above 50 are indicative of growing activity.

In response to growing inflation, the European Central Bank (the "ECB") increased rates at each Governing Council meeting during the Reporting Period. There were 75 basis points ("bps") interest rate hikes at each meeting in September and October. This was followed by interest rate hikes of 50 bps at the December and February meetings, bringing the deposit rate to 2.50%. ECB projections are for inflation to remain above its 2.00% target over the next two years and it has indicated that it is willing to increase interest rates further to reduce inflation.

Yields on fund eligible assets increased over the Reporting Period in line with the rate increases from the ECB. Following the larger than expected hike in the deposit rate, there was uncertainty around the size of future potential interest rate hikes. Duration for investments was kept short. This approach provides flexibility to allow the Master Fund to move into a new investment horizon when there is more clarity around ECB thinking and economic data. A small

## Investment Manager's Report

for the financial period ended 28 February 2023 (*continued*)

### Street IUT Euro Ultra Short Bond Fund (*continued*)

percentage of investments were made out to 12-month maturities, taking advantage of positive yields, with one floating rate security added with a 24-month maturity. As the outlook becomes clearer, the Master Fund will look to add longer dated investments and increase duration.

The top positive contributors to the Master Fund's performance during the Reporting Period were:

- The money market curve and Euribor rates moved higher over the period.
- Asset Backed commercial paper contributed additional yield over securities of same maturity profile.
- Purchases of A2/P2 rated short term securities, both financial and corporate, enhanced yield and diversification of holdings.

The main detractors to the Master Fund's performance during the period were:

- Uncertainty as to the size of ECB rate increases.
- Lack of secondary bonds offering value longer than 12 months.
- Lack of fund eligible new issued bonds longer than 12 months.

### State Street IUT Euro Liquidity Fund

The State Street IUT Euro Liquidity Fund is 100% invested in the State Street EUR Liquidity LVNAV Fund (the "Master Fund") a sub-fund of State Street Liquidity plc.

For Reporting Period, the Master Fund returned 0.52% (net of fees), underperforming the benchmark return of 0.64%, with a relative outperformance of -0.11% (net of fees).

The Master Fund's AUM started the Reporting Period at €4.871 billion and finished at €5.467 billion. Balances were typically higher over the period, averaging on €6.248 billion. The Master Fund's WAM, and WAL started the period at 13 and 28 days respectively, finishing at 15 and 41 days.

The investment focus was on high-quality credit issuers with short duration. This was driven by the uncertainty around the size of future interest rate increases from the ECB. By keeping duration short, the Master Fund was able to quickly reinvest and benefit from interest rate increases. Floating rate securities linked to overnight €STR were added, which offered relatively attractive spreads and diversification. The benefit to the Master Fund from this asset is that sensitivity to interest rate volatility is reduced as the coupon is reset when interest rates are increased.

The allocation to sovereign, agency, and government-guaranteed securities was increased in the run-up to the December year-end, which provided high credit quality and liquidity. The Master Fund's liquidity was covered by a combination of government and agency holdings, overnight bank deposits and reverse repos. Bank commercial paper and certificates of deposit remained the major holdings. Liquidity and capital preservation remained the key drivers for the portfolio.

The top positive contributors to the Master Fund's performance during the Reporting Period were:

The money market curve and Euribor rates moved higher over the Reporting Period.

- An increased allocation to floating rate notes, reducing the sensitivity around the sizing of interest rate hikes.
- The commitment from counterparties/issuers to provide short-dated products to meet the increased demand for shorter maturities.
- Corporate and asset backed commercial paper, provided enhanced yield premium and shorter-duration options compared to financials.
- Agency and quasi-sovereign issuers provided liquidity and enhanced yields compared to Euro treasury bills.

The main detractors to the Master Fund's performance during the period were:

- Bank deposit levels traded below the ECB deposit rate given the surplus liquidity in the market.
- Reduced number of collateral givers, issuers, and counterparties at quarter/year end.
- The decline in global sentiment, high inflation levels and recessionary fears were negative influences for the financial markets.

## Investment Manager's Report

for the financial period ended 28 February 2023 (*continued*)

### State Street Ethically Managed Fund

For the Reporting Period the Fund returned -1.15% (net of fees) versus the benchmark of -2.40%. The Fund outperformed its benchmark by 1.25%.

The Fund entered the Reporting Period with an overweight position in cash over fixed income, equities and alternatives as recession fears had intensified and growth had continued to downshift from the post-Covid recovery, and energy crises threatened Europe, while China struggled with Covid-related lockdowns and central banks became more hawkish. With this backdrop, the Fund was conservatively positioned, holding an underweight to equities, bonds and alternatives, favouring cash.

The Fund was re-risked in December as investor risk appetite gradually improved, overweighting global equities and reducing cash accordingly. We entered 2023 with an modest overweight to equities, and continued to extend this overweight in January with the supportive risk environment, helped by moderated inflation readings and a perceived acceptance from the central banks on slowing the pace of rate hikes. The underweight to government bonds was extended in anticipation of higher rates. In February, the underweight to alternatives was reduced to a neutral position as lower equity volatility and seasonality underpinned the improved forecast.

The top positive contributors to the Fund's relative performance during the Reporting Period were:

- The State Street IUT Global Ethical Value Equity Fund was the primary contributor to the Fund's relative performance as value significantly outperformed growth during the Reporting Period. The value Fund outperformed the MSCI World Index by 7.56%.
- An underweight to equities at the beginning of the Reporting Period amid intensified risk aversion, and moved to an overweight in December driven by improving price momentum also aided returns.
- A persistent underweight to the State Street IUT Euro Allstock Government Bond Fund throughout the period proved beneficial as government bonds performed negatively on the back of rising yields.

The main detractors to the Fund's relative performance were:

- With the proprietary risk sentiment indicator suggesting fragile risk appetite the Fund held a healthy allocation to the State Street EUR Liquidity Standard VNAV Fund throughout the Reporting Period which weighed on relative performance.
- Alternatives, which are measured against a cash +2% benchmark, weighed on relative performance. Within alternatives, Infrastructures and the absolute return fund (State Street Flexible Asset Allocation Fund) were the major detractors from performance. Infrastructures had a negative contribution to performance due to a stronger Euro.

### State Street IUT Global Ethical Value Equity Fund

For Reporting Period, the State Street IUT Global Ethical Value Equity Fund (the "Fund") returned -6.22% (net of fees), outperforming the MSCI World Index return of -1.35%, with a relative outperformance of 7.56% (net of fees).

The primary driver of the Fund's performance was stock selection. The Reporting Period saw volatile performance in global equity markets. A period marked by persistently high inflation, equities experienced volatility as central banks intervened with an intensive program of quantitative tightening, reversing the monetary policy that encouraged loose financial conditions for over a decade. While the economic uncertainty had a negative impact on market multiples, it provided opportunity for value stocks to outperform their counterparts in growth. The first two months of 2023 exhibited a continuation of the volatility narrative, as the focus was around pivoting the timing of the rate cycle peak with expectations to see more monetary tightening. January saw an uplift from softer economic data indicating lower levels of inflation and an expectation of easier monetary conditions as the economic recession takes hold. The positive sentiment reversed in February with inflation proving high and resistant to monetary tightening as the labour market remained strong.

The outperformance of value stocks was a major theme over the period with MSCI World Value Index up by 1.16% (EUR) over the Reporting Period compared to the MSCI World Growth Index which was down by -3.94% (EUR). The strongest performing sectors in the index over the period included Financials, Industrials and Materials, with the weakest sectors over the period being IT, Consumer Discretionary and Communications Services.

The Fund's outperformance was for the most part driven by strong stock selection although there was also a positive contribution from allocation in the Reporting Period.

## Investment Manager's Report

for the financial period ended 28 February 2023 (*continued*)

### State Street IUT Global Ethical Value Equity Fund (*continued*)

The top positive contributors to the Fund's relative performance during the Reporting Period were:

- From a relative performance perspective, the portfolio benefited from a sell-off in large-cap growth stocks (not held in the portfolio) such as Tesla, Amazon and Apple which were all down considerably over the period.
- Amongst portfolio holdings, top contributor to performance was Durr, which saw a positive share price reaction to a stronger than expected growth outlook communicated at its capital markets day in November. BBVA was the second strongest relative performer, advancing as the group divested of its US banking operations to PNC Financial for a substantial premium to book value. The remaining top three relative outperformers were BNP, BMW, and Omnicom.

The main detractors to the Fund's relative performance were:

- The largest negative contributor over the six month period was Trend Micro due to a slower than expected growth outlook and higher costs driven by a weak yen.
- WH Group's exposure in China also detracted significantly over the Reporting Period.
- M&T Bank declined on weaker than expected quarter three earnings and outlook and Resideo Technologies was impacted by macro uncertainty causing customers to manage inventory more tightly and reduce orders.

While the outperformance of value stocks has been helpful for the relative performance of the portfolio over the course of the Reporting Period, persistent high valuation spreads between growth and value stocks suggests this offers the potential to continue for quite some time. The Fund continues to have exposure to a broad number of high quality companies trading at substantial discounts to our estimates of intrinsic value. As such, we believe that it remains very well positioned to perform well for the investors both in absolute and relative terms over the long run.

### State Street IUT Euro Bond Fund

The State Street IUT Euro Bond Fund (the "Fund") delivered an absolute return of -8.27% (net of fees) over the Reporting Period, underperforming its benchmark by -0.40%.

During the Reporting Period, European sovereign yields moved higher led by higher rated core markets. As inflation proved to be more persistent than previously expected, the market has priced the ECB base rate to reach nearly 4.00% rather than the 2.00% peak expected at the end of August. As yields have moved materially higher since the start of 2022 the sensitivity of the Fund to yield moves has also reduced. Average yields were close to 3.40% at the end of the Reporting Period versus close to zero at end 2021

The top positive contributors to the Fund's relative performance during the Reporting Period were:

- An overweight to AAA rated supranational KfW versus similar maturity German bonds performed well as the spread between the two compressed. KfW is fully backed by the German sovereign but has been yielding 0.6 to 0.7% more at the 10 year point than the equivalent sovereign bond. We believe that this should normalize over time.

The main detractors to the Fund's relative performance were:

- An overweight to the 5 year portion of the German government curve at the end of the year.
- Similarly the Fund has been positioned with an overweight to the 2 year portion of the US curve versus the 5Y year portion, on the expectation that the curve would steepen, which has detracted value.
- The Fund's use of interest rate futures, which were used for both the Euro duration and US curve trade, contributed to Funds underperformance relative to the Index for this period.

### State Street IUT Euro Allstock Government Bond Fund

For the Reporting Period, the State Street IUT Euro Allstock Government Bond Fund (the "Fund") delivered an absolute return of -6.25% (net of fees), underperforming its benchmark by 38 bps.

During the Reporting Period, European sovereign yields moved higher led by higher rated core markets. As inflation proved to be more persistent than previously expected, the market has priced the ECB base rate to reach nearly 4.00% rather than the 2.00% peak expected at the end of August. As yields have moved materially higher since the start of 2022 the sensitivity of the Fund to yield moves has also reduced. Average yields were close to 3.40% at the end of the Reporting Period versus close to zero at end 2021.

## Investment Manager's Report

for the financial period ended 28 February 2023 (*continued*)

### State Street IUT Euro Allstock Government Bond Fund (*continued*)

The top positive contributors to the Fund's relative performance during the Reporting Period were:

- An overweight to AAA rated supranational KFW versus similar maturity German bonds performed as the spread between the two compressed. KFW is fully backed by the German sovereign but has been yielding 0.6 to 0.7% more at the 10 year point than the equivalent sovereign bond. We believe that this should normalize over time.

The main detractors to the Fund's relative performance were:

- An overweight to the 5 year portion of the German government curve at the end of the year.
- The Fund has been positioned with an overweight to the 2 year portion of the US curve versus the 5Y year portion on the expectation that the curve would steepen, which has detracted value.
- The Fund's use of interest rate futures, which were used for both the Euro duration and US curve trade, contributed to Funds underperformance relative to the Index for this period.

### State Street IUT Global 4Good Enhanced Equity Fund

For the Reporting Period, the State Street IUT Global 4Good Enhanced Equity Fund (the "Fund") returned 0.12% (net of fees), outperforming the benchmark return of 0.2)% by 34 bps.

Over the Reporting Period the stock selection model was neutral, with positive contributions from the top alpha names offset by negative contributions from the bottom names. Value and catalyst model themes contributed positively, but sentiment and quality model themes were negative. The strongest performance came from value factor themes, both overweight and underweight positions contributed positively.

The top positive contributors to the Funds' performance during the Reporting Period were:

- Banco Bilbao Vizcaya Argentaria (positioning: overweight, banks) – This company posted record Q4 results as well as a favorable outlook driven by major earnings revisions.
- Rexel (positioning: overweight, capital goods) – Q3 revenues were 12% ahead of market expectations boosted by continued positive non-cable pricing and volume recovery in solar, EV, and HVAC.
- Publicis Group (positioning: overweight, media & entertainment) – Strong growth in both traditional and non-traditional agency work, guidance of 3-5% organic top line growth was well above many growth forecasts.

The main detractors from performance were:

- Nvidia (underweight, semiconductors) – New product traction remains surprisingly strong.
- Siemens (underweight, capital goods) – Reported solid Q4 earning and entered 2023 with a backlog that may support revenue growth by adding some defensiveness against any GDP slowdown-driven demand deterioration.
- BNP Paribas (underweight, banks) – The introduction of a EUR1bn share buyback in the 2022 distribution was a positive surprise.

Performance data is provided below for those funds which passively track their respective indices.

Fund	Share Class	Share Class Performance*	Benchmark Return**	Share Class vs Benchmark
State Street IUT Balanced Fund	Net	(1.50)%	(0.80)%	(0.70)%
State Street IUT Balanced Fund	S15	(1.39)%	(0.80)%	(0.59)%
State Street IUT Balanced Fund	S20	(1.41)%	(0.80)%	(0.61)%
State Street IUT Balanced Fund	S25	(1.43)%	(0.80)%	(0.64)%
State Street IUT Balanced Fund	S29	(1.45)%	(0.80)%	(0.66)%
State Street IUT Balanced Fund	S30	(1.46)%	(0.80)%	(0.66)%
State Street IUT Strategic Diversified Fund	Gross	(1.37)%	0.72%	(2.09)%
State Street IUT Strategic Diversified Fund	S35	(1.54)%	0.72%	(2.26)%
State Street IUT Euro Equity Index Fund	Gross	17.67%	17.67%	0.01%
State Street IUT Euro Equity Index Fund	S20	17.55%	17.67%	(0.11)%
State Street IUT Euro Inflation Linked Bond Index Fund	Gross	(4.69)%	(4.75)%	0.06%
State Street IUT Euro Government Bond Index Fund	Gross	(7.86)%	(7.85)%	(0.01)%

## Investment Manager's Report

for the financial period ended 28 February 2023 (*continued*)

Fund	Share Class	Share Class Performance*	Benchmark Return**	Share Class vs Benchmark
State Street IUT Euro Government Long Bond Index Fund	Gross	(10.50)%	(10.54)%	0.03%
State Street IUT Euro Government Long Bond Index Fund	S20	(10.59)%	(10.54)%	(0.06)%
State Street IUT Euro Government Long Bond Index Fund	S29	(10.63)%	(10.54)%	(0.10)%
State Street IUT Euro Government Long Bond Index Fund	S30	(10.64)%	(10.54)%	(0.10)%
State Street IUT UK Equity Index Fund	Gross	8.27%	8.46%	(0.18)%
State Street IUT Europe ex Euro ex UK Equity Index Fund	Gross	3.78%	3.87%	(0.09)%
State Street IUT World Developed Equity Index Fund	Gross	(1.20)%	(1.30)%	0.11%
State Street IUT World Developed Equity Index Fund	S15	(1.27)%	(1.30)%	0.03%
State Street IUT World Developed Equity Index Fund	S20	(1.29)%	(1.30)%	0.01%
State Street IUT World Developed Equity Index Fund	S37.5	(1.38)%	(1.30)%	(0.08)%
State Street IUT All Equity Index Fund	S20	7.04%	7.09%	(0.05)%
State Street IUT All Equity Index Fund	S37.5	6.94%	7.09%	(0.15)%
State Street IUT North America Equity Index Fund	Gross	(4.13)%	(4.23)%	0.10%
State Street IUT North America Equity Index Fund	S20	(4.23)%	(4.23)%	0.01%
State Street IUT Japan Equity Index Fund	Gross	(1.63)%	(1.67)%	0.03%
State Street IUT Asia Pacific ex Japan Equity Index Fund	Gross	(2.05)%	(2.05)%	0.00%
State Street IUT Global Developed Equity Index Fund	Gross	(1.25)%	(1.35)%	0.10%
State Street IUT Hedged World Developed Equity Index Fund	Gross	1.17%	1.21%	(0.04)%
State Street IUT Hedged World Developed Equity Index Fund	S15	1.09%	1.21%	(0.12)%
State Street IUT Hedged World Developed Equity Index Fund	S17	1.08%	1.21%	(0.13)%
State Street IUT Hedged World Developed Equity Index Fund	S23	1.05%	1.21%	(0.16)%
State Street IUT Euro Core Treasury Long Bond Index Fund	Gross	(15.86)%	(15.87)%	0.00%
State Street IUT Euro Core Treasury Long Bond Index Fund	S15	(15.93)%	(15.87)%	(0.06)%
State Street IUT Euro Core Treasury Long Bond Index Fund	S30	(15.99)%	(15.87)%	(0.12)%
State Street IUT Emerging Market Equity Index Fund	Gross	(7.75)%	(7.66)%	(0.10)%
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	Gross	0.18%	0.26%	(0.08)%
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	S15	0.11%	0.26%	(0.16)%
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	S33	0.02%	0.26%	(0.24)%
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	Gross	(12.69)%	(12.65)%	(0.04)%
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	S12	(12.74)%	(12.65)%	(0.09)%
State Street IUT Diversified Alternatives Fund	Gross	(3.04)%	0.72%	(3.76)%
State Street IUT Diversified Alternatives Fund	S40	(3.23)%	0.72%	(3.95)%

\* All performance data is quoted net of fees.

\*\* The benchmark return is the relevant index return.

Overall State Street Ireland Unit Trust Funds which passively track their respective indices performed closely in line with their respective benchmarks over the Reporting Period, apart from State Street IUT Strategic Diversified Fund and State Street IUT Diversified Alternatives Fund.

The performance commentaries for the Reporting for these Funds are detailed below

### State Street IUT Strategic Diversified Fund

For the Reporting Period, the State Street IUT Strategic Diversified Fund (the "Fund") returned -1.37% (net of fees) versus the benchmark return of 0.72%. The Fund underperformed its benchmark by -2.09%. The majority of underlying investments had a negative contribution during the period as slowing growth, fear of oncoming recession, and central banks struggling to contain inflation weighed on performance.



## Investment Manager's Report

for the financial period ended 28 February 2023 (*continued*)

### State Street IUT Strategic Diversified Fund (*continued*)

The SSGA long term return forecasts are an important input into the Fund quarterly review process, not only from the perspective of deciding which asset class to allocate to, but also setting the overall return requirement of the portfolio. Long term return forecasts were much improved for the majority of asset classes. Cash forecast also increased, raising the cash +4% target. During the quarterly review meeting held in December, the risk/reward profile was improved by rotating 2% out of convertible bonds into developed markets equities.

To manage risk, the Fund deploys a Target Volatility Trigger (the "TVT") strategy on its developed market equity allocation. TVT is a systematic investment strategy that aims to keep the volatility of the developed equity exposure at a certain level, in this case 14%. When volatility rises above that level it triggers a sale of equity exposure with proceeds invested in cash such that we move back towards target volatility. When viewed as a percentage of the developed equity allocation, the TVT strategy equity exposure was approximately 72% at the beginning of the period. Forecasted volatility remained elevated and trended upward until mid-November as global economic activity continued to be on course for a sharp slowdown, with purchasing manager indices slipping into contraction, inflation remained higher, supporting hawkish action from central banks. As forecasted volatility trended upward, the strategy de-risked in early October and mid-November, bring the equity exposure to 61%.

Forecasted volatility began to decline after mid-November as several incoming signals supported the peak inflation narrative, engendering hopes of an end to the rate increasing cycle. As market sentiment improved with forecasted volatility trending lower, the portfolio was gradually re-risked from the second half of November, moving the equity exposure to 72% in December, and further increasing it to 83% by the end of January. At the end of February, when viewed as a percentage of the developed equity allocation, the TVT strategy equity exposure was approximately 94%.

The top positive contributors to the Fund's total performance during the Reporting Period were:

- Currency forwards, which are used to hedge currency risk, were a major contributor to total performance, offsetting losses on US assets, as the US dollar's rally continued to slow into the last quarter along with the Euro appreciating against the dollar. The demand for safe-haven assets continued to decline and the USD depreciated as market and political stability returned.

The main detractors to the Fund's total performance during the Reporting Period were:

- Global Equities were the major detractors as the high inflationary environment continued globally with no end in sight for the Russia-Ukraine war. The euro's appreciation against the dollar mainly dragged down the equity performance. Additionally, China's Zero-Covid policy and a re-escalation of US-China geopolitical tensions dented emerging market equities performance. Equities negative contribution was slightly reversed in 2023 as markets rallied amidst promising economic data and disinflationary signals.
- Commodities, Infrastructure and REITs detracted against the backdrop of higher interest rates, weaker economic growth and a stronger Euro.
- Global government bonds, high yield bonds, emerging market and convertible bonds contributed negatively as yields edged up due to elevated inflation, reflecting some market disappointment at the hawkish tone from some central banks, despite mounting evidence of slowing economic growth.

### State Street IUT Diversified Alternatives Fund

For the Reporting Period the State Street IUT Diversified Alternatives Fund (the "Fund") returned -1.50% (net of fees). The benchmark returned 0.72% for the Reporting Period. The Fund underperformed its benchmark by -2.09%. The majority of underlying investments had a negative contribution during the Reporting Period as slowing growth, fear of oncoming recession, and central banks struggling to contain inflation all weighed on performance.

Adjustments to the Fund's asset allocation during the Reporting Period were influenced by changes in return forecasts and cross-asset correlations, which are reviewed on a quarterly basis. Long term return forecasts were much improved for the majority of asset classes. Cash forecast also increased, raising the cash +2.5% target. The Fund saw few adjustments during the Reporting Period. In the quarterly review meeting held in December, the Fund reduced Infrastructure by 2% and High Yield exposures by 1% and increasing the exposure to Euro Corporate bonds.

The top positive contributors to the Fund's total performance during the Reporting Period were:

## **Investment Manager's Report**

for the financial period ended 28 February 2023 (*continued*)

### **State Street IUT Diversified Alternatives Fund** (*continued*)

- Currency forwards, which are used to hedge currency risk, were a major contributor to total performance, offsetting losses on US assets, as the US dollar's rally continued to slow into the last quarter and the Euro appreciated against the dollar. The demand for safe-haven assets continued to decline and the US dollar depreciated as market and political stability returned.

The main detractors to the Fund's total performance:

- Commodities, REITs and Infrastructure detracted against the backdrop of higher interest rates weaker economic growth and a stronger Euro.
- Emerging markets, high yield and corporate bonds contributed negatively as yields edged up due to elevated inflation, reflecting some market disappointment at the hawkish tone from some central banks, despite mounting evidence of slowing economic growth.
- The Absolute Return component, which dynamically adjusts exposures based on anticipated market conditions, negatively contributed to the Fund's total return.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Comprehensive Income for the financial period ended 28 February 2023

	State Street IUT Euro Ultra Short Bond Fund EUR	State Street IUT Euro Liquidity Fund EUR	State Street IUT Ethically Managed Fund <sup>^</sup> EUR	State Street IUT Global Ethical Value Equity Fund <sup>^</sup> EUR	State Street IUT Euro Bond Fund EUR	State Street IUT Euro Allstock Government Bond Fund <sup>^</sup> EUR	State Street IUT Global 4Good Enhanced Equity Fund <sup>^</sup> EUR	State Street IUT Balanced Fund EUR
Income								
Operating income	-	-	79,189	1,912,211	156,918	1,701,456	1,742,050	137,729
Net gains/(losses) on investments, foreign currency and derivative contracts	1,583,653	2,274,526	(3,423,861)	9,866,604	(2,015,043)	(13,367,697)	(1,141,066)	(8,312,398)
Total operating gains/(losses)	1,583,653	2,274,526	(3,344,672)	11,778,815	(1,858,125)	(11,666,241)	600,984	(8,174,669)
Expenses								
Operating expenses	(54,065)	(80,086)	(1,176,181)	(43,926)	(18,802)	(34,636)	(59,752)	(802,565)
Net income/(expense)	1,529,588	2,194,440	(4,520,853)	11,734,889	(1,876,927)	(11,700,877)	541,232	(8,977,234)
Finance costs								
Interest expense	-	-	(35)	(295)	(154)	(1,762)	(58)	(3,386)
Profit/(loss) for the period before tax	1,529,588	2,194,440	(4,520,888)	11,734,594	(1,877,081)	(11,702,639)	541,174	(8,980,620)
Non-reclaimable withholding tax	-	-	-	(241,648)	-	-	(210,875)	-
Increase/(decrease) in Net Assets Attributable to Equity Holders/Holder of Redeemable Participating Units at fair value	1,529,588	2,194,440	(4,520,888)	11,492,946	(1,877,081)	(11,702,639)	330,299	(8,980,620)

<sup>^</sup> The Units in this Fund are classified as equity under FRS 102.

There are no recognised gains or losses arising in the period other than the (decrease)/increase in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial period, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Comprehensive Income for the financial period ended 28 February 2023 (continued)

	State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Equity Index Fund EUR	State Street IUT Euro Government Bond Index Fund <sup>^</sup> EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT All Equity Index Fund EUR	State Street IUT World Developed Equity Index Fund EUR	State Street IUT Japan Equity Index Fund <sup>^</sup> EUR
Income								
Operating income	10,815,755	1,015,883	1,527,247	1,800,127	16,536,384	2,914	-	1,650,293
Net (losses)/gains on investments, foreign currency and derivative contracts	(65,930,276)	4,877,314	34,270,969	(12,494,428)	(113,085,514)	9,608,317	(2,532,677)	(4,236,218)
Total operating (losses)/gains	(55,114,521)	5,893,197	35,798,216	(10,694,301)	(96,549,130)	9,611,231	(2,532,677)	(2,585,925)
Expenses								
Operating expenses	(86,312)	(26,445)	(45,871)	(25,070)	(115,965)	(234,118)	(91,095)	(34,855)
Net (expense)/income	(55,200,833)	5,866,752	35,752,345	(10,719,371)	(96,665,095)	9,377,113	(2,623,772)	(2,620,780)
Finance costs								
Interest expense	(630)	-	(39)	(61)	(458)	(1,024)	(386)	(1,568)
(Loss)/profit for the period before tax	(55,201,463)	5,866,752	35,752,306	(10,719,432)	(96,665,553)	9,376,089	(2,624,158)	(2,622,348)
Non-reclaimable withholding tax	(1,708,857)	(3,432)	(105,589)	-	-	-	-	(241,061)
(Decrease)/increase in Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at fair value	(56,910,320)	5,863,320	35,646,717	(10,719,432)	(96,665,553)	9,376,089	(2,624,158)	(2,863,409)

<sup>^</sup> The Units in these Funds are classified as equity under FRS 102.

There are no recognised gains or losses arising in the period other than the increase/(decrease) in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial period, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Comprehensive Income for the financial period ended 28 February 2023 (continued)

	State Street IUT Asia Pacific ex Japan Equity Index Fund <sup>^</sup> EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Inflation Linked Bond Index Fund <sup>^</sup> EUR	State Street IUT Strategic Diversified Fund EUR	State Street IUT Hedged World Developed Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Emerging Market Equity Index Fund <sup>^</sup> EUR
Income								
Operating income	1,869,236	291,140	10,961,678	110,905	238	4,828,256	2,706,750	1,299,938
Net (losses)/gains on investments, foreign currency and derivative contracts	(4,212,898)	2,496,550	(22,470,441)	(1,687,537)	(202,645)	(10,778,450)	(38,391,815)	(14,220,463)
Total operating (losses)/gains	(2,343,662)	2,787,690	(11,508,763)	(1,576,632)	(202,407)	(5,950,194)	(35,685,065)	(12,920,525)
Expenses								
Operating expenses	(51,869)	(41,447)	(29,882)	(140,639)	(130,119)	(56,408)	(108,817)	(109,409)
Net (expense)/income	(2,395,531)	2,746,243	(11,538,645)	(1,717,271)	(332,526)	(6,006,602)	(35,793,882)	(13,029,934)
Finance costs								
Interest expense	(163)	(494)	(46)	(3,589)	(2,819)	(474)	(57)	(2,719)
(Loss)/profit for the period before tax	(2,395,694)	2,745,749	(11,538,691)	(1,720,860)	(335,345)	(6,007,076)	(35,793,939)	(13,032,653)
Capital gains tax expense	-	-	-	-	-	-	-	842,530
Non-reclaimable withholding tax	(113,177)	(56,250)	-	-	-	(638,274)	-	(152,489)
(Decrease)/increase in Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at fair value	(2,508,871)	2,689,499	(11,538,691)	(1,720,860)	(335,345)	(6,645,350)	(35,793,939)	(12,342,612)

<sup>^</sup> The Units in this Fund are classified as equity under FRS 102.

There are no recognised gains or losses arising in the period other than the (decrease)/increase in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial period, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

## Statement of Comprehensive Income for the financial period ended 28 February 2023 (continued)

	State Street IUT All World Equity	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund EUR	State Street IUT Diversified Alternatives Fund EUR
Income			
Operating income	946	896,613	689,092
Net gains/(losses) on investments, foreign currency and derivative contracts	472,848	(8,068,837)	(8,235,874)
Total operating gains/(losses)	473,794	(7,172,224)	(7,546,782)
Expenses			
Operating expenses	(325,075)	(30,509)	(64,709)
Net income/(expense)	148,719	(7,202,733)	(7,611,491)
Finance costs			
Interest expense	(8,187)	-	(1,320)
Profit/(loss) for the period before tax	140,532	(7,202,733)	(7,612,811)
Increase/(decrease) in Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at fair value	140,532	(7,202,733)	(7,612,811)

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Comprehensive Income for the financial period ended 28 February 2022

	State Street IUT Euro Ultra Short Bond Fund EUR	State Street IUT Euro Liquidity Fund EUR	State Street IUT Value All Equity Fund** <sup>^</sup> EUR	State Street IUT Ethically Managed Fund* EUR	State Street IUT Dynamic Diversified Fund* EUR	State Street IUT Global Ethical Value Equity Fund* EUR	State Street IUT Euro Bond Fund EUR	State Street IUT Euro Allstock Government Bond Fund* EUR
Income								
Operating income	-	-	42,909	126,812	14,630	1,998,586	240,290	2,445,317
Net (losses)/gains on investments, foreign currency and derivative contracts	(975,586)	(537,310)	452,563	(84,680)	283,728	5,323,675	(1,717,031)	(11,376,860)
Total operating (losses)/gains	(975,586)	(537,310)	495,472	42,132	298,358	7,322,261	(1,476,741)	(8,931,543)
Expenses								
Operating expenses	(52,871)	(75,848)	(46,633)	(1,303,627)	(67,126)	(56,329)	(19,268)	(33,972)
Net (expense)/income	(1,028,457)	(613,158)	448,839	(1,261,495)	231,232	7,265,932	(1,496,009)	(8,965,515)
Finance costs								
Interest expense	-	(124)	(20,374)	(1,545)	(12,685)	(5,425)	(940)	(10,804)
(Loss)/profit for the period before tax	(1,028,457)	(613,282)	428,465	(1,263,040)	218,547	7,260,507	(1,496,949)	(8,976,319)
Non-reclaimable withholding tax	-	-	(5,705)	-	-	(259,281)	-	-
(Decrease)/increase in Net Assets Attributable to Equity Holders/Holder of Redeemable Participating Units at fair value	(1,028,457)	(613,282)	422,760	(1,263,040)	218,547	7,001,226	(1,496,949)	(8,976,319)

\* The Fund terminated on 18 November 2021.

<sup>^</sup> The Units in these Funds are classified as equity under FRS 102.

There are no recognised gains or losses arising in the period other than the increase/(decrease) in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial period, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Comprehensive Income for the financial period ended 28 February 2022 (continued)

Income	State Street IUT Global 4Good Enhanced Equity Fund <sup>^</sup> EUR	State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Equity Index Fund EUR	State Street IUT Euro Government Bond Index Fund <sup>^</sup> EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT All Equity Index Fund EUR
Operating income	1,778,185	13,491,427	1,636,710	2,122,495	2,041,194	16,064,570	-
Net gains/(losses) on investments, foreign currency and derivative contracts	3,836,322	27,404,440	8,334,986	(22,858,306)	(13,255,757)	(115,491,833)	(4,888,247)
Total operating gains/(losses)	5,614,507	40,895,867	9,971,696	(20,735,811)	(11,214,563)	(99,427,263)	(4,888,247)
Expenses	(77,833)	(154,199)	(36,133)	(72,280)	(28,108)	(157,764)	(279,363)
Operating expenses	5,536,674	40,741,668	9,935,563	(20,808,091)	(11,242,671)	(99,585,027)	(5,167,610)
Net income/(expense)	(1,152)	(2,484)	(182)	(4,623)	(935)	(6,843)	(206)
Finance costs	5,535,522	40,739,184	9,935,381	(20,812,714)	(11,243,606)	(99,591,870)	(5,167,816)
Interest expense	(217,232)	(2,163,776)	(14,241)	(120,595)	-	-	-
Profit/(loss) for the period before tax							
Non-reclaimable withholding tax							
Increase/(decrease) in Net Assets Attributable to Equity Holders/Holder of Redeemable Participating Units at fair value	5,318,290	38,575,408	9,921,140	(20,933,309)	(11,243,606)	(99,591,870)	(5,167,816)

<sup>^</sup> The Units in these Funds are classified as equity under FRS 102.

There are no recognised gains or losses arising in the period other than the increase/(decrease) in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial period, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.



# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Comprehensive Income for the financial period ended 28 February 2022 (continued)

	State Street IUT World Developed Equity Index Fund EUR	State Street IUT Japan Equity Index Fund <sup>^</sup> EUR	State Street IUT Asia Pacific ex Japan Equity Index Fund EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Linked Bond Index Fund <sup>^</sup> EUR	State Street IUT Strategic Diversified Fund EUR	State Street IUT Hedged World Developed Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund <sup>^</sup> EUR
Income	-	2,591,214	2,744,615	485,539	2,193,142	169,432	-	5,945,161
Operating income	-	2,591,214	2,744,615	485,539	2,193,142	169,432	-	5,945,161
Net gains/(losses) on investments, foreign currency and derivative contracts	562,887	(5,617,124)	(8,914,578)	(4,933,526)	813,166	(4,012,447)	(28,784,005)	(1,408,255)
Total operating gains/(losses)	562,887	(3,025,910)	(6,169,963)	(4,447,987)	3,006,308	(3,843,015)	(28,784,005)	4,536,906
Expenses	(127,872)	(61,626)	(75,683)	(57,367)	(24,895)	(173,410)	(189,576)	(68,109)
Operating expenses	(127,872)	(61,626)	(75,683)	(57,367)	(24,895)	(173,410)	(189,576)	(68,109)
Net income/(expense)	435,015	(3,087,536)	(6,245,646)	(4,505,354)	2,981,413	(4,016,425)	(28,973,581)	4,468,797
Finance costs	(169)	(1,086)	(427)	(3,093)	(436)	(988)	(864)	(3,010)
Interest expense	(169)	(1,086)	(427)	(3,093)	(436)	(988)	(864)	(3,010)
Profit/(loss) for the period before tax	434,846	(3,088,622)	(6,246,073)	(4,508,447)	2,980,977	(4,017,413)	(28,974,445)	4,465,787
Non-reclaimable withholding tax	-	(379,458)	(156,382)	(89,328)	-	(6,477)	-	(778,283)
Increase/(decrease) in Net Assets Attributable to Equity Holders/Holder of Redeemable Participating Units at fair value	434,846	(3,468,080)	(6,402,455)	(4,597,775)	2,980,977	(4,023,890)	(28,974,445)	3,687,504

<sup>^</sup> The Units in these Funds are classified as equity under FRS 102.

There are no recognised gains or losses arising in the period other than the increase/(decrease) in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial period, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Comprehensive Income for the financial period ended 28 February 2022 (continued)

	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Total Equity Fund** EUR	State Street IUT Emerging Market Equity Index Fund^ EUR	State Street IUT All World Equity (Developed 75% Hedged) Index Fund EUR	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund EUR	State Street IUT Diversified Alternatives Fund EUR
Income						
Operating income	2,984,264	221	2,218,569	-	964,843	1,069,855
Net (losses)/gains on investments, foreign currency and derivative contracts	(25,484,151)	11,034,029	(7,410,557)	(20,649,765)	(5,928,525)	(1,347,310)
Total operating (losses)/gains	(22,499,887)	11,034,250	(5,191,988)	(20,649,765)	(4,963,682)	(277,455)
Expenses						
Operating expenses	(114,352)	(72,009)	(639,270)	(419,146)	(30,559)	(78,934)
Net (expense)/income	(22,614,239)	10,962,241	(5,831,258)	(21,068,911)	(4,994,241)	(356,389)
Finance costs						
Interest expense	(1,037)	(240)	(15,551)	(841)	(312)	(7,495)
(Loss)/profit for the period before tax	(22,615,276)	10,962,001	(5,846,809)	(21,069,752)	(4,994,553)	(363,884)
Capital gains tax expense	-	-	1,215,839	-	-	-
Non-reclaimable withholding tax	-	-	(250,574)	-	-	(55,288)
(Decrease)/increase in Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at fair value	(22,615,276)	10,962,001	(4,881,544)	(21,069,752)	(4,994,553)	(419,172)

\* The Fund terminated on 20 October 2021.

^ The Units in these Funds are classified as equity under FRS 102.

There are no recognised gains or losses arising in the period other than the increase/(decrease) in Net Assets Attributable to Holders of Redeemable Participating Units/Net Assets Attributable to Equity Holders of the Funds. In arriving at the results of the financial period, all amounts above relate to continuing operations.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Financial Position as at 28 February 2023

	State Street IUT Euro Ultra Short Bond Fund EUR	State Street IUT Euro Liquidity Fund EUR	State Street IUT Ethically Managed Fund <sup>^</sup> EUR	State Street IUT Global Ethical Value Equity Fund <sup>^</sup> EUR	State Street IUT Euro Bond Fund EUR	State Street IUT Euro Allstock Government Bond Fund EUR	State Street IUT Global 4Good Enhanced Equity Fund <sup>^</sup> EUR	State Street IUT Balanced Fund EUR
<b>Assets</b>								
Cash and cash equivalents	33,858	72,254	659,598	3,393,039	475,566	2,841,859	2,338,149	1,024,352
Debtors	-	70,000	197,116	374,685	151,016	1,312,433	443,562	382,314
Financial assets at fair value through profit or loss	251,863,086	257,932,536	386,739,922	211,130,553	17,467,754	161,424,393	178,504,455	522,391,752
<b>Total Assets</b>	<b>251,896,944</b>	<b>258,074,790</b>	<b>387,596,636</b>	<b>214,898,277</b>	<b>18,094,336</b>	<b>165,578,685</b>	<b>181,286,166</b>	<b>523,798,418</b>
<b>Liabilities</b>								
Bank overdraft and cash due to broker	-	-	-	-	(17,926)	(173,165)	-	-
Creditors (amounts falling due within one year)	(42,609)	(167,901)	(792,978)	(516,101)	(17,980)	(26,100)	(71,067)	(802,689)
Financial liabilities at fair value through profit or loss	-	-	-	-	(73,866)	(685,813)	(46,880)	(5,908,523)
<b>Total Liabilities</b>	<b>(42,609)</b>	<b>(167,901)</b>	<b>(792,978)</b>	<b>(516,101)</b>	<b>(109,772)</b>	<b>(885,078)</b>	<b>(117,947)</b>	<b>(6,711,212)</b>
<b>Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value</b>	<b>251,854,335</b>	<b>257,906,889</b>	<b>386,803,658</b>	<b>214,382,176</b>	<b>17,984,564</b>	<b>164,693,607</b>	<b>181,168,219</b>	<b>517,087,206</b>

<sup>^</sup> The Units in these Funds are classified as equity under FRS 102.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Financial Position as at 28 February 2023 (continued)

	State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Equity Index Fund EUR	State Street IUT Euro Government Bond Index Fund <sup>^</sup> EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT All Equity Index Fund EUR	State Street IUT World Developed Equity Index Fund EUR	State Street IUT Japan Equity Index Fund <sup>^</sup> EUR
Assets								
Cash and cash equivalents	4,581,817	337,805	939,848	253,377	2,453,151	78,792	42,743	633,411
Debtors	2,448,819	523,497	794,264	4,162,125	31,502,627	37,148	-	219,881
Financial assets at fair value through profit or loss	1,035,646,431	72,222,558	206,496,840	114,413,057	866,722,784	123,307,040	225,460,881	105,762,801
Total Assets	1,042,677,067	73,083,860	208,230,952	118,828,559	900,678,562	123,422,980	225,503,624	106,616,093
Liabilities								
Creditors (amounts falling due within one year)	(355,237)	(348,425)	(82,986)	(3,065,038)	(20,136,443)	(162,729)	(60,349)	(37,282)
Financial liabilities at fair value through profit or loss	(144,048)	(52)	-	-	-	-	-	-
Total Liabilities	(499,285)	(348,477)	(82,986)	(3,065,038)	(20,136,443)	(162,729)	(60,349)	(37,282)
Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value	1,042,177,782	72,735,383	208,147,966	115,763,521	880,542,119	123,260,251	225,443,275	106,578,811

<sup>^</sup> The Units in these Funds are classified as equity under FRS 102.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Financial Position as at 28 February 2023 (continued)

	State Street IUT Asia Pacific ex Japan Equity Index Fund <sup>^</sup> EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Inflation Linked Bond Index Fund <sup>^</sup> EUR	State Street IUT Strategic Diversified Fund EUR	State Street IUT Hedged World Developed Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Emerging Market Equity Index Fund <sup>^</sup> EUR
Assets								
Cash and cash equivalents	512,720	587,598	153,034	163,257	84,667	845,591	177,253	1,908,351
Debtors	539,093	423,844	992,551	64,689	150,000	1,672,365	2,715,849	5,567,876
Financial assets at fair value through profit or loss	81,082,428	72,554,769	243,047,512	95,455,693	521,192,120	498,573,533	214,410,653	124,460,030
Total Assets	82,134,241	73,566,211	244,193,097	95,683,639	521,426,787	501,091,489	217,303,755	131,936,257
Liabilities								
Capital gains tax accrual	-	-	-	-	-	-	-	(749,443)
Creditors (amounts falling due within one year)	(83,331)	(41,347)	(19,229)	(130,961)	(240,072)	(530,351)	(80,136)	(5,431,308)
Financial liabilities at fair value through profit or loss	(15,669)	(5,389)	-	(1,034,142)	(8,555,847)	-	-	(137,081)
Total Liabilities	(99,000)	(46,736)	(19,229)	(1,165,103)	(8,795,919)	(530,351)	(80,136)	(6,317,832)
Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value	82,035,241	73,519,475	244,173,868	94,518,536	512,630,868	500,561,138	217,223,619	125,618,425

<sup>^</sup> The Units in these Funds are classified as equity under FRS 102.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

Statement of Financial Position  
as at 28 February 2023 (continued)

	State Street IUT All World Equity (Developed 75% Hedged) Index Fund EUR	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund EUR	State Street IUT Diversified Alternatives Fund EUR
<b>Assets</b>			
Cash and cash equivalents	615,429	22,364	115,775
Debtors	15,628,943	1,559,638	562,721
Financial assets at fair value through profit or loss	377,892,253	44,864,006	255,873,223
<b>Total Assets</b>	<b>394,136,625</b>	<b>46,446,008</b>	<b>256,551,719</b>
<b>Liabilities</b>			
Creditors (amounts falling due within one year)	(210,847)	(950,315)	(240,334)
Financial liabilities at fair value through profit or loss	(8,633,474)	-	(1,886,728)
<b>Total Liabilities</b>	<b>(8,844,321)</b>	<b>(950,315)</b>	<b>(2,127,062)</b>
<b>Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at fair value</b>	<b>385,292,304</b>	<b>45,495,693</b>	<b>254,424,657</b>

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Financial Position as at 31 August 2022

	State Street IUT Euro Ultra Short Bond Fund EUR	State Street IUT Euro Liquidity Fund EUR	State Street IUT Value All Equity Fund <sup>^</sup> EUR	State Street IUT Ethically Managed Fund <sup>^</sup> EUR	State Street IUT Dynamic Diversified Fund* EUR	State Street IUT Global Ethical Value Equity Fund <sup>^</sup> EUR	State Street IUT Euro Bond Fund EUR	State Street IUT Euro Allstock Government Bond Fund <sup>^</sup> EUR
<b>Assets</b>								
Cash and cash equivalents	15,558	19,249	35,623	148,107	45,178	4,762,883	1,099,049	6,592,706
Debtors	5,687	171,307	1,150	6,500	-	322,550	129,079	1,366,773
Financial assets at fair value through profit or loss	249,108,064	449,816,592	-	395,316,383	-	191,687,917	23,529,420	188,034,785
<b>Total Assets</b>	<b>249,129,309</b>	<b>450,007,148</b>	<b>36,773</b>	<b>395,470,990</b>	<b>45,178</b>	<b>196,773,350</b>	<b>24,757,548</b>	<b>195,994,264</b>
<b>Liabilities</b>								
Bank overdraft and cash due to broker	-	-	-	-	-	(22)	(25,946)	(430,101)
Creditors (amounts falling due within one year)	(78,690)	(239,956)	(36,773)	(840,646)	(45,178)	(31,814)	(21,023)	(76,213)
Financial liabilities at fair value through profit or loss	-	-	-	-	-	-	(59,305)	(409,445)
<b>Total Liabilities</b>	<b>(78,690)</b>	<b>(239,956)</b>	<b>(36,773)</b>	<b>(840,646)</b>	<b>(45,178)</b>	<b>(31,836)</b>	<b>(106,274)</b>	<b>(915,759)</b>
<b>Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value</b>	<b>249,050,619</b>	<b>449,767,192</b>	<b>-</b>	<b>394,630,344</b>	<b>-</b>	<b>196,741,514</b>	<b>24,651,274</b>	<b>195,078,505</b>

\* The Fund terminated on 18 November 2021.

<sup>^</sup> The Units in this Fund are classified as equity under FRS 102.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Financial Position as at 31 August 2022 (continued)

	State Street IUT Global 4Good Enhanced Equity Fund <sup>^</sup> EUR	State Street IUT Balanced Fund EUR	State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Equity Index Fund EUR	State Street IUT Euro Government Bond Index Fund <sup>^</sup> EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT All Equity Index Fund EUR
<b>Assets</b>								
Cash and cash equivalents	822,653	492,891	3,519,833	113,255	274,239	255,622	1,920,289	15,485
Debtors	523,755	515,324	5,902,255	912,367	955,267	5,118,214	8,797,493	-
Financial assets at fair value through profit or loss	164,058,575	596,417,813	1,401,865,085	87,476,574	225,251,057	143,371,544	864,437,134	138,365,461
<b>Total Assets</b>	<b>165,404,983</b>	<b>597,426,028</b>	<b>1,411,287,173</b>	<b>88,502,196</b>	<b>226,480,563</b>	<b>148,745,380</b>	<b>875,154,916</b>	<b>138,380,946</b>
<b>Liabilities</b>								
Creditors (amounts falling due within one year)	(51,611)	(600,386)	(267,484)	(21,409)	(101,411)	(5,951,009)	(91,876)	(178,715)
Financial liabilities at fair value through profit or loss	(27,292)	(4,823,859)	(357,798)	(25,146)	(12,750)	-	-	-
<b>Total Liabilities</b>	<b>(78,903)</b>	<b>(5,424,245)</b>	<b>(625,282)</b>	<b>(46,555)</b>	<b>(114,161)</b>	<b>(5,951,009)</b>	<b>(91,876)</b>	<b>(178,715)</b>
<b>Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value</b>	<b>165,326,080</b>	<b>592,001,783</b>	<b>1,410,661,891</b>	<b>88,455,641</b>	<b>226,366,402</b>	<b>142,794,371</b>	<b>875,063,040</b>	<b>138,202,231</b>

<sup>^</sup> The Units in this Fund are classified as equity under FRS 102.

The accompanying notes form an integral part of the financial statements.



# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Financial Position as at 31 August 2022 (continued)

	State Street IUT World Developed Equity Index Fund EUR	State Street IUT Japan Equity Index Fund <sup>^</sup> EUR	State Street IUT Asia Pacific ex Japan Equity Index Fund <sup>^</sup> EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Inflation Linked Bond Index Fund <sup>^</sup> EUR	State Street IUT Strategic Diversified Fund EUR	State Street IUT Hedged World Developed Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund <sup>^</sup> EUR
Assets								
Cash and cash equivalents	15,065	620,529	547,965	404,614	269,815	84,540	56,586	2,536,717
Broker cash held as collateral	-	-	-	-	-	-	350,000	-
Debtors	-	213,226	500,961	441,941	533,102	201,686	278,000	1,738,520
Financial assets at fair value through profit or loss	315,525,364	140,035,662	108,017,209	91,683,127	241,158,124	111,988,079	630,917,003	531,551,578
Total Assets	315,540,429	140,869,417	109,066,135	92,529,682	241,961,041	112,274,305	631,601,589	535,826,815
Liabilities								
Bank overdraft and cash due to broker	-	-	-	-	-	(159,328)	-	(4,984)
Creditors (amounts falling due within one year)	(80,856)	(69,716)	(93,914)	(35,303)	(30,076)	(127,370)	(370,459)	(679,662)
Financial liabilities at fair value through profit or loss	-	-	(3,128)	(15,771)	-	(701,075)	(7,925,987)	(1,440)
Total Liabilities	(80,856)	(69,716)	(97,042)	(51,074)	(30,076)	(987,773)	(8,296,446)	(686,086)
Net Assets Attributable to Equity Holders/holders of Redeemable Participating Units at fair value	315,459,573	140,799,701	108,969,093	92,478,608	241,930,965	111,286,532	623,305,143	535,140,729

<sup>^</sup> The Units in this Fund are classified as equity under FRS 102.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Financial Position as at 31 August 2022 (continued)

	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Total Equity Fund** EUR	State Street IUT Emerging Market Equity Index Fund^ EUR	State Street IUT All World Equity (Developed 75% Hedged) Index Fund EUR	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund EUR	State Street IUT Diversified Alternatives Fund EUR
<b>Assets</b>						
Cash and cash equivalents	808,825	1,320	1,077,616	57,907	116,182	99,657
Broker cash held as collateral	-	-	-	260,000	-	-
Debtors	1,089,389	17,311	545,566	173,445	493,060	143,236
Financial assets at fair value through profit or loss	202,034,406	-	185,103,204	639,243,987	54,685,805	251,762,063
<b>Total Assets</b>	<b>203,932,620</b>	<b>18,631</b>	<b>186,726,386</b>	<b>639,735,339</b>	<b>55,295,047</b>	<b>252,004,956</b>
<b>Liabilities</b>						
Bank overdraft and cash due to broker	-	-	(28,616)	-	-	-
Capital gains tax accrual	-	-	(1,591,973)	-	-	-
Creditors (amounts falling due within one year)	(65,294)	(18,631)	(45,922)	(393,279)	(24,678)	(124,983)
Financial liabilities at fair value through profit or loss	-	-	(35,508)	(6,894,432)	-	(1,244,470)
<b>Total Liabilities</b>	<b>(65,294)</b>	<b>(18,631)</b>	<b>(1,702,019)</b>	<b>(7,287,711)</b>	<b>(24,678)</b>	<b>(1,369,453)</b>
<b>Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at fair value</b>	<b>203,867,326</b>	<b>-</b>	<b>185,024,367</b>	<b>632,447,628</b>	<b>55,270,369</b>	<b>250,635,503</b>

\* The Fund terminated on 20 October 2021.

^ The Units in this Fund are classified as equity under FRS 102.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial period ended 28 February 2023

	State Street IUT Euro Ultra Short Bond Fund EUR	State Street IUT Euro Liquidity Fund EUR	State Street IUT Ethically Managed Fund <sup>^</sup> EUR	State Street IUT Global Ethical Value Equity Fund <sup>^</sup> EUR	State Street IUT Euro Bond Fund EUR	State Street IUT Euro Allstock Government Bond Fund <sup>^</sup> EUR	State Street IUT Global 4Good Enhanced Equity Fund <sup>^</sup> EUR	State Street IUT Balanced Fund EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of period	249,050,619	449,767,192	394,630,344	196,741,514	24,651,274	195,078,505	165,326,080	592,001,783
Increase/(decrease) in Net Assets resulting from operations	1,529,588	2,194,440	(4,520,888)	11,492,946	(1,877,081)	(11,702,639)	330,299	(8,980,620)
Amounts received on issue of Units	19,145,410	141,936,787	482,038	24,582,288	4,393,000	15,184,154	33,208,443	13,446,872
Amounts paid on redemption of Units	(17,871,282)	(335,991,530)	(3,787,836)	(18,434,572)	(9,182,629)	(33,866,413)	(17,696,603)	(79,380,829)
Increase/(decrease) in Net Assets resulting from Unit transactions	1,274,128	(194,054,743)	(3,305,798)	6,147,716	(4,789,629)	(18,682,259)	15,511,840	(65,933,957)
Net increase/(decrease) in Unitholders' funds	2,803,716	(191,860,303)	(7,826,686)	17,640,662	(6,666,710)	(30,384,898)	15,842,139	(74,914,577)
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of period	251,854,335	257,906,889	386,803,658	214,382,176	17,984,564	164,693,607	181,168,219	517,087,206

<sup>^</sup> The Units in this Fund are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/ premium split in the statement above. The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial period ended 28 February 2023 (continued)

	State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Equity Index Fund EUR	State Street IUT Euro Government Bond Index Fund <sup>^</sup> EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT World Developed Equity Index Fund EUR	State Street IUT Japan Equity Index Fund <sup>^</sup> EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of period	1,410,661,891	88,455,641	226,366,402	142,794,371	875,063,040	315,459,573	140,799,701
(Decrease)/increase in Net Assets resulting from operations	(56,910,320)	5,863,320	35,646,717	(10,719,432)	(96,665,553)	(2,624,158)	(2,863,409)
Amounts received on issue of Units	105,477,943	6,585,151	16,330,074	8,864,026	315,509,132	2,410,070	11,931,972
Amounts paid on redemption of Units	(417,051,732)	(28,168,729)	(70,195,227)	(25,175,444)	(213,364,500)	(89,802,210)	(43,289,453)
(Decrease)/increase in Net Assets resulting from Unit transactions	(311,573,789)	(21,583,578)	(53,865,153)	(16,311,418)	102,144,632	(87,392,140)	(31,357,481)
Net (decrease)/increase in Unitholders' funds	(368,484,109)	(15,720,258)	(18,218,436)	(27,030,850)	5,479,079	(90,016,298)	(34,220,890)
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of period	1,042,177,782	72,735,383	208,147,966	115,763,521	880,542,119	225,443,275	106,578,811

<sup>^</sup> The Units in this Fund are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/ premium split in the statement above. The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial period ended 28 February 2023 (continued)

	State Street IUT Asia Pacific ex Japan Equity Index Fund <sup>^</sup> EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Inflation Linked Bond Index Fund <sup>^</sup> EUR	State Street IUT Strategic Diversified Fund EUR	State Street IUT Hedged World Developed Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Emerging Market Equity Index Fund <sup>^</sup> EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of period	108,969,093	92,478,608	241,930,965	111,286,532	623,305,143	535,140,729	203,867,326	185,024,367
(Decrease)/increase in Net Assets resulting from operations	(2,508,871)	2,689,499	(11,538,691)	(1,720,860)	(335,345)	(6,645,350)	(35,793,939)	(12,342,612)
Amounts received on issue of Units	9,345,979	7,403,429	23,054,871	770,516	34,840,043	-	58,950,054	10,595,798
Amounts paid on redemption of Units	(33,770,960)	(29,052,061)	(9,273,277)	(15,817,652)	(145,178,973)	(23,500,000)	(9,799,822)	(57,659,128)
Dividends to equity Unitholders	-	-	-	-	-	(4,434,241)	-	-
(Decrease)/increase in Net Assets resulting from Unit transactions	(24,424,981)	(21,648,632)	13,781,594	(15,047,136)	(110,338,930)	(27,934,241)	49,150,232	(47,063,330)
Net (decrease)/increase in Unitholders' funds	(26,933,852)	(18,959,133)	2,242,903	(16,767,996)	(110,674,275)	(34,579,591)	13,356,293	(59,405,942)
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of period	82,035,241	73,519,475	244,173,868	94,518,536	512,630,868	500,561,138	217,223,619	125,618,425

<sup>^</sup> The Units in this Fund are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/ premium split in the statement above. The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial period ended 28 February 2023 (continued)

	State Street IUT All World Equity	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	State Street IUT Diversified Alternatives Fund	State Street EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of period	632,447,628	55,270,369	250,635,503	EUR
Increase/(decrease) in Net Assets resulting from operations	140,532	(7,202,733)	(7,612,811)	
Amounts received on issue of Units	31,391,360	8,927,425	17,536,750	
Amounts paid on redemption of Units	(278,687,216)	(11,499,368)	(6,134,785)	
(Decrease)/increase in Net Assets resulting from Unit transactions	(247,295,856)	(2,571,943)	11,401,965	
Net (decrease)/increase in Unitholders' funds	(247,155,324)	(9,774,676)	3,789,154	
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of period	385,292,304	45,495,693	254,424,657	

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial period ended 28 February 2022

	State Street IUT Euro Ultra Short Bond Fund EUR	State Street IUT Euro Liquidity Fund EUR	State Street IUT Value All Equity Fund** EUR	State Street IUT Ethically Managed Fund* EUR	State Street IUT Dynamic Diversified Fund* EUR	State Street IUT Global Ethical Value Equity Fund* EUR	State Street IUT Euro Bond Fund EUR	State Street IUT Euro Alistock Government Bond Fund* EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of period	318,056,991	151,016,439	16,742,662	429,023,525	27,481,376	263,797,318	16,389,888	173,695,187
(Decrease)/increase in Net Assets resulting from operations	(1,028,457)	(613,282)	422,760	(1,263,040)	218,547	7,001,226	(1,496,949)	(8,976,319)
Amounts received on issue of Units	21,045,842	266,767,245	179,850	479,126	376,810	20,089,777	13,829,353	42,582,239
Amounts paid on redemption of Units	(27,928,019)	(86,774,660)	(17,345,272)	(8,298,920)	(28,076,733)	(69,428,274)	(7,880,080)	(19,538,704)
(Decrease)/increase in Net Assets resulting from Unit transactions	(6,882,177)	179,992,585	(17,165,422)	(7,819,794)	(27,699,923)	(49,338,497)	5,949,273	23,043,535
Net (decrease)/increase in Unitholders' funds	(7,910,634)	179,379,303	(16,742,662)	(9,082,834)	(27,481,376)	(42,337,271)	4,452,324	14,067,216
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of period	310,146,357	330,395,742	-	419,940,691	-	221,460,047	20,842,212	187,762,403

\* The Fund terminated on 18 November 2021.

^ The Units in these Funds are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/premium split in the statement above. The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial period ended 28 February 2022 (continued)

	State Street IUT Global 4Good Enhanced Equity Fund <sup>^</sup> EUR	State Street IUT North America Equity Index Fund EUR	State Street IUT UK Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Government Bond Index Fund <sup>^</sup> EUR	State Street IUT Euro Government Long Bond Index Fund EUR	State Street IUT All Equity Index Fund EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of period	219,037,425	2,379,100,175	154,657,044	409,033,314	1,225,369,321	156,710,301
Increase/(decrease) in Net Assets resulting from operations	5,318,290	38,575,408	9,921,140	(20,933,309)	(99,591,870)	(5,167,816)
Amounts received on issue of Units	18,829,000	57,832,699	3,365,746	14,141,431	19,926,357	6,205,469
Amounts paid on redemption of Units	(49,296,501)	(817,899,285)	(56,494,245)	(114,067,387)	(16,777,849)	(5,155,266)
(Decrease)/increase in Net Assets resulting from Unit transactions	(30,467,501)	(760,066,586)	(53,128,499)	(99,925,956)	(25,697,679)	1,050,203
Net decrease in Unitholders' funds	(25,149,211)	(721,491,178)	(43,207,359)	(120,859,265)	(8,095,098)	(4,117,613)
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of period	193,888,214	1,657,608,997	111,449,685	288,174,049	1,100,079,772	152,592,688

<sup>^</sup> The Units in these Funds are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/premium split in the statement above. The accompanying notes form an integral part of the financial statements.



# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial period ended 28 February 2022 (continued)

	State Street IUT World Developed Equity Index Fund EUR	State Street IUT Japan Equity Index Fund <sup>^</sup> EUR	State Street IUT Asia Pacific ex Japan Equity Index Fund <sup>^</sup> EUR	State Street IUT Europe ex Euro ex UK Equity Index Fund <sup>^</sup> EUR	State Street IUT Euro Inflation Linked Bond Index Fund <sup>^</sup> EUR	State Street IUT Strategic Diversified Fund EUR	State Street IUT Hedged World Developed Equity Index Fund EUR	State Street IUT Global Developed Equity Index Fund <sup>^</sup> EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of period	396,404,406	256,348,165	187,432,475	174,235,503	161,717,674	110,003,609	981,709,610	748,268,551
Increase/(decrease) in Net Assets resulting from operations	434,846	(3,468,080)	(6,402,455)	(4,597,775)	2,980,977	(4,023,890)	(28,974,445)	3,687,504
Amounts received on issue of Units	4,317,995	5,535,525	7,570,559	3,792,256	8,076,502	15,770,691	15,703,164	-
Amounts paid on redemption of Units	(26,098,578)	(87,020,542)	(62,199,154)	(57,921,613)	(23,705,679)	(2,262,806)	(104,938,267)	(34,500,000)
Dividends to equity Unitholders	-	-	-	-	-	-	-	(5,169,239)
(Decrease)/increase in Net Assets resulting from Unit transactions	(21,780,583)	(81,485,017)	(54,628,595)	(54,129,357)	(15,629,177)	13,507,885	(89,235,103)	(39,669,239)
Net (decrease)/increase in Unitholders' funds	(21,345,737)	(84,953,097)	(61,031,050)	(58,727,132)	(12,648,200)	9,483,995	(118,209,548)	(35,981,735)
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of period	375,058,669	171,395,068	126,401,425	115,508,371	149,069,474	119,487,604	863,500,062	712,286,816

<sup>^</sup> The Units in these Funds are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/premium split in the statement above.

The accompanying notes form an integral part of the financial statements.

# State Street Ireland Unit Trust

## Interim Report and Condensed Unaudited Financial Statements for the financial period ended 28 February 2023

### Statement of Changes in Equity/Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units for the financial period ended 28 February 2022 (continued)

	State Street IUT Euro Core Treasury Long Bond Index Fund EUR	State Street IUT Total Equity Fund** EUR	State Street IUT Emerging Market Equity Index Fund^ EUR	State Street IUT All World Equity (Developed 75% Hedged) Index Fund EUR	State Street IUT Euro Core Treasury 10+ Year Bond Index Fund EUR	State Street IUT Diversified Alternatives Fund EUR
Net Assets Attributable to Equity Holders/Holders of Redeemable Participating Units at beginning of period	281,094,997	714,373,044	301,822,412	780,923,556	70,554,873	317,248,940
(Decrease)/increase in Net Assets resulting from operations	(22,615,276)	10,962,001	(4,881,544)	(21,069,752)	(4,994,553)	(419,172)
Amounts received on issue of Units	11,572,533	10,752,561	10,230,540	18,884,027	3,169,462	22,951,421
Amounts paid on redemption of Units	(21,851,754)	(736,087,606)	(113,429,199)	(88,598,132)	(4,171,902)	(12,765,928)
(Decrease)/increase in Net Assets resulting from Unit transactions	(10,279,221)	(725,335,045)	(103,198,659)	(69,714,105)	(1,002,440)	10,185,493
Net (decrease)/increase in Unitholders' funds	(32,894,497)	(714,373,044)	(108,080,203)	(90,783,857)	(5,996,993)	9,766,321
Net Assets Attributable to Equity Holders/ Holders of Redeemable Participating Units at end of period	248,200,500	-	193,742,209	690,139,699	64,557,880	327,015,261

\* The Fund terminated on 20 October 2021.

^ The Units in these Funds are classified as equity under FRS 102. Issued Units do not have any initial par value, therefore there is no Unit capital/premium split in the statement above. The accompanying notes form an integral part of the financial statements.

## Notes to the Financial Statements for the financial period ended 28 February 2023

### 1. Significant Accounting Policies

#### (a) Basis of Preparation

These condensed unaudited interim financial statements have been prepared for the financial period ended 28 February 2023.

#### Statement of Compliance

These condensed unaudited financial statements have been prepared in accordance with the Financial Reporting Standard 104 'Interim Financial Reporting' ("FRS 104") and the Irish statute comprising the AIF Rulebook issued by the Central Bank.

The condensed unaudited financial statements should be read in conjunction with the Trust's annual audited financial statements for the financial year ended 31 August 2022 which have been prepared in accordance with the Financial Reporting Standard applicable to the United Kingdom and Republic of Ireland ("FRS 102") and the applicable AIF Rulebook as issued by the Central Bank. Accounting standards generally accepted in Ireland in preparing financial statements giving a true and fair view are those promulgated by the Institute of Chartered Accountants in Ireland and issued by the Financial Reporting Council ("FRC").

There are eight funds whose financial statements are prepared on a non going concern basis. The State Street IUT Euro Government Long Bond Fund, State Street My Retirement Focus Fund, State Street IUT Diversified Growth Fund, State Street IUT Hedged World Value Equity Fund, State Street IUT Value All Equity Fund, State Street IUT Dynamic Diversified Fund and State Street IUT Total Equity Fund which terminated in previous financial years but have not yet had their authorisation revoked by the Central Bank. The Directors of the Manager have approved the merger of the State Street IUT Euro Bond Fund into the State Street IUT Allstock Government Bond Fund. As a result, the State Street IUT Euro Bond Fund is prepared on a non going concern basis. As of 28 February 2023 the date of the merger has yet to be determined.

The Trust has continued to avail of the exemption available to open-ended investment funds under FRS 102 and is not presenting a cash flow statement.

The Trust has presented its Net Asset Attributable to Equity Unitholders/Net Assets Attributable to Holders of Redeemable Participating Units in accordance with FRS 102.

All references to net assets throughout the documents refers to net assets attributable to equity unitholders/holders of redeemable participating units unless otherwise stated.

#### Critical Accounting Estimates and Judgements

The preparation of financial statements requires the Manager to make judgements, estimates and assumptions that affect the application of policies and the reported amounts of assets and liabilities, income and expenses. The estimates and associated assumptions are based on historical experience and various other factors that are believed to be reasonable under the circumstances, the results of which form the basis of making the judgements about carrying values of assets and liabilities that are not readily apparent from other sources. Actual results may differ from these estimates.

The estimates and underlying assumptions are reviewed on an ongoing basis. Revisions to accounting estimates are recognised in the year in which the estimate is revised if the revision affects only that year, or in the year of the revision and future years if the revision affects both current and future years.

#### (b) Foreign Exchange Translation

The functional currency of the Funds is Euro. The financial statements are presented in Euro. The Manager has chosen Euro as the functional and presentation currency for the Funds to reflect the fact that the currency of the country of origin of the majority of the Unitholders in the Funds is Euro.

Foreign exchange gains and losses on financial assets and financial liabilities at fair value through profit or loss are recognised together with other changes in the fair value.

Assets and liabilities denominated in foreign currencies, other than the functional currency of the Funds, have been translated at the rate of exchange ruling at 28 February 2023 and 31 August 2022. Transactions in foreign currencies are translated into Euro at the exchange rate ruling at the date of the transaction. Gains and losses on foreign exchange transactions are recognised in the Statement of Comprehensive Income in determining the result for the financial period, within net gains/(losses) on investments, foreign currency and derivative contracts.

The following exchange rates, rounded to 4 decimal places, were used to convert assets and liabilities to Euro, the currency of the Funds:

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 1. Significant Accounting Policies (*continued*)

#### (b) Foreign Exchange Translation (*continued*)

	28 February 2023	31 August 2022	28 February 2022
Australian Dollar	1.5726	1.4668	1.5479
Brazilian Real	5.5366	5.2098	5.7864
British Pound	0.8760	0.8642	0.8371
Canadian Dollar	1.4438	1.3169	1.4246
Chilean Peso	882.7023	897.5536	892.7198
Chinese Yuan	7.3723	6.9318	-
Colombian Peso	5,134.8904	4,447.7723	4,380.4875
Czech Republic Koruna	23.5175	24.5075	25.1845
Danish Krone	7.4426	7.4373	7.4385
Egyptian Pound	32.4831	19.3166	17.6455
Hong Kong Dollar	8.3244	7.8924	8.7764
Hungarian Forint	378.8652	402.0749	370.4652
Icelandic Krone	152.2932	-	-
Indian Rupee	87.6689	79.8991	84.6303
Indonesian Rupiah	16,172.6325	14,924.8704	16,137.0215
Israeli New Shekel	3.8740	3.3449	3.6004
Japanese Yen	144.4561	139.3943	129.3646
Kuwaiti Dinar	0.3255	0.3097	0.3401
Malaysian Ringgit	4.7590	4.5003	4.7158
Mexican Peso	19.4337	20.2236	22.9498
New Taiwan Dollar	32.3129	30.6064	31.4889
New Zealand Dollar	1.7117	1.6401	1.6597
Norwegian Krone	10.9725	9.9792	9.877
Pakistani Rupee	275.6771	219.964	199.1996
Peruvian Sol	4.0364	3.8670	4.2673
Philippine Peso	58.6987	56.4666	57.5865
Polish Zloty	4.7055	4.7185	4.6989
Qatari Riyal	3.8621	3.6620	4.0896
Romanian Leu	4.9261	4.8429	4.9485
Russian Ruble	79.5800	60.9866	120.3931
Saudi Arabian Riyal	3.9797	3.7799	4.2139
Singapore Dollar	1.4276	1.4028	1.5247
South African Rand	19.4668	17.1390	17.3563
South Korean Won	1,403.3073	1,344.9729	1,350.4801
Swedish Krona	11.0595	10.6923	10.601
Swiss Franc	0.9940	0.9814	1.0305
Thai Baht	37.4794	36.6649	36.7006
Turkish Lira	20.0212	18.2955	15.5672
United Arab Emirates Dirham	3.8951	3.6934	4.1256
United States Dollar	1.0605	1.0055	1.1232
Yuan Renminbi	7.3592	6.9322	7.0886

### 2. Fair Value Disclosure

The fair value hierarchy as required under FRS 102 is based on the valuation inputs used to fair value the financial assets and liabilities and consideration of the market activity for each individual financial asset and liability. The definition for levels 1, 2 and 3 are set out below.

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

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 2. Fair Value Disclosure (continued)

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. This includes investments in State Street Ireland Unit Trust Funds.

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

The level in the fair value hierarchy within which the fair value measurement was categorised in its entirety was determined on the basis of the lowest level input that was significant to the fair value measurement in its entirety. For this purpose, the significance of an input was assessed against the fair value measurement in its entirety. If a fair value measurement used observable inputs, as judged by the Manager, that required significant adjustment based on unobservable inputs, that measurement was a Level 3 measurement.

All financial assets and liabilities not measured at fair value at the financial period end are classified as Level 2, with the exception of cash and cash equivalents which are classified as Level 1.

The following is a summary of the fair value valuation according to the inputs as at 28 February 2023 and 31 August 2022, in valuing the Funds financial assets and liabilities.

#### State Street IUT Euro Ultra Short Bond Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	251,863,086	-	251,863,086
Total Investments	-	251,863,086	-	251,863,086

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	249,108,064	-	249,108,064
Total Investments	-	249,108,064	-	249,108,064

#### State Street IUT Euro Liquidity Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	257,932,536	-	257,932,536
Total Investments	-	257,932,536	-	257,932,536

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Assets				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	449,816,592	-	449,816,592
Total Investments	-	449,816,592	-	449,816,592

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 2. Fair Value Disclosure (continued)

#### State Street IUT Ethically Managed Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	7,566,730	379,173,192	-	386,739,922
<b>Total Investments</b>	<b>7,566,730</b>	<b>379,173,192</b>	<b>-</b>	<b>386,739,922</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	5,558,863	389,757,520	-	395,316,383
<b>Total Investments</b>	<b>5,558,863</b>	<b>389,757,520</b>	<b>-</b>	<b>395,316,383</b>

#### State Street IUT Global Ethical Value Equity Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	201,170,778	-	-	201,170,778
Collective Investment Schemes	-	9,959,775	-	9,959,775
<b>Total Investments</b>	<b>201,170,778</b>	<b>9,959,775</b>	<b>-</b>	<b>211,130,553</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	183,818,882	-	-	183,818,882
Collective Investment Schemes	-	7,869,035	-	7,869,035
<b>Total Investments</b>	<b>183,818,882</b>	<b>7,869,035</b>	<b>-</b>	<b>191,687,917</b>

#### State Street IUT Euro Bond Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	17,435,344	-	17,435,344
Futures Contracts	28,120	-	-	28,120
Forward Foreign Currency Exchange Contracts	-	4,290	-	4,290
<b>Assets</b>	<b>28,120</b>	<b>17,439,634</b>	<b>-</b>	<b>17,467,754</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(73,866)	-	-	(73,866)
<b>Liabilities</b>	<b>(73,866)</b>	<b>-</b>	<b>-</b>	<b>(73,866)</b>
<b>Total Investments</b>	<b>(45,746)</b>	<b>17,439,634</b>	<b>-</b>	<b>17,393,888</b>

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 2. Fair Value Disclosure (*continued*)

#### State Street IUT Euro Bond Fund (*continued*)

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	23,446,313	-	23,446,313
Futures Contracts	67,502	-	-	67,502
Forward Foreign Currency Exchange Contracts	-	15,605	-	15,605
<b>Assets</b>	<b>67,502</b>	<b>23,461,918</b>	<b>-</b>	<b>23,529,420</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(57,275)	-	-	(57,275)
Forward Foreign Currency Exchange Contracts	-	(2,030)	-	(2,030)
<b>Liabilities</b>	<b>(57,275)</b>	<b>(2,030)</b>	<b>-</b>	<b>(59,305)</b>
<b>Total Investments</b>	<b>10,227</b>	<b>23,459,888</b>	<b>-</b>	<b>23,470,115</b>

#### State Street IUT Euro Allstock Government Bond Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	161,103,849	-	161,103,849
Futures Contracts	281,442	-	-	281,442
Forward Foreign Currency Exchange Contracts	-	39,102	-	39,102
<b>Assets</b>	<b>281,442</b>	<b>161,142,951</b>	<b>-</b>	<b>161,424,393</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(685,813)	-	-	(685,813)
<b>Liabilities</b>	<b>(685,813)</b>	<b>-</b>	<b>-</b>	<b>(685,813)</b>
<b>Total Investments</b>	<b>(404,371)</b>	<b>161,142,951</b>	<b>-</b>	<b>160,738,580</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	187,401,899	-	187,401,899
Futures Contracts	503,065	-	-	503,065
Forward Foreign Currency Exchange Contracts	-	129,821	-	129,821
<b>Assets</b>	<b>503,065</b>	<b>187,531,720</b>	<b>-</b>	<b>188,034,785</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(392,560)	-	-	(392,560)
Forward Foreign Currency Exchange Contracts	-	(16,885)	-	(16,885)
<b>Liabilities</b>	<b>(392,560)</b>	<b>(16,885)</b>	<b>-</b>	<b>(409,445)</b>
<b>Total Investments</b>	<b>110,505</b>	<b>187,514,835</b>	<b>-</b>	<b>187,625,340</b>

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 2. Fair Value Disclosure (*continued*)

#### State Street IUT Global 4Good Enhanced Equity Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	178,501,444	-	-	178,501,444
Futures Contracts	3,011	-	-	3,011
<b>Assets</b>	<b>178,504,455</b>	<b>-</b>	<b>-</b>	<b>178,504,455</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(46,880)	-	-	(46,880)
<b>Liabilities</b>	<b>(46,880)</b>	<b>-</b>	<b>-</b>	<b>(46,880)</b>
<b>Total Investments</b>	<b>178,457,575</b>	<b>-</b>	<b>-</b>	<b>178,457,575</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	164,058,575	-	-	164,058,575
<b>Assets</b>	<b>164,058,575</b>	<b>-</b>	<b>-</b>	<b>164,058,575</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(27,292)	-	-	(27,292)
<b>Liabilities</b>	<b>(27,292)</b>	<b>-</b>	<b>-</b>	<b>(27,292)</b>
<b>Total Investments</b>	<b>164,031,283</b>	<b>-</b>	<b>-</b>	<b>164,031,283</b>

#### State Street IUT Balanced Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	15,039,268	506,047,916	-	521,087,184
Forward Foreign Currency Exchange Contracts	-	1,304,568	-	1,304,568
<b>Assets</b>	<b>15,039,268</b>	<b>507,352,484</b>	<b>-</b>	<b>522,391,752</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(5,908,523)	-	(5,908,523)
<b>Liabilities</b>	<b>-</b>	<b>(5,908,523)</b>	<b>-</b>	<b>(5,908,523)</b>
<b>Total Investments</b>	<b>15,039,268</b>	<b>501,443,961</b>	<b>-</b>	<b>516,483,229</b>



## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 2. Fair Value Disclosure (continued)

#### State Street IUT Balanced Fund (continued)

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	18,684,249	574,810,196	-	593,494,445
Forward Foreign Currency Exchange Contracts	-	2,923,368	-	2,923,368
<b>Assets</b>	<b>18,684,249</b>	<b>577,733,564</b>	<b>-</b>	<b>596,417,813</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(4,823,859)	-	(4,823,859)
<b>Liabilities</b>	<b>-</b>	<b>(4,823,859)</b>	<b>-</b>	<b>(4,823,859)</b>
<b>Total Investments</b>	<b>18,684,249</b>	<b>572,909,705</b>	<b>-</b>	<b>591,593,954</b>

#### State Street IUT North America Equity Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	1,035,638,923	-	-	1,035,638,923
Futures Contracts	7,508	-	-	7,508
<b>Assets</b>	<b>1,035,646,431</b>	<b>-</b>	<b>-</b>	<b>1,035,646,431</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(144,048)	-	-	(144,048)
<b>Liabilities</b>	<b>(144,048)</b>	<b>-</b>	<b>-</b>	<b>(144,048)</b>
<b>Total Investments</b>	<b>1,035,502,383</b>	<b>-</b>	<b>-</b>	<b>1,035,502,383</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	1,401,865,085	-	-	1,401,865,085
<b>Assets</b>	<b>1,401,865,085</b>	<b>-</b>	<b>-</b>	<b>1,401,865,085</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(357,798)	-	-	(357,798)
<b>Liabilities</b>	<b>(357,798)</b>	<b>-</b>	<b>-</b>	<b>(357,798)</b>
<b>Total Investments</b>	<b>1,401,507,287</b>	<b>-</b>	<b>-</b>	<b>1,401,507,287</b>

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 2. Fair Value Disclosure (*continued*)

#### State Street IUT UK Equity Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	72,222,558	-	-	72,222,558
<b>Assets</b>	<b>72,222,558</b>	<b>-</b>	<b>-</b>	<b>72,222,558</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(52)	-	-	(52)
<b>Liabilities</b>	<b>(52)</b>	<b>-</b>	<b>-</b>	<b>(52)</b>
<b>Total Investments</b>	<b>72,222,506</b>	<b>-</b>	<b>-</b>	<b>72,222,506</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	87,476,574	-	-	87,476,574
<b>Assets</b>	<b>87,476,574</b>	<b>-</b>	<b>-</b>	<b>87,476,574</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(25,146)	-	-	(25,146)
<b>Liabilities</b>	<b>(25,146)</b>	<b>-</b>	<b>-</b>	<b>(25,146)</b>
<b>Total Investments</b>	<b>87,451,428</b>	<b>-</b>	<b>-</b>	<b>87,451,428</b>

#### State Street IUT Euro Equity Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	206,489,190	-	-	206,489,190
Futures Contracts	7,650	-	-	7,650
<b>Total Investments</b>	<b>206,496,840</b>	<b>-</b>	<b>-</b>	<b>206,496,840</b>

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 2. Fair Value Disclosure (*continued*)

#### State Street IUT Euro Equity Index Fund (*continued*)

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	225,251,057	-	-	225,251,057
<b>Assets</b>	<b>225,251,057</b>	<b>-</b>	<b>-</b>	<b>225,251,057</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(12,750)	-	-	(12,750)
<b>Liabilities</b>	<b>(12,750)</b>	<b>-</b>	<b>-</b>	<b>(12,750)</b>
<b>Total Investments</b>	<b>225,238,307</b>	<b>-</b>	<b>-</b>	<b>225,238,307</b>

#### State Street IUT Euro Government Bond Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	114,413,057	-	114,413,057
<b>Total Investments</b>	<b>-</b>	<b>114,413,057</b>	<b>-</b>	<b>114,413,057</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	703,087	142,668,457	-	143,371,544
<b>Total Investments</b>	<b>703,087</b>	<b>142,668,457</b>	<b>-</b>	<b>143,371,544</b>

#### State Street IUT Euro Government Long Bond Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	866,722,784	-	866,722,784
<b>Total Investments</b>	<b>-</b>	<b>866,722,784</b>	<b>-</b>	<b>866,722,784</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	864,437,134	-	864,437,134
<b>Total Investments</b>	<b>-</b>	<b>864,437,134</b>	<b>-</b>	<b>864,437,134</b>

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 2. Fair Value Disclosure (*continued*)

#### State Street IUT All Equity Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	123,307,040	-	123,307,040
<b>Total Investments</b>	-	123,307,040	-	123,307,040

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	138,365,461	-	138,365,461
<b>Total Investments</b>	-	138,365,461	-	138,365,461

#### State Street IUT World Developed Equity Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	225,460,881	-	225,460,881
<b>Total Investments</b>	-	225,460,881	-	225,460,881

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	315,525,364	-	315,525,364
<b>Total Investments</b>	-	315,525,364	-	315,525,364

#### State Street IUT Japan Equity Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	105,761,243	-	-	105,761,243
Futures Contracts	1,558	-	-	1,558
<b>Total Investments</b>	105,762,801	-	-	105,762,801

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	140,012,849	-	-	140,012,849
Futures Contracts	22,813	-	-	22,813
<b>Total Investments</b>	140,035,662	-	-	140,035,662

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 2. Fair Value Disclosure (continued)

#### State Street IUT Asia Pacific Ex Japan Equity Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	81,082,428	-	-	81,082,428
<b>Assets</b>	<b>81,082,428</b>	<b>-</b>	<b>-</b>	<b>81,082,428</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(15,669)	-	-	(15,669)
<b>Liabilities</b>	<b>(15,669)</b>	<b>-</b>	<b>-</b>	<b>(15,669)</b>
<b>Total Investments</b>	<b>81,066,759</b>	<b>-</b>	<b>-</b>	<b>81,066,759</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	107,983,920	-	19,275	108,003,195
Futures Contracts	14,014	-	-	14,014
<b>Assets</b>	<b>107,997,934</b>	<b>-</b>	<b>19,275</b>	<b>108,017,209</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(3,128)	-	-	(3,128)
<b>Liabilities</b>	<b>(3,128)</b>	<b>-</b>	<b>-</b>	<b>(3,128)</b>
<b>Total Investments</b>	<b>107,994,806</b>	<b>-</b>	<b>19,275</b>	<b>108,014,081</b>

#### State Street IUT Europe Ex Euro Ex UK Equity Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	72,554,433	-	-	72,554,433
Futures Contracts	336	-	-	336
<b>Assets</b>	<b>72,554,769</b>	<b>-</b>	<b>-</b>	<b>72,554,769</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(5,389)	-	-	(5,389)
<b>Liabilities</b>	<b>(5,389)</b>	<b>-</b>	<b>-</b>	<b>(5,389)</b>
<b>Total Investments</b>	<b>72,549,380</b>	<b>-</b>	<b>-</b>	<b>72,549,380</b>

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 2. Fair Value Disclosure (continued)

#### State Street IUT Europe Ex Euro Ex UK Equity Index Fund (continued)

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	91,683,127	-	-	91,683,127
<b>Assets</b>	<b>91,683,127</b>	<b>-</b>	<b>-</b>	<b>91,683,127</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(15,771)	-	-	(15,771)
<b>Liabilities</b>	<b>(15,771)</b>	<b>-</b>	<b>-</b>	<b>(15,771)</b>
<b>Total Investments</b>	<b>91,667,356</b>	<b>-</b>	<b>-</b>	<b>91,667,356</b>

#### State Street IUT Euro Inflation Linked Bond Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	243,047,512	-	243,047,512
<b>Total Investments</b>	<b>-</b>	<b>243,047,512</b>	<b>-</b>	<b>243,047,512</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	241,158,124	-	241,158,124
<b>Total Investments</b>	<b>-</b>	<b>241,158,124</b>	<b>-</b>	<b>241,158,124</b>

#### State Street IUT Strategic Diversified Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	8,488,781	86,767,834	-	95,256,615
Forward Foreign Currency Exchange Contracts	-	199,078	-	199,078
<b>Assets</b>	<b>8,488,781</b>	<b>86,966,912</b>	<b>-</b>	<b>95,455,693</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(1,034,142)	-	(1,034,142)
<b>Liabilities</b>	<b>-</b>	<b>(1,034,142)</b>	<b>-</b>	<b>(1,034,142)</b>
<b>Total Investments</b>	<b>8,488,781</b>	<b>85,932,770</b>	<b>-</b>	<b>94,421,551</b>

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 2. Fair Value Disclosure (continued)

#### State Street IUT Strategic Diversified Fund (continued)

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	12,350,339	99,239,792	-	111,590,131
Forward Foreign Currency Exchange Contracts	-	397,948	-	397,948
<b>Assets</b>	<b>12,350,339</b>	<b>99,637,740</b>	<b>-</b>	<b>111,988,079</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(701,075)	-	(701,075)
<b>Liabilities</b>	<b>-</b>	<b>(701,075)</b>	<b>-</b>	<b>(701,075)</b>
<b>Total Investments</b>	<b>12,350,339</b>	<b>98,936,665</b>	<b>-</b>	<b>111,287,004</b>

#### State Street IUT Hedged World Developed Equity Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	518,816,205	-	518,816,205
Forward Foreign Currency Exchange Contracts	-	2,375,915	-	2,375,915
<b>Assets</b>	<b>-</b>	<b>521,192,120</b>	<b>-</b>	<b>521,192,120</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(8,555,847)	-	(8,555,847)
<b>Liabilities</b>	<b>-</b>	<b>(8,555,847)</b>	<b>-</b>	<b>(8,555,847)</b>
<b>Total Investments</b>	<b>-</b>	<b>512,636,273</b>	<b>-</b>	<b>512,636,273</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	625,895,943	-	625,895,943
Forward Foreign Currency Exchange Contracts	-	5,021,060	-	5,021,060
<b>Assets</b>	<b>-</b>	<b>630,917,003</b>	<b>-</b>	<b>630,917,003</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(7,925,987)	-	(7,925,987)
<b>Liabilities</b>	<b>-</b>	<b>(7,925,987)</b>	<b>-</b>	<b>(7,925,987)</b>
<b>Total Investments</b>	<b>-</b>	<b>622,991,016</b>	<b>-</b>	<b>622,991,016</b>

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 2. Fair Value Disclosure (continued)

#### State Street IUT Global Developed Equity Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	498,546,871	-	-	498,546,871
Futures Contracts	26,662	-	-	26,662
<b>Total Investments</b>	<b>498,573,533</b>	<b>-</b>	<b>-</b>	<b>498,573,533</b>
<b>As at 31 August 2022</b>				
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	531,527,950	-	-	531,527,950
Futures Contracts	23,628	-	-	23,628
<b>Assets</b>	<b>531,551,578</b>	<b>-</b>	<b>-</b>	<b>531,551,578</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(1,440)	-	-	(1,440)
<b>Liabilities</b>	<b>(1,440)</b>	<b>-</b>	<b>-</b>	<b>(1,440)</b>
<b>Total Investments</b>	<b>531,550,138</b>	<b>-</b>	<b>-</b>	<b>531,550,138</b>

#### State Street IUT Euro Core Treasury Long Bond Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	214,410,653	-	214,410,653
<b>Total Investments</b>	<b>-</b>	<b>214,410,653</b>	<b>-</b>	<b>214,410,653</b>
<b>As at 31 August 2022</b>				
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	202,034,406	-	202,034,406
<b>Total Investments</b>	<b>-</b>	<b>202,034,406</b>	<b>-</b>	<b>202,034,406</b>



## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 2. Fair Value Disclosure (continued)

#### State Street IUT Emerging Market Equity Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	124,402,413	-	57,617	124,460,030
<b>Assets</b>	<b>124,402,413</b>	<b>-</b>	<b>57,617</b>	<b>124,460,030</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(137,081)	-	-	(137,081)
<b>Liabilities</b>	<b>(137,081)</b>	<b>-</b>	<b>-</b>	<b>(137,081)</b>
<b>Total Investments</b>	<b>124,265,332</b>	<b>-</b>	<b>57,617</b>	<b>124,322,949</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Equity Securities	184,857,035	201,147	44,970	185,103,152
Warrants	52	-	-	52
<b>Assets</b>	<b>184,857,087</b>	<b>201,147</b>	<b>44,970</b>	<b>185,103,204</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Futures Contracts	(35,508)	-	-	(35,508)
<b>Liabilities</b>	<b>(35,508)</b>	<b>-</b>	<b>-</b>	<b>(35,508)</b>
<b>Total Investments</b>	<b>184,821,579</b>	<b>201,147</b>	<b>44,970</b>	<b>185,067,696</b>

#### State Street IUT All World Equity (Developed 75% Hedged) Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	374,378,925	-	374,378,925
Forward Foreign Currency Exchange Contracts	-	3,513,328	-	3,513,328
<b>Assets</b>	<b>-</b>	<b>377,892,253</b>	<b>-</b>	<b>377,892,253</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(8,633,474)	-	(8,633,474)
<b>Liabilities</b>	<b>-</b>	<b>(8,633,474)</b>	<b>-</b>	<b>(8,633,474)</b>
<b>Total Investments</b>	<b>-</b>	<b>369,258,779</b>	<b>-</b>	<b>369,258,779</b>

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 2. Fair Value Disclosure (continued)

#### State Street IUT All World Equity (Developed 75% Hedged) Index Fund (continued)

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	-	634,953,660	-	634,953,660
Forward Foreign Currency Exchange Contracts	-	4,290,327	-	4,290,327
<b>Assets</b>	-	<b>639,243,987</b>	-	<b>639,243,987</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(6,894,432)	-	(6,894,432)
<b>Liabilities</b>	-	<b>(6,894,432)</b>	-	<b>(6,894,432)</b>
<b>Total Investments</b>	-	<b>632,349,555</b>	-	<b>632,349,555</b>

#### State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	44,864,006	-	44,864,006
<b>Total Investments</b>	-	<b>44,864,006</b>	-	<b>44,864,006</b>

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Debt Securities	-	54,685,805	-	54,685,805
<b>Total Investments</b>	-	<b>54,685,805</b>	-	<b>54,685,805</b>

#### State Street IUT Diversified Alternatives Fund

As at 28 February 2023	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	74,198,084	181,486,368	-	255,684,452
Forward Foreign Currency Exchange Contracts	-	188,771	-	188,771
<b>Assets</b>	<b>74,198,084</b>	<b>181,675,139</b>	-	<b>255,873,223</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(1,886,728)	-	(1,886,728)
<b>Liabilities</b>	-	<b>(1,886,728)</b>	-	<b>(1,886,728)</b>
<b>Total Investments</b>	<b>74,198,084</b>	<b>179,788,411</b>	-	<b>253,986,495</b>

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 2. Fair Value Disclosure (continued)

#### State Street IUT Diversified Alternatives Fund (continued)

As at 31 August 2022	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Assets</b>				
Financial assets at fair value through profit or loss:				
Collective Investment Schemes	77,846,932	173,381,114	-	251,228,046
Forward Foreign Currency Exchange Contracts	-	534,017	-	534,017
<b>Assets</b>	<b>77,846,932</b>	<b>173,915,131</b>	<b>-</b>	<b>251,762,063</b>
<b>Liabilities</b>				
Financial liabilities at fair value through profit or loss:				
Forward Foreign Currency Exchange Contracts	-	(1,244,470)	-	(1,244,470)
<b>Liabilities</b>	<b>-</b>	<b>(1,244,470)</b>	<b>-</b>	<b>(1,244,470)</b>
<b>Total Investments</b>	<b>77,846,932</b>	<b>172,670,661</b>	<b>-</b>	<b>250,517,593</b>

#### Level 3 Reconciliation

The following tables show a reconciliation of all movements in the fair value of financial instruments categorised within Level 3 for the financial period ended 28 February 2023 and financial year ended 31 August 2022.

Financial year ended	State Street IUT UK Equity Index Fund		State Street IUT Asia Pacific ex Japan Equity Index Fund	
	28 February 2023	31 August 2022	28 February 2023	31 August 2022
Opening balance	-	1,003	-	28,412
Gains and losses recognised in profit and loss	-	(1,003)	-	(9,137)
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers out of Level 3	-	-	-	-
Transfers into Level 3	-	-	-	-
<b>Closing balance</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>19,275</b>

Financial year ended	State Street IUT Global Developed Equity Index Fund		State Street IUT Emerging Market Equity Index Fund	
	28 February 2023	31 August 2022	28 February 2023	31 August 2022
Opening balance	-	220	44,970	55,588
Gains and losses recognised in profit and loss	-	(77,742)	-	(251,723)
Purchases	-	-	17,914	4,884,323
Sales	-	-	(17,914)	(101,195)
Transfers out of Level 3	-	-	-	-
Transfers into Level 3	-	-	31,579	36,372
Movement in unrealised	-	77,522	(18,932)	(4,578,395)
<b>Closing balance</b>	<b>-</b>	<b>-</b>	<b>57,617</b>	<b>44,970</b>

The Level 3 securities as at 28 February 2023 and 31 August 2022 were positions whose value was based on stale prices. The Investment Manager considers that an assessment of reasonably possible alternatives would not be materially different.

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 3. Units in Issue

#### State Street IUT Euro Ultra Short Bond Fund

Number of Units Issued and Fully Paid	Gross	28 February 2023		
		S15	S20	S30
Balance at beginning of financial period	222,117,628	25,267,276	1,585,276	1,103,163
Issued during financial period	3,996,310	14,899,506	267,876	86,033
Redeemed during financial period	(5,364,891)	(11,241,390)	(594,955)	(209,580)
Balance at end of financial period	220,749,047	28,925,392	1,258,197	979,616

Number of Units Issued and Fully Paid	Gross	28 February 2022		
		S15	S20	S30
Balance at beginning of financial period	283,443,642	22,948,413	1,877,278	2,863,520
Issued during financial period	15,396,396	4,214,940	334,446	283,366
Redeemed during financial period	(11,187,782)	(6,161,249)	(322,596)	(2,061,085)
Balance at end of financial period	287,652,256	21,002,104	1,889,128	1,085,801

#### State Street IUT Euro Liquidity Fund

Number of Units Issued and Fully Paid	Gross	28 February 2023		
		S17	S20	S30
Balance at beginning of financial period	162,447,007	20,640,780	39,426,719	25,921,080
Issued during financial period	55,907,244	7,149,164	8,638,087	1,546,144
Redeemed during financial period	(128,126,587)	(6,875,706)	(33,362,486)	(8,924,969)
Balance at end of financial period	90,227,664	20,914,238	14,702,320	18,542,255

Number of Units Issued and Fully Paid	Gross	28 February 2022			
		S8*	S17	S20	S30
Balance at beginning of financial period	6,705,788	25,286,607	26,721,024	32,709,739	18,944,726
Issued during financial period	107,788,517	2,007,631	6,541,192	7,686,479	6,238,083
Redeemed during financial period	(7,129,643)	(27,294,238)	(1,488,591)	(3,506,702)	(4,214,937)
Balance at end of financial period	107,364,662	-	31,773,625	36,889,516	20,967,872

\*The S8 Class closed on 15 October 2021.

#### State Street IUT Value All Equity Fund\*

Number of Units Issued and Fully Paid	28 Feb 2023	28 Feb 2022
	S60	S60
Balance at beginning of period	-	5,194,477
Issued during financial period	-	56,301
Redeemed during financial period	-	(5,250,778)
Balance at end of financial period	-	-

\*The Fund terminated on 18 November 2021.

#### State Street IUT Ethically Managed Fund

Number of Units Issued and Fully Paid	28 Feb 2023	28 Feb 2022
	S60	S60
Balance at beginning of period	43,573,740	44,518,030
Issued during financial period	54,884	49,228
Redeemed during financial period	(423,775)	(860,504)
Balance at end of financial period	43,204,849	43,706,754

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 3. Units in Issue (continued)

#### State Street IUT Dynamic Diversified Fund\*

Number of Units Issued and Fully Paid	28 Feb 2023		28 Feb 2022	
	S35	S60	S35	S60
Balance at beginning of period	-	-	220,301	1,567,396
Issued during financial period	-	-	9,644	15,338
Redeemed during financial period	-	-	(229,945)	(1,582,734)
Balance at end of financial period	-	-	-	-

\*The Fund terminated on 18 November 2021.

#### State Street IUT Global Ethical Value Equity Fund

Number of Units Issued and Fully Paid	28 Feb 2023	28 Feb 2022
	Gross	Gross
Balance at beginning of period	105,951,386	141,480,616
Issued during financial period	12,705,143	10,348,012
Redeemed during financial period	(9,961,172)	(36,853,840)
Balance at end of financial period	108,695,357	114,974,788

#### State Street IUT Euro Bond Fund

Number of Units Issued and Fully Paid	28 Feb 2023		28 Feb 2022	
	Gross	S30	Gross	S30
Balance at beginning of period	13,622,008	362,736	7,141,701	427,460
Issued during financial period	2,541,765	-	6,385,696	-
Redeemed during financial period	(5,370,042)	-	(3,708,238)	(64,724)
Balance at end of financial period	10,793,731	362,736	9,819,159	362,736

#### State Street IUT Euro Allstock Government Bond Fund

Number of Units Issued and Fully Paid	28 Feb 2023	28 Feb 2022
	Gross	Gross
Balance at beginning of period	146,159,995	111,475,696
Issued during financial period	11,603,656	27,795,542
Redeemed during financial period	(26,143,523)	(13,013,469)
Balance at end of financial period	131,620,128	126,257,769

#### State Street IUT Global 4Good Enhanced Equity Fund

Number of Units Issued and Fully Paid	28 Feb 2023	28 Feb 2022
	Gross	Gross
Balance at beginning of period	5,879,935	7,844,836
Issued during financial period	1,194,083	664,104
Redeemed during financial period	(638,595)	(1,712,841)
Balance at end of financial period	6,435,423	6,796,099

#### State Street IUT Balanced Fund

Number of Units Issued and Fully Paid	Net	28 February 2023			
		S15	S20	S25	S29
Balance at beginning of financial period	10,130,632	34,438,049	19,517,311	6,678,902	5,401,314
Issued during financial period	282,817	1,101,685	781,677	260,215	658,032
Redeemed during financial period	(3,809,454)	(14,518,669)	(935,213)	(6,797,064)	(434,722)
Balance at end of financial period	6,603,995	21,021,065	19,363,775	142,053	5,624,624

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 3. Units in Issue (continued)

#### State Street IUT Balanced Fund (continued)

Number of Units		28 February 2023				
Issued and Fully Paid		S30				
Balance at beginning of financial period		142,305,994				
Issued during financial period		1,847,651				
Redeemed during financial period		(5,426,285)				
Balance at end of financial period		138,727,360				
Number of Units		28 February 2022				
Issued and Fully Paid		Net	S15	S20	S25	S29
Balance at beginning of financial period	9,873,717	32,866,011	16,532,401	5,420,114	4,959,541	
Issued during financial period	1,124,862	1,206,500	3,775,859	696,997	473,151	
Redeemed during financial period	(1,383,571)	(845,951)	(962,491)	(166,860)	(103,618)	
Balance at end of financial period	9,615,008	33,226,560	19,345,769	5,950,251	5,329,074	
Number of Units		28 February 2022				
Issued and Fully Paid		S30				
Balance at beginning of financial period		154,552,010				
Issued during financial period		6,084,394				
Redeemed during financial period		(10,945,612)				
Balance at end of financial period		149,690,792				

#### State Street IUT North America Equity Index Fund

Number of Units	28 Feb 2023		28 Feb 2022	
	Gross	S20	Gross	S20
Balance at beginning of period	221,131,568	1,408,373	382,281,375	1,267,652
Issued during financial period	16,968,296	60,636	8,903,380	51,269
Redeemed during financial period	(67,954,267)	(22,593)	(128,526,875)	(40,412)
Balance at end of financial period	170,145,597	1,446,416	262,657,880	1,278,509

#### State Street IUT UK Equity Index Fund

Number of Units	28 Feb 2023	28 Feb 2022
	Gross	Gross
Balance at beginning of period	30,147,987	55,462,973
Issued during financial period	2,184,735	1,162,346
Redeemed during financial period	(9,436,276)	(19,654,191)
Balance at end of financial period	22,896,446	36,971,128

#### State Street IUT Euro Equity Index Fund

Number of Units	28 Feb 2023		28 Feb 2022	
	Gross	S20	Gross	S20
Balance at beginning of period	65,266,554	1,522,367	100,581,550	1,297,757
Issued during financial period	4,561,009	39,794	3,396,035	147,643
Redeemed during financial period	(18,987,687)	(94,970)	(28,385,952)	(49,555)
Balance at end of financial period	50,839,876	1,467,191	75,591,633	1,395,845

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 3. Units in Issue (continued)

#### State Street IUT Euro Government Bond Index Fund

Number of Units Issued and Fully Paid	28 Feb 2023 Gross	28 Feb 2022 Gross
Balance at beginning of period	66,789,040	64,596,680
Issued during financial period	4,353,417	7,569,057
Redeemed during financial period	(12,379,409)	(6,365,543)
Balance at end of financial period	58,763,048	65,800,194

#### State Street IUT Euro Government Long Bond Index Fund

Number of Units Issued and Fully Paid	Gross	28 February 2023			
		S17 *	S20	S29	S30
Balance at beginning of financial period	387,068,401	-	3,842,941	1,797,889	10,941,611
Issued during financial period	148,398,771	-	541,192	437,245	1,864,664
Redeemed during financial period	(91,908,643)	-	(511,812)	(76,514)	(8,986,070)
Balance at end of financial period	443,558,529	-	3,872,321	2,158,620	3,820,205

\*The S17 Class closed on 25 April 2022.

Number of Units Issued and Fully Paid	Gross	28 February 2022			
		S17	S20	S29	S30
Balance at beginning of financial period	397,651,584	2,408,715	3,799,135	2,283,774	10,770,108
Issued during financial period	1,335,557	131,088	295,761	117,444	422,742
Redeemed during financial period	(9,862,855)	(319,941)	(213,702)	(506,087)	(167,522)
Balance at end of financial period	389,124,286	2,219,862	3,881,194	1,895,131	11,025,328

#### State Street IUT All Equity Index Fund

Number of Units Issued and Fully Paid	28 February 2023	
	S20	S37.5
Balance at beginning of financial period	17,524,140	29,194,217
Issued during financial period	615,430	90,133
Redeemed during financial period	(3,672,322)	(4,843,425)
Balance at end of financial period	14,467,248	24,440,925

Number of Units Issued and Fully Paid	28 February 2022	
	S20	S37.5
Balance at beginning of financial period	17,516,252	31,155,461
Issued during financial period	2,108,365	177,977
Redeemed during financial period	(1,736,263)	(214,879)
Balance at end of financial period	17,888,354	31,118,559

#### State Street IUT World Developed Equity Index Fund

Number of Units Issued and Fully Paid	Gross	28 February 2023		
		S15	S20	S37.5
Balance at beginning of financial period	59,913,327	6,655,519	4,543,548	7,181,245
Issued during financial period	39,110	37,568	519,586	74,940
Redeemed during financial period	(15,233,107)	(5,574,942)	(314,276)	(1,640,578)
Balance at end of financial period	44,719,330	1,118,145	4,748,858	5,615,607

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 3. Units in Issue (continued)

#### State Street IUT World Developed Equity Index Fund (continued)

Number of Units Issued and Fully Paid	Gross	28 February 2022		
		S15	S20	S37.5
Balance at beginning of financial period	76,813,375	6,593,111	5,241,725	8,733,597
Issued during financial period	98,567	671,844	330,538	62,833
Redeemed during financial period	(3,623,845)	(171,303)	(914,958)	(1,650,261)
Balance at end of financial period	73,288,097	7,093,652	4,657,305	7,146,169

#### State Street IUT Japan Equity Index Fund

Number of Units Issued and Fully Paid	28 Feb 2023	28 Feb 2022
	Gross	Gross
Balance at beginning of period	82,400,224	142,875,768
Issued during financial period	7,179,897	2,995,301
Redeemed during financial period	(26,170,939)	(47,639,895)
Balance at end of financial period	63,409,182	98,231,174

#### State Street IUT Asia Pacific ex Japan Equity Index Fund

Number of Units Issued and Fully Paid	28 Feb 2023	28 Feb 2022
	Gross	Gross
Balance at beginning of period	37,025,822	61,683,451
Issued during financial period	3,274,475	2,540,924
Redeemed during financial period	(11,842,874)	(20,738,516)
Balance at end of financial period	28,457,423	43,485,859

#### State Street IUT Europe ex Euro ex UK Equity Index Fund

Number of Units Issued and Fully Paid	28 Feb 2023	28 Feb 2022
	Gross	Gross
Balance at beginning of period	30,722,733	53,531,675
Issued during financial period	2,449,027	1,155,459
Redeemed during financial period	(9,636,940)	(17,887,645)
Balance at end of financial period	23,534,820	36,799,489

#### State Street IUT Euro Inflation Linked Bond Index Fund

Number of Units Issued and Fully Paid	28 Feb 2023	28 Feb 2022
	Gross	Gross
Balance at beginning of period	176,053,297	114,126,094
Issued during financial period	17,401,113	5,558,348
Redeemed during financial period	(7,024,610)	(16,272,383)
Balance at end of financial period	186,429,800	103,412,059

#### State Street IUT Strategic Diversified Fund

Number of Units Issued and Fully Paid	28 Feb 2023		28 Feb 2022	
	Gross	S35	Gross	S35
Balance at beginning of period	31,306,668	39,740,203	27,388,429	36,639,120
Issued during financial period	-	416,061	3,918,239	5,226,670
Redeemed during financial period	-	(8,542,777)	-	(1,105,526)
Balance at end of financial period	31,306,668	31,613,487	31,306,668	40,760,264



## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 3. Units in Issue (continued)

#### State Street IUT Hedged World Developed Equity Index Fund

Number of Units Issued and Fully Paid	28 February 2023				
	Gross	S15	S17	S23	S10 *
Balance at beginning of financial period	171,833,629	5,873,531	6,603,213	16,351,541	-
Issued during financial period	1,842,902	46,750	150,440	683,873	26,662,138
Redeemed during financial period	(41,625,750)	(355,921)	(425,496)	(1,579,046)	(13,107,269)
Balance at end of financial period	132,050,781	5,564,360	6,328,157	15,456,368	13,554,869

\*The S10 Class launched on 1 December 2022.

Number of Units Issued and Fully Paid	28 February 2022			
	Gross	S15	S17	S23
Balance at beginning of financial period	248,852,032	6,476,183	15,271,855	13,964,080
Issued during financial period	499,629	13,861	442,155	4,045,187
Redeemed during financial period	(28,272,859)	(568,259)	(407,634)	(1,124,689)
Balance at end of financial period	221,078,802	5,921,785	15,306,376	16,884,578

#### State Street IUT Global Developed Equity Index Fund

Number of Units Issued and Fully Paid	28 Feb 2023	28 Feb 2022
	Gross	Gross
Balance at beginning of period	147,040,273	201,978,638
Issued during financial period	-	-
Redeemed during financial period	(6,529,472)	(9,301,804)
Balance at end of financial period	140,510,801	192,676,834

#### State Street IUT Euro Core Treasury Long Bond Index Fund

Number of Units Issued and Fully Paid	28 February 2023		
	Gross	S15	S30
Balance at beginning of financial period	114,614,298	16,807,818	22,139,515
Issued during financial period	25,082,301	424,335	23,178,037
Redeemed during financial period	(6,140,512)	(1,205,745)	(187,699)
Balance at end of financial period	133,556,087	16,026,408	45,129,853

  

Number of Units Issued and Fully Paid	28 February 2022			
	Gross	S10*	S15	S30
Balance at beginning of financial period	100,332,465	8,502,720	15,332,569	22,139,515
Issued during financial period	5,011,987	712,016	393,954	-
Redeemed during financial period	(1,797,014)	(9,214,736)	(542,200)	-
Balance at end of financial period	103,547,438	-	15,184,323	22,139,515

\*The S10 Class closed on 18 October 2021.

#### State Street IUT Total Equity Fund\*

Number of Units Issued and Fully Paid	28 Feb 2023	28 Feb 2022
	S6	S6
Balance at beginning of period	-	252,318,395
Issued during financial period	-	3,842,941
Redeemed during financial period	-	(256,161,336)
Balance at end of financial period	-	-

\*The Fund terminated on 20 October 2021.

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 3. Units in Issue (continued)

#### State Street IUT Emerging Market Equity Index Fund

Number of Units Issued and Fully Paid	28 Feb 2023		28 Feb 2022	
	Gross		Gross	
Balance at beginning of period	106,564,696		166,538,727	
Issued during financial period	6,598,263		5,583,399	
Redeemed during financial period	(34,936,845)		(61,582,127)	
Balance at end of financial period	78,226,114		110,539,999	

#### State Street IUT All World Equity (Developed 75% Hedged) Index Fund

Number of Units Issued and Fully Paid	28 February 2023		
	Gross	S15	S33
Balance at beginning of financial period	174,061,496	134,520,183	21,434,383
Issued during financial period	12,693,261	2,125,878	1,369,533
Redeemed during financial period	(94,608,062)	(49,676,698)	(649,711)
Balance at end of financial period	92,146,695	86,969,363	22,154,205

  

Number of Units Issued and Fully Paid	28 February 2022		
	Gross	S15	S33
Balance at beginning of financial period	180,475,988	169,105,993	23,017,219
Issued during financial period	4,671,188	3,148,565	1,062,501
Redeemed during financial period	(6,575,498)	(34,480,656)	(1,874,762)
Balance at end of financial period	178,571,678	137,773,902	22,204,958

#### State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

Number of Units Issued and Fully Paid	28 Feb 2023		28 Feb 2022	
	Gross	S12	Gross	S12
Balance at beginning of period	47,887,634	8,189,583	44,370,178	9,270,638
Issued during financial period	2,325,525	7,934,410	1,322,657	1,246,378
Redeemed during financial period	(6,620,118)	(6,598,109)	(1,544,209)	(1,878,180)
Balance at end of financial period	43,593,041	9,525,884	44,148,626	8,638,836

#### State Street IUT Diversified Alternatives Fund

Number of Units Issued and Fully Paid	28 Feb 2023		28 Feb 2022	
	Gross	S40	Gross	S40
Balance at beginning of period	192,323,798	14,550,936	244,855,852	12,873,339
Issued during financial period	-	325,895	15,243,316	3,266,025
Redeemed during financial period	-	(270,956)	(9,613,278)	(716,445)
Balance at end of financial period	192,323,798	14,605,875	250,485,890	15,422,919

### 4. Net Asset Value ("NAV")

The NAV and NAV per unit of the Funds in the financial statements, as disclosed below, may differ to the published NAV. This is because the financial statements are prepared on a last traded (unswung) basis whereas the published NAV is at dealing (swung) prices. The difference is due to the application of swing pricing on the Funds. Swing pricing is applied to a Fund at each valuation point.

The NAV per unit figure in the tables below are presented to two decimal places. In some cases, the effect of the swing pricing is less than two decimal places.

State Street IUT Euro Ultra Short Bond Fund — Gross	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	217,243,602	0.98	0.98
31 August 2022	217,247,512	0.98	0.98
28 February 2022	282,192,158	0.98	0.98

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 4. Net Asset Value ("NAV") (continued)

<b>State Street IUT Euro Ultra Short Bond Fund — S15</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	28,361,748	0.98	0.98
31 August 2022	24,641,038	0.98	0.98
28 February 2022	20,558,732	0.98	0.98
<b>State Street IUT Euro Ultra Short Bond Fund — S20</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	1,224,496	0.97	0.97
31 August 2022	1,534,477	0.97	0.97
28 February 2022	1,835,520	0.97	0.97
<b>State Street IUT Euro Ultra Short Bond Fund — S30</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	5,024,489	5.13	5.13
31 August 2022	5,627,592	5.10	5.10
28 February 2022	5,559,947	5.12	5.12
<b>State Street IUT Euro Liquidity Fund — Gross*</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	202,451,067	-	-
31 August 2022	362,601,470	2.23	-
28 February 2022	240,258,380	-	-
<b>State Street IUT Euro Liquidity Fund — S17*</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	20,230,152	-	-
31 August 2022	19,871,510	0.96	-
28 February 2022	30,682,343	-	-
<b>State Street IUT Euro Liquidity Fund — S20*</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	14,308,105	-	-
31 August 2022	38,190,335	0.97	-
28 February 2022	35,841,119	-	-
<b>State Street IUT Euro Liquidity Fund — S30*</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	20,917,565	-	-
31 August 2022	29,103,877	1.12	-
28 February 2022	23,613,900	-	-

\*As at 31 August 2022 swing pricing was not applied to this Fund.

<b>State Street IUT Ethically Managed Fund — S60</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	386,803,658	8.95	8.96
31 August 2022	394,630,344	9.06	9.06
28 February 2022	419,940,691	9.60	9.60

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 4. Net Asset Value ("NAV") (continued)

<b>State Street IUT Global Ethical Value Equity Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	214,382,176	1.97	1.98
31 August 2022	196,741,514	1.86	1.86
28 February 2022	221,460,047	1.93	1.94
<b>State Street IUT Euro Bond Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	17,660,945	1.64	1.64
31 August 2022	24,297,956	1.78	1.78
28 February 2022	20,429,472	2.07	2.07
<b>State Street IUT Euro Bond Fund — S30</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	323,619	0.89	0.89
31 August 2022	353,318	0.97	0.97
28 February 2022	412,740	1.13	1.13
<b>State Street IUT Euro Allstock Government Bond Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	164,693,607	1.25	1.25
31 August 2022	195,078,505	1.33	1.34
28 February 2022	187,762,403	1.48	1.48
<b>State Street IUT Global 4Good Enhanced Equity Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	181,168,219	28.15	28.17
31 August 2022	165,326,080	28.12	28.13
28 February 2022	193,888,214	28.55	28.57
<b>State Street IUT Balanced Fund — Net</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	25,189,494	3.81	3.82
31 August 2022	39,227,940	3.87	3.87
28 February 2022	39,929,914	4.15	4.16
<b>State Street IUT Balanced Fund — S15</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	47,535,573	2.26	2.26
31 August 2022	78,970,390	2.29	2.29
28 February 2022	81,623,822	2.46	2.46
<b>State Street IUT Balanced Fund — S20</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	76,037,565	3.93	3.93
31 August 2022	77,736,938	3.98	3.99
28 February 2022	82,566,746	4.27	4.27

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 4. Net Asset Value ("NAV") (continued)

<b>State Street IUT Balanced Fund — S25</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	290,769	2.05	2.05
31 August 2022	13,869,790	2.08	2.08
28 February 2022	13,244,847	2.23	2.23
<b>State Street IUT Balanced Fund — S29</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	13,863,690	2.46	2.47
31 August 2022	13,509,771	2.50	2.50
28 February 2022	14,288,997	2.68	2.68
<b>State Street IUT Balanced Fund — S30</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	354,170,115	2.55	2.55
31 August 2022	368,686,954	2.59	2.59
28 February 2022	415,774,870	2.78	2.78
<b>State Street IUT North America Equity Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	1,035,741,585	6.09	6.09
31 August 2022	1,404,118,447	6.35	6.35
28 February 2022	1,651,720,176	6.29	6.29
<b>State Street IUT North America Equity Index Fund — S20</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	6,436,197	4.45	4.45
31 August 2022	6,543,444	4.65	4.65
28 February 2022	5,888,821	4.61	4.61
<b>State Street IUT UK Equity Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	72,735,383	3.18	3.18
31 August 2022	88,455,641	2.93	2.93
28 February 2022	111,449,685	3.02	3.02
<b>State Street IUT Euro Equity Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	204,697,290	4.03	4.03
31 August 2022	223,320,639	3.42	3.42
28 February 2022	285,092,810	3.80	3.81
<b>State Street IUT Euro Equity Index Fund — S20</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	3,450,676	2.35	2.35
31 August 2022	3,045,763	2.00	2.00
28 February 2022	3,081,239	2.22	2.23
<b>State Street IUT Euro Government Bond Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
31 August 2022	142,794,371	2.14	2.14
28 February 2022	164,687,930	2.49	2.49

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 4. Net Asset Value ("NAV") (continued)

<b>State Street IUT Euro Government Long Bond Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	863,767,103	1.95	1.95
31 August 2022	842,225,743	2.18	2.18
28 February 2022	1,054,438,712	2.70	2.70
<b>State Street IUT Euro Government Long Bond Index Fund — S17*</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2022	4,168,576	1.87	1.87
<b>State Street IUT Euro Government Long Bond Index Fund — S20</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	6,214,587	1.60	1.61
31 August 2022	6,898,136	1.80	1.80
28 February 2022	8,684,862	2.23	2.23
<b>State Street IUT Euro Government Long Bond Index Fund — S29</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	3,478,835	1.61	1.61
31 August 2022	3,242,208	1.80	1.80
28 February 2022	4,262,569	2.24	2.24
<b>State Street IUT Euro Government Long Bond Index Fund — S30</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	7,081,594	1.85	1.86
31 August 2022	22,696,954	2.07	2.07
28 February 2022	28,525,053	2.57	2.58
*The S17 Class closed on 25 April 2022.			
<b>State Street IUT All Equity Index Fund — S20</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	36,012,376	2.49	2.49
31 August 2022	40,753,701	2.33	2.33
28 February 2022	43,609,517	2.45	2.45
<b>State Street IUT All Equity Index Fund — S37.5</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	87,247,875	3.57	3.57
31 August 2022	97,448,530	3.34	3.34
28 February 2022	108,983,171	3.51	3.52
<b>State Street IUT World Developed Equity Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	183,802,048	4.11	4.11
31 August 2022	249,232,500	4.16	4.16
28 February 2022	306,591,300	4.18	4.18

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 4. Net Asset Value ("NAV") (continued)

<b>State Street IUT World Developed Equity Index Fund — S15</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	3,756,770	3.36	3.36
31 August 2022	22,648,947	3.40	3.40
28 February 2022	24,294,554	3.42	3.42
<b>State Street IUT World Developed Equity Index Fund — S20</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	16,941,480	3.57	3.57
31 August 2022	16,421,548	3.61	3.62
28 February 2022	16,944,902	3.64	3.64
<b>State Street IUT World Developed Equity Index Fund — S37.5</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	20,942,977	3.73	3.73
31 August 2022	27,156,578	3.78	3.78
28 February 2022	27,227,913	3.81	3.81
<b>State Street IUT Japan Equity Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	106,578,811	1.68	1.68
31 August 2022	140,799,701	1.71	1.71
28 February 2022	171,395,068	1.73	1.73
<b>State Street IUT Asia Pacific ex Japan Equity Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	82,035,241	2.88	2.88
31 August 2022	108,969,093	2.94	2.94
28 February 2022	126,401,425	2.89	2.89
<b>State Street IUT Europe ex Euro ex UK Equity Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	73,519,475	3.12	3.12
31 August 2022	92,478,608	3.01	3.01
28 February 2022	115,508,371	3.10	3.10
<b>State Street IUT Euro Inflation Linked Bond Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	244,173,868	1.31	1.31
31 August 2022	241,930,965	1.37	1.37
28 February 2022	149,069,474	1.43	1.43
<b>State Street IUT Strategic Diversified Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	35,702,883	1.14	1.14
31 August 2022	36,197,340	1.16	1.16
28 February 2022	38,157,402	1.22	1.22
<b>State Street IUT Strategic Diversified Fund — S35</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	58,815,653	1.86	1.86
31 August 2022	75,089,192	1.89	1.89

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 4. Net Asset Value ("NAV") (continued)

<b>State Street IUT Hedged World Developed Equity Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	421,912,272	3.20	3.19
31 August 2022	542,681,960	3.16	3.16
28 February 2022	746,776,226	3.38	3.38
<b>State Street IUT Hedged World Developed Equity Index Fund — S10*</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	13,390,181	0.99	0.99
<b>State Street IUT Hedged World Developed Equity Index Fund — S15</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	15,774,632	2.83	2.83
31 August 2022	16,471,083	2.80	2.80
28 February 2022	17,775,345	3.00	3.01
<b>State Street IUT Hedged World Developed Equity Index Fund — S17</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	19,725,486	3.12	3.12
31 August 2022	20,362,341	3.08	3.08
28 February 2022	50,528,743	3.30	3.31
<b>State Street IUT Hedged World Developed Equity Index Fund — S23</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	41,828,297	2.71	2.71
31 August 2022	43,789,758	2.68	2.68
28 February 2022	48,419,748	2.87	2.87

\*The S10 Class launched on 1 December 2022.

<b>State Street IUT Global Developed Equity Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	500,561,138	3.56	3.56
31 August 2022	535,140,729	3.64	3.64
28 February 2022	712,286,816	3.70	3.70
<b>State Street IUT Euro Core Treasury Long Bond Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	151,729,044	1.14	1.14
31 August 2022	154,760,183	1.35	1.35
28 February 2022	185,566,651	1.78	1.78
<b>State Street IUT Euro Core Treasury Long Bond Index Fund — S15</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	16,371,747	1.02	1.02
31 August 2022	20,422,489	1.22	1.22
28 February 2022	24,505,458	1.60	1.60



## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 4. Net Asset Value ("NAV") (continued)

<b>State Street IUT Euro Core Treasury Long Bond Index Fund — S30</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	49,122,828	1.09	1.09
31 August 2022	28,684,654	1.30	1.30
28 February 2022	38,128,391	1.71	1.71
<b>State Street IUT Emerging Market Equity Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	125,618,425	1.61	1.61
31 August 2022	185,024,367	1.74	1.73
28 February 2022	194,939,217	1.77	1.78
<b>State Street IUT All World Equity (Developed 75% Hedged) Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	184,831,412	2.01	2.01
31 August 2022	348,505,450	2.00	2.00
28 February 2022	380,133,819	2.13	2.13
<b>State Street IUT All World Equity (Developed 75% Hedged) Index Fund — S15</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	155,816,871	1.79	1.79
31 August 2022	240,755,813	1.79	1.79
28 February 2022	262,359,620	1.91	1.90
<b>State Street IUT All World Equity (Developed 75% Hedged) Index Fund — S33</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	44,644,021	2.02	2.02
31 August 2022	43,186,365	2.01	2.02
28 February 2022	47,646,260	2.15	2.15
<b>State Street IUT Euro Core Treasury 10+ Year Bond Index Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	38,271,268	0.88	0.88
31 August 2022	48,152,381	1.01	1.01
28 February 2022	55,213,570	1.24	1.24
<b>State Street IUT Euro Core Treasury 10+ Year Bond Index Fund — S12</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	7,224,425	0.76	0.76
31 August 2022	7,117,988	0.87	0.87
28 February 2022	9,344,310	1.08	1.08
<b>State Street IUT Diversified Alternatives Fund — Gross</b>	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	237,742,041	1.18	1.18
31 August 2022	233,461,266	1.21	1.21
28 February 2022	308,508,479	1.23	1.23

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 4. Net Asset Value ("NAV") (continued)

State Street IUT Diversified Alternatives Fund — S40	NAV EUR	Unswung NAV Per Unit EUR	Swung NAV Per Unit EUR
28 February 2023	16,682,616	1.14	1.14
31 August 2022	17,174,237	1.18	1.18
28 February 2022	18,506,782	1.20	1.20

### 5. Related Party Transactions

FRS 102 "Related Party Transactions" requires the disclosure of information relating to material transactions with parties who are deemed to be related to the reporting entity. The following parties are related parties to the Funds at 28 February 2023:

Manager and AIFM, Investment Manager and Global Distributor	State Street Global Advisors Europe Limited State Street Fund Services (Ireland) Limited
Administrator/Registrar/Transfer Agent	State Street Custodial Services (Ireland) Limited
Depository	State Street Global Advisors Limited
Sub Investment Manager	State Street Bank GmbH, London branch
Securities Lending Agent	Eric Linnane, Ann Prendergast, Nigel Wightman, Margaret Cullen, Scott Sanderson, Patrick Mulvihill and Marie-Anne Heeren (appointed 7 September 2022)

Ann Prendergast is also a Senior Vice President and Head of State Street Global Advisors Europe Limited.

Marie-Anne Heeren is a Senior Managing Director, Head of the Institutional client group for Europe, Branch Manager for State Street Global Advisors Europe Limited's Belgian Branch.

Eric Linnane is also a Managing Director and Head of State Street Global Advisors Europe Limited Investment Operations.

Scott Sanderson is Chief Financial Officer for State Street Global Advisors EMEA.

The Manager is entitled to charge a fee calculated as a percentage per annum of the NAV of each Fund or Class thereof. The maximum fee to which the Manager will be entitled is set out in the relevant Supplement but shall not exceed 2% per annum of the NAV of each Fund. Where applicable, the management fee is payable monthly in arrears. State Street Global Advisors Limited is the Sub-Investment Manager for the Funds. Fees payable to the Sub-Investment Manager appointed by the Investment Manager shall be paid by the Manager out of its own fee.

Management fees of EUR 2,825,826 (28 February 2022: EUR 3,469,207) were charged during the financial period of which EUR 2,100,799 (31 August 2022: EUR 2,124,214) remained payable at the financial period end. Management fee rebates of EUR 121,137 (28 February 2022: EUR 200,350) were received during the financial period of which EUR 319,046 (31 August 2022: EUR 197,040) remained receivable at the financial period end.

The Depository is entitled to a fee not exceeding 0.004% per annum of the NAV of each Fund. The fees are payable monthly in arrears.

Unless otherwise specified in a Supplement, the Depository and the Administrator shall also be entitled to an aggregate fee not exceeding the higher of 0.30% per annum of the NAV of each Fund or such minimum fee in the case of any Fund as may be specified in the relevant Supplement of that Fund. These fees are payable monthly in arrears. The Depository and the Administrator are also entitled to be reimbursed for out of pocket expenses incurred in the discharge of their duties to the Fund.

Administration fees of EUR 59,873 (28 February 2022: EUR 79,117) were charged during the period of which EUR 28,552 (31 August 2022: EUR 23,131) remained payable at the period end. The administration fee is charged at 0.6 basis points per annum, payable monthly in arrears.

Depository fees of EUR 836,078 (28 February 2022: EUR 1,200,751) were charged during the period of which EUR 321,730 (31 August 2022: EUR 420,739) were outstanding at the period end. Safekeeping and transactions fees of EUR 423,565 (28 February 2022: 682,658) were charged of which EUR 312,323 (31 August 2022: 270,151) was outstanding at the period end.

State Street Bank GmbH, London branch acts as Securities Lending Agent for the Funds. The Funds earned EUR 350,825 (28 February 2022: EUR 505,283) in securities income during the period. Please see Note 11 for further details.

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 5. Related Party Transactions (continued)

Certain forward foreign currency exchange contracts are held with State Street Bank, please refer to the Schedule of Investments for further details.

As at 28 February 2023 and 31 August 2022, the following Funds invested in share classes of other funds in the Trust or hold investments in other funds for which investment management activities are undertaken by the same Investment Manager, Sub Investment Manager or one of their affiliates. These underlying funds will have their own management, administration and depositary fee levels in place which may differ from the fee levels in operation for State Street Ireland Unit Trust. Please refer to the Schedule of Investments for further details on these investments at year end.

The following tables disclose the aggregate purchases and sales relating to such investments for the financial period ended 28 February 2023 and financial year ended 31 August 2022:

28 February 2023	Purchase EUR	Sale EUR
State Street IUT Euro Ultra Short Bond Fund	17,934,440	(16,763,071)
State Street IUT Euro Liquidity Fund	577,418,414	(771,547,881)
State Street IUT Ethically Managed Fund	78,649,475	(85,561,810)
State Street IUT Global Ethical Value Equity Fund	5,182,347	(2,777,391)
State Street IUT Balanced Fund	42,402,393	(101,193,668)
State Street IUT All Equity Index Fund	9,202,810	(33,869,549)
State Street IUT World Developed Equity Index Fund	5,141,141	(92,672,947)
State Street IUT Strategic Diversified Fund	27,836,163	(44,449,425)
State Street IUT Hedged World Developed Equity Index Fund	68,514,995	(163,608,845)
State Street IUT All World Equity (Developed 75% Hedged) Ind	48,421,332	(295,770,285)
State Street IUT Diversified Alternatives Fund	21,334,843	(37,968,552)

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 5. Related Party Transactions (continued)

31 August 2022	Purchase EUR	Sale EUR
State Street IUT Euro Ultra Short Bond Fund	44,575,622	(111,223,271)
State Street IUT Euro Liquidity Fund	586,323,226	(285,843,488)
State Street IUT Value All Equity Fund	166,562	(8,725,541)
State Street IUT Ethically Managed Fund	178,600,378	(205,767,060)
State Street IUT Dynamic Diversified Fund	7,260,576	(29,917,408)
State Street IUT Global Ethical Value Equity Fund	3,527,802	(8,494,971)
State Street IUT Balanced Fund	96,184,453	(146,512,642)
State Street IUT All Equity Index Fund	15,229,810	(21,976,683)
State Street IUT World Developed Equity Index Fund	5,336,670	(82,862,938)
State Street IUT Strategic Diversified Fund	62,560,384	(57,257,701)
State Street IUT Hedged World Developed Equity Index Fund	27,312,614	(377,201,406)
State Street IUT Total Equity Fund	10,097,916	(735,648,972)
State Street IUT All World Equity (Developed 75% Hedged) Ind	43,088,184	(187,850,990)
State Street IUT Diversified Alternatives Fund	68,023,288	(116,849,723)

Please refer to the Schedule of Investments for further details on these investments at the financial period end.

As at 28 February 2023 and 31 August 2022, the State Street IUT North America Equity Index Fund and the State Street IUT Global Developed Equity Index Fund held an investment in State Street Corporation which is the ultimate parent company of the Manager, Investment Manager, Administrator, Depositary and Securities Lending Agent.

The following tables disclose the aggregate purchases and sales of other funds in State Street Corporation for the financial period ended 28 February 2023 and financial year ended 31 August 2022:

28 February 2023	Purchase EUR	Sale EUR
State Street IUT North America Equity Index Fund	-	479,283

  

31 August 2022	Purchase EUR	Sale EUR
State Street IUT North America Equity Index Fund	-	498,775
State Street IUT Global Developed Equity Index Fund	-	115,968

Please refer to the Schedule of Investments for further information.

Many of the Funds in the State Street Ireland Unit Trust are invested in by other funds in the State Street Ireland Unit Trust. The following tables disclose percentage holdings by other State Street Ireland Unit Trust funds as at 28 February 2023 and 31 August 2022:

Fund name	28 February 2023 Holdings %	31 August 2022 Holdings %
State Street IUT Global Ethical Value Equity Fund	52%	50%
State Street IUT Euro Allstock Government Bond Fund	77%	77%
State Street IUT Global 4Good Enhanced Equity Fund	61%	58%
State Street IUT North America Equity Index Fund	99%	99%
State Street IUT UK Equity Index Fund	99%	99%
State Street IUT Euro Equity Index Fund	96%	97%
State Street IUT Euro Government Bond Index Fund	66%	63%
State Street IUT Japan Equity Index Fund	99%	99%
State Street IUT Asia Pacific ex Japan Equity Index Fund	98%	99%
State Street IUT Europe ex Euro ex UK Equity Index Fund	99%	99%
State Street IUT Emerging Market Equity Index Fund	67%	65%

State Street Ireland Pension Scheme held units in the following Funds at 28 February 2023 and 31 August 2022:

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 5. Related Party Transactions (continued)

Fund name	28 February 2023 Holdings %	31 August 2022 Holdings %
State Street IUT Euro Ultra Short Bond Fund	5.43%	6.39%
State Street IUT Balanced Fund	2.95%	2.47%
State Street IUT Euro Government Long Bond Index Fund	0.48%	0.45%
State Street IUT Strategic Diversified Fund	4.53%	3.94%
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	11.01%	6.48%

#### Connected Parties Transactions

The Central Bank's AIF Rulebook section on 'Dealings by management company, general partner, depositary, AIFM, investment manager or by delegates or group companies of these' states that any transaction carried out with the Fund by a management company, general partner, depositary, AIFM, investment manager or by delegates or group companies of these ("connected parties") must be carried out as if negotiated at arm's length. Transactions must be in the best interests of the unitholders.

The Directors of the Manager are satisfied that there are arrangements (evidenced by written procedures) in place, to ensure that the obligations set out above are applied to all transactions with connected parties; and the Directors of the Manager are satisfied that transactions with connected parties entered into during the period complied with the obligations set out in this paragraph.

### 6. Significant Unitholders

The following Funds have significant Unitholders in excess of 20% as at 28 February 2023 and 31 August 2022:

Fund name	28 February 2023 Holdings %	31 August 2022 Holdings %
State Street IUT Euro Ultra Short Bond Fund	32% & 55%	32% & 55%
State Street IUT Euro Liquidity Fund	31%	32%
State Street IUT Global Ethical Value Equity Fund	24% & 52%	24% & 50%
State Street IUT Euro Bond Fund	37% & 60%	34% & 63%
State Street IUT Euro Allstock Government Bond Fund	23% & 77%	23% & 77%
State Street IUT Global 4Good Enhanced Equity Fund	61%	58%
State Street IUT Balanced Fund	22% & 46%	42%
State Street IUT North America Equity Index Fund	21% & 23% & 34%	28% & 31%
State Street IUT UK Equity Index Fund	21% & 23% & 33%	28% & 31%
State Street IUT Euro Equity Index Fund	23% & 30%	20% & 22% & 30%
State Street IUT Euro Government Bond Index Fund	23% & 66%	20% & 63%
State Street IUT Euro Government Long Bond Index Fund	78%	74%
State Street IUT All Equity Index Fund	56%	50%
State Street IUT World Developed Equity Index Fund	44%	39%
State Street IUT Japan Equity Index Fund	21% & 23% & 33%	28% & 31%
State Street IUT Asia Pacific ex Japan Equity Index Fund	21% & 23% & 33%	28% & 31%
State Street IUT Europe ex Euro ex UK Equity Index Fund	21% & 23% & 34%	28% & 31%
State Street IUT Euro Inflation Linked Bond Index Fund	21% & 23% & 27%	24% & 27%
State Street IUT Strategic Diversified Fund	50%	44%
State Street IUT Global Developed Equity Index Fund	100%	100%
State Street IUT Euro Core Treasury Long Bond Index Fund	20% & 35%	41%
State Street IUT Emerging Market Equity Index Fund	29% & 31%	23% & 36%
State Street IUT All World Equity (Developed 75% Hedged) Index Fund	24%	25%
State Street IUT Euro Core Treasury 10+ Year Bond Index Fund	25% & 49%	24% & 46%
State Street IUT Diversified Alternatives Fund	20% & 73%	74%
State Street IUT Hedged World Developed Equity Index Fund	24% & 31%	21% & 27%

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 7. Distributions to redeemable participating Unitholders

During the financial period ended 28 February 2023, the State Street IUT Global Developed Equity Index Fund paid a distribution of EUR 4,434,241 (financial year ended 31 August 2022: EUR 11,279,498).

Declaration Date	Payment Date	Amount (EUR)
<b>For financial period ended: 28 February 2023</b>		
3 October 2022	4 October 2022	2,276,056
3 January 2023	9 January 2023	2,158,185
<b>Total</b>		<b>4,434,241</b>
<b>For financial year ended: 31 August 2022</b>		
1 October 2021	8 October 2021	2,511,605
4 January 2022	10 January 2022	2,657,635
1 April 2022	8 April 2022	2,812,439
1 July 2022	7 July 2022	3,297,819
<b>Total</b>		<b>11,279,498</b>

### 8. Soft Commission Arrangements and Directed Brokerage

The Trust has not entered into any soft commission arrangements and no direct brokerage services were utilised during the financial period ended 28 February 2023 or financial year ended 31 August 2022.

### 9. Capital Commitments

The Trust had no capital commitments at 28 February 2023 or 31 August 2022.

### 10. Efficient Portfolio Management

The Funds intend to use techniques and instruments relating to transferable securities which it reasonably believes to be economically appropriate to the efficient portfolio management of the Funds in accordance with the investment objectives of each Fund, subject to the conditions and limits applicable to RIAIF, as laid down in the AIF Rulebook.

The Funds may use derivative instruments, forward foreign currency exchange contracts and futures contracts, for both efficient portfolio management and for investment purposes. Each Fund's relevant Supplement will indicate how it intends to use derivative instruments. A Fund's use of derivative instruments involves risks different from, and possibly greater than, the risks associated with investing directly in securities. The gains/(losses) associated with each financial derivative instrument are included within net gains/(losses) on investments, foreign currency and derivative contracts in the Statement of Comprehensive Income. The counterparties to the derivative instruments are included on the relevant Schedule of Investments.

The Funds also engage in securities lending as an efficient portfolio management technique. Please refer to Note 11 for the Security Lending Disclosures.

### 11. Securities Lending

State Street Bank GmbH, London branch ("State Street") was appointed to act as securities lending agent for the Funds for the purposes of lending securities to brokers, dealers and other financial institutions. In lending their securities, the Funds will receive income while retaining the securities' potential for capital appreciation and depreciation. The Funds benefit from a borrower default indemnity from State Street so that (subject to the terms of the securities lending authorisation agreement) should a counterparty default, State Street will fund any shortfall between the value of realised collateral and the market value of replacement securities. The security lending income is split between the Funds and the Security Lending Agent in a ratio of 75:25 in favour of the Fund.

Collateral maintained for any securities transferred by State Street must be (1) sufficiently liquid in order that it can be sold quickly at a price that is close to its most recent mark to market valuation and (2) valued by marking to market on a daily basis. Subject to those requirements, the following collateral is acceptable under the securities lending agreement:

- Government securities issued by G10 countries excluding Japan (i.e. US, UK, Germany, France, Canada, Belgium, Netherlands, Sweden, Switzerland) whose long-term ratings are at or above A- or equivalent, as rated by one or more internationally recognised rating agencies; and
- Equity securities either admitted to an official listing on a stock exchange in a Member State of the European Union or non-Member State or which are traded on a market which is regulated, operating regularly, officially recognised and open to the public in a Member State or non-Member State.

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 11. Securities Lending (continued)

Should the borrower of securities fail financially or default in any of its obligations under any securities lending transaction, the collateral held will be liquidated. The value of the collateral will be maintained to exceed the value of the securities transferred and marked to market on a daily basis:

- Equities transferred as collateral shall have a minimum collateral market value of not less than 105% of the loaned securities;
- Government securities transferred as collateral shall have a minimum collateral market value of not less than 102% of the loaned securities.

The following Funds were engaged in securities lending during the financial period ended 28 February 2023 and financial period ended 28 February 2022. Details of the income generated from securities lending, the value of securities out on loan at the year end and the related collateral is as follows:

	<b>State Street IUT Global Ethical Value Equity Fund</b>		<b>State Street IUT Euro Bond Fund</b>	
	Period ended 28 February 2023	Period ended 28 February 2022	Period ended 28 February 2023	Period ended 28 February 2022
Income earned during the period	20,191	24,492	526	679
Value of securities on loan at period end	21,647,624	33,289,989	677,804	1,303,233
Value of collateral held by the Fund	23,232,511	35,543,822	700,097	1,359,948

	<b>State Street IUT Euro Allstock Government Bond Fund</b>		<b>State Street IUT Global 4Good Enhanced Equity Fund</b>	
	Period ended 28 February 2023	Period ended 28 February 2022	Period ended 28 February 2023	Period ended 28 February 2022
Income earned during the period	3,811	5,148	19,060	21,783
Value of securities on loan at period end	4,409,421	13,388,429	14,668,531	19,199,369
Value of collateral held by the Fund	4,555,356	13,838,425	15,977,740	20,731,878

	<b>State Street IUT Balanced Fund</b>		<b>State Street IUT North America Equity Index Fund</b>	
	Period ended 28 February 2023	Period ended 28 February 2022	Period ended 28 February 2023	Period ended 28 February 2022
Income earned during the period	-	3,749	111,244	105,418
Value of securities on loan at period end	-	318,750	26,563,479	28,740,917
Value of collateral held by the Fund	-	334,769	29,261,534	33,358,804

	<b>State Street IUT UK Equity Index Fund</b>		<b>State Street IUT Euro Equity Index Fund</b>	
	Period ended 28 February 2023	Period ended 28 February 2022	Period ended 28 February 2023	Period ended 28 February 2022
Income earned during the period	3,219	4,751	17,135	23,263
Value of securities on loan at period end	733,804	3,079,883	17,640,881	28,009,291
Value of collateral held by the Fund	810,408	3,242,808	19,098,134	29,788,016

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (continued)

### 11. Securities Lending (continued)

	<b>State Street IUT Euro Government Bond Index Fund</b>		<b>State Street IUT Euro Government Long Bond Index Fund</b>	
	Period ended 28 February 2023	Period ended 28 February 2022	Period ended 28 February 2023	Period ended 28 February 2022
Income earned during the period	5,126	7,020	16,579	43,376
Value of securities on loan at period end	6,568,137	19,650,006	22,259,991	82,630,521
Value of collateral held by the Fund	6,784,162	20,445,303	22,996,242	86,116,076

  

	<b>State Street IUT Japan Equity Index Fund</b>		<b>State Street IUT Asia Pacific ex Japan Equity Index Fund</b>	
	Period ended 28 February 2023	Period ended 28 February 2022	Period ended 28 February 2023	Period ended 28 February 2022
Income earned during the period	40,509	59,906	12,620	33,975
Value of securities on loan at period end	49,570,191	93,053,151	9,909,022	21,216,689
Value of collateral held by the Fund	53,050,171	98,353,250	10,671,596	22,528,047

  

	<b>State Street IUT Europe ex Euro ex UK Equity Index Fund</b>		<b>State Street IUT Global Developed Equity Index Fund</b>	
	Period ended 28 February 2023	Period ended 28 February 2022	Period ended 28 February 2023	Period ended 28 February 2022
Income earned during the period	13,529	17,798	57,914	72,340
Value of securities on loan at period end	9,672,556	23,014,377	42,402,068	60,933,313
Value of collateral held by the Fund	10,429,763	24,568,142	45,847,991	65,366,358

  

	<b>State Street IUT Euro Core Treasury Long Bond Index Fund</b>		<b>State Street IUT Emerging Market Equity Index Fund</b>	
	Period ended 28 February 2023	Period ended 28 February 2022	Period ended 28 February 2023	Period ended 28 February 2022
Income earned during the period	9,432	28,695	17,080	23,646
Value of securities on loan at period end	22,087,254	82,179,558	3,592,355	7,680,651
Value of collateral held by the Fund	22,831,266	85,296,739	3,865,601	8,181,354

  

	<b>State Street IUT Euro Core Treasury 10+ Year Bond Index Fund</b>	
	Period ended 28 February 2023	Period ended 28 February 2022
Income earned during the period	2,843	5,972
Value of securities on loan at period end	5,525,612	16,984,623
Value of collateral held by the Fund	5,709,018	17,605,562

The following Funds were enrolled in the securities lending programme but did not engage in lending during the financial year ended 31 August 2022:

- State Street IUT Ethically Managed Fund

### 12. Contingent Liabilities and Indemnification

There were no contingent liabilities as at 28 February 2023 or 31 August 2022.

The Trust may enter into contracts that contain a variety of indemnifications. The Trust's maximum exposure under these arrangements is unknown.



## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 13. Residual Cash Balances

The Funds in the below table terminated in prior financial years but have not yet had their authorisation revoked by the Central Bank. The Funds held the below cash balances as at 28 February 2023 and 31 August 2022. These cash balances are assets of the Funds, but due to their monetary value, financial statements have not been prepared in relation to these Funds, and they are disclosed in this note only.

Fund Name	28 February 2023 EUR	31 August 2022 EUR
State Street IUT My Retirement Focus Fund	29,391	29,391
State Street IUT Hedged World Value Equity Fund	4,661	6,943
State Street IUT Euro Government Long Bond Fund	3,514	3,514
State Street IUT Diversified Growth Fund	39,505	39,356

### 14. Reconciliation to the published Net Asset Value

The State Street IUT Emerging Market Equity Index Fund is exposed to Brazilian and Indian equities. In accordance with FRS 102, the Fund must recognise a provision for potential capital gains tax payable on any unrealised positions recognised within the financial statements. This potential capital gains tax has not been reflected in the published NAV as at the 28 February 2023.

The above adjustments have led to the below differences between the NAV per unit as recorded in the financial statements and the published NAV per unit.

	State Street IUT Emerging Market Equity Index Fund	
	EUR	EUR
	28 February 2023	31 August 2022
Net Assets Attributable to Equity Holders in accordance with FRS 102	125,618,425	185,024,367
Add: capital gains tax adjustments	749,443	1,591,973
<b>Published Net Assets Attributable to Equity Holders</b>	<b>126,367,868</b>	<b>186,616,340</b>
NAV per unit in accordance with FRS 102	1.61	1.74
<b>Published NAV per unit</b>	<b>1.62</b>	<b>1.75</b>

### 15. Seasonal and cyclical changes

The Trust is not subject to seasonal or cyclical changes.

### 16. Events During the Financial Period

Marie-Anne Heeren was appointed as a Director of the Manager on 7 September 2022.

An addendum was noted by the Central Bank on 1 December 2022 with respect to SFDR Level 2 requirements. The addendum included an update to the SFDR fund classification for the State Street IUT Ethically Managed Fund and inclusion of SFDR Annexures for the State Street IUT Global 4Good Enhanced Equity Fund and the State Street IUT Global Ethical Value Equity Fund.

An addendum to the prospectus was noted by the Central Bank on 13 April 2022. The addendum captures an additional risk disclosure with respect to the evolving geopolitical situation involving Ukraine and Russia.

The Class S10 of the State Street IUT Hedged World Developed Equity Index Fund launched on 1 December 2022.

The conflict that started on 24 February 2022 between Russia and Ukraine has resulted in extensive restrictions and disruptions relating to the Russian securities and markets. The effects of those restrictions have and may continue to adversely affect the funds that have exposure to the Russian markets. Sanctions threatened or already imposed against Russia, Russian entities or Russian individuals may result in disruption of the Russian economy, cause volatility in other regional and global markets and negatively impact the performance of various sectors and industries, as well as companies in other countries, which could have a negative effect on the performance of a fund, even if a fund does not have direct exposure to securities of Russian issuers. As a collective result of the imposition of sanctions, Russian government countermeasures and the impact that they have had on the trading markets for Russian securities, certain funds used fair

## Notes to the Financial Statements

for the financial period ended 28 February 2023 (*continued*)

### 16. Events During the Financial Period (continued)

valuation procedures approved by the fund's Board to value certain Russian securities, which resulted in such securities being deemed to have a zero value. Sanctions, or the threat of new or modified sanctions, could also impair the ability of a fund to buy, sell, hold, receive, deliver or otherwise transact in certain affected securities or other investment instruments.

There were no other significant events during the financial period.

### 17. Events After the Financial Period End

On 9 March 2023, Nasdaq delisted shares of Silicon Valley Bank Financial Group (ticker: SIVB) after deposit outflows and securities losses before the Silicon Valley Bank fell under the control of the Federal Deposit Insurance Corporation (FDIC). The Trust had immaterial holdings in SIVB. The SVB Bank common stock resumed trading on 28 March 2023. On 31 March 2023 all of the SVB common stocks have been sold out. The SVB Bank pricing remained orderly throughout the period from 9 March 2023 and continue to be valued in line with the market prices.

On 13 March 2023, Nasdaq suspended trading of equity securities of Signature Bank of New York (ticker: SBNY) before the Signature Bank of New York fell under the control of the Federal Deposit Insurance Corporation (FDIC). The Trust had immaterial holdings in SBNY. The Signature Bank common stock resumed trading on 28 March 2023. On 31 March 2023 all of the SBNY common stocks have been sold out. The Signature Bank bonds pricing remained orderly throughout the period from 9 March 2023 and continue to be valued in line with the market prices.

On 19 March 2023, it was announced Credit Suisse and UBS have entered into a merger agreement following the intervention of the Swiss Federal Department of Finance, the Swiss National Bank and the Swiss Financial Market Supervisory Authority ("FINMA"). UBS will be the surviving entity upon closing of the merger transaction. It was announced that FINMA had determined that Credit Suisse's Tier 1 Capital Notes would be written down to zero. The Trust held no Tier 1 capital holding notes and had immaterial holdings in Credit Suisse affiliated securities.

There were no other events after the financial period end.

### 18. Approval of Financial Statements

The Directors of the Manager approved the financial statements on 26 April 2023.

## Schedule of Investments

as at 28 February 2023

### State Street IUT Euro Ultra Short Bond Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Collective Investment Schemes (31 August 2022: 100.02%)		
	Ireland		
254,637	State Street EUR Liquidity Standard VNAV Fund	<u>251,863,086</u>	<u>100.00</u>
	Total Ireland	<u>251,863,086</u>	<u>100.00</u>
	Total Collective Investment Schemes	<u>251,863,086</u>	<u>100.00</u>
	Total Value of Investments	251,863,086	100.00
	Cash*	33,858	0.02
	Other Net Liabilities	<u>(42,609)</u>	<u>(0.02)</u>
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	<u>251,854,335</u>	<u>100.00</u>

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Liquidity Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Collective Investment Schemes (31 August 2022: 100.01%)		
	Ireland		
257,932,536	State Street EUR Liquidity LVNAV Fund	<u>257,932,536</u>	<u>100.01</u>
	Total Ireland	<u>257,932,536</u>	<u>100.01</u>
	Total Collective Investment Schemes	<u>257,932,536</u>	<u>100.01</u>
	Total Value of Investments	257,932,536	100.01
	Cash	72,254	0.03
	Other Net Liabilities	<u>(97,901)</u>	<u>(0.04)</u>
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	<u>257,906,889</u>	<u>100.00</u>

## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT Ethically Managed Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Collective Investment Schemes (31 August 2022: 100.17%)		
	Ireland		
254,045	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	7,566,730	1.95
105	State Street EUR Liquidity Standard VNAV Fund	103,629	0.03
101,079,930	State Street IUT Euro Allstock Government Bond Fund (Gross Units)	126,479,295	32.70
3,926,889	State Street IUT Global 4Good Enhanced Equity Fund (Gross Units)	110,548,683	28.58
56,770,922	State Street IUT Global Ethical Value Equity Fund (Gross Units)	111,970,481	28.95
	Total Ireland	<u>356,668,818</u>	<u>92.21</u>
	Luxembourg		
706,983	State Street Emerging Markets Local Currency Government Bond Index Fund	5,740,123	1.48
1,087,852	State Street Flexible Asset Allocation Plus Fund	12,968,507	3.35
1,288,423	State Street Global High Yield Bond ESG Screened Index Fund	11,362,474	2.94
	Total Luxembourg	<u>30,071,104</u>	<u>7.77</u>
	Total Collective Investment Schemes	<u>386,739,922</u>	<u>99.98</u>
	Total Value of Investments	386,739,922	99.98
	Cash	659,598	0.17
	Other Net Liabilities	<u>(595,862)</u>	<u>(0.15)</u>
	Net Assets Attributable to Equity Holders	<u>386,803,658</u>	<u>100.00</u>

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Global Ethical Value Equity Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 93.43%)		
	Austria		
50,599	Andritz AG Com NPV	2,957,512	1.38
	Total Austria	2,957,512	1.38
	Belgium		
92,170	Colruyt SA Com NPV	2,358,630	1.10
37,797	UCB SA Com NPV	3,075,920	1.44
	Total Belgium	5,434,550	2.54
	Cayman Islands		
5,384,000	Dali Foods Group Co Ltd Com HKD 0.0100	2,050,272	0.96
1,170,000	Haitian International Holdings Ltd Com HKD 0.1000	2,881,289	1.34
5,419,000	Lee & Man Paper Manufacturing Ltd Com HKD 0.0250	2,206,815	1.03
4,827,263	WH Group Ltd Com USD 0.0001	2,644,314	1.23
	Total Cayman Islands	9,782,690	4.56
	China		
4,276,000	China Construction Bank Corp Com CNY 1.0000	2,465,620	1.15
492,600	Gree Electric Appliances Inc of Zhuhai Com CNY 1.0000	2,373,370	1.11
831,000	Haier Smart Home Co Ltd Com CNY 1.0000	2,770,200	1.29
393,000	Ping An Insurance Group Co of China Ltd Class 'H' Com CNY 1.0000	2,516,326	1.17
	Total China	10,125,516	4.72
	France		
115,888	AXA SA Com EUR 2.2900	3,459,257	1.61
52,018	BNP Paribas SA Com EUR 2.0000	3,440,990	1.60
92,011	Cie Generale des Etablissements Michelin SCA Com EUR 0.5000	2,735,947	1.28
29,093	Sanofi Com EUR 2.0000	2,586,077	1.21
	Total France	12,222,271	5.70
	Germany		
12,691	Allianz SE Com NPV	2,819,306	1.32
38,624	Bayerische Motoren Werke AG Com EUR 1.0000	3,775,496	1.76
98,285	Duerr AG Com NPV	3,508,775	1.64
25,555	SAP SE Com NPV	2,746,651	1.28
	Total Germany	12,850,228	6.00
	Indonesia		
4,721,400	Bank Mandiri Persero Tbk PT Com IDR 250.0000	2,919,376	1.36
	Total Indonesia	2,919,376	1.36
	Ireland		
67,510	CRH Plc Com EUR 0.3200	3,005,545	1.40

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Ethical Value Equity Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 93.43%) <i>(continued)</i>		
	Ireland <i>(continued)</i>		
282,229	Glanbia Plc Com EUR 0.0600	3,304,902	1.54
263,471	Grafton Group Plc Unit NPV	2,859,158	1.33
74,854	Smurfit Kappa Group Plc Com EUR 0.0010	2,647,586	1.24
	Total Ireland	11,817,191	5.51
	Israel		
23,653	Check Point Software Technologies Ltd Com USD 0.0100	2,759,404	1.29
	Total Israel	2,759,404	1.29
	Italy		
158,228	Assicurazioni Generali SpA Com EUR 1.0000	2,960,446	1.38
405,618	Enel SpA Com EUR 1.0000	2,156,671	1.01
	Total Italy	5,117,117	2.39
	Japan		
211,400	Alfresa Holdings Corp Com NPV	2,408,790	1.12
81,200	KDDI Corp Com NPV	2,240,565	1.05
182,300	Kinden Corp Com NPV	1,929,560	0.90
119,100	Kyowa Exeo Corp Com NPV	1,969,664	0.92
107,600	Nihon Kohden Corp Com NPV	2,539,983	1.18
63,900	Sumitomo Mitsui Trust Holdings Inc Com NPV	2,231,651	1.04
173,800	Tokyo Broadcasting System Holdings Inc Com NPV	2,152,407	1.00
59,200	Trend Micro Inc Com NPV	2,626,902	1.23
220,700	Zeon Corp Com NPV	1,967,806	0.92
	Total Japan	20,067,328	9.36
	Korea		
66,455	KB Financial Group Inc Com KRW 5,000.0000	2,429,362	1.13
68,639	Samsung Electronics Co Ltd Pref NPV	2,611,917	1.22
100,989	Shinhan Financial Group Co Ltd Com KRW 5,000.0000	2,795,840	1.31
	Total Korea	7,837,119	3.66
	Netherlands		
191,534	CNH Industrial NV Com EUR 0.0100	2,973,565	1.39
	Total Netherlands	2,973,565	1.39
	Panama		
37,515	Copa Holdings SA Com NPV	3,266,863	1.52
	Total Panama	3,266,863	1.52

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Ethical Value Equity Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 93.43%) <i>(continued)</i>		
	Singapore		
147,600	United Overseas Bank Ltd Com NPV	3,093,454	1.44
	Total Singapore	3,093,454	1.44
	Spain		
96,687	ACS Actividades de Construccion y Servicios SA Com EUR 0.5000	2,771,049	1.29
415,753	Banco Bilbao Vizcaya Argentaria SA Com EUR 0.4900	3,065,347	1.43
	Total Spain	5,836,396	2.72
	Taiwan		
484,000	Catcher Technology Co Ltd Com TWD 10.0000	2,763,539	1.29
158,000	Taiwan Semiconductor Manufacturing Co Ltd Com TWD 10.0000	2,498,629	1.17
	Total Taiwan	5,262,168	2.46
	United Kingdom		
1,057,265	ConvaTec Group Plc Com GBP 0.1000	2,708,409	1.26
	Total United Kingdom	2,708,409	1.26
	United States		
35,712	Advanced Energy Industries Inc Com USD 0.0010	3,134,438	1.46
23,264	Affiliated Managers Group Inc Com USD 0.0100	3,496,947	1.63
6,358	Anthem Inc Com USD 0.0100	2,815,804	1.31
64,127	Avient Corp Com USD 0.0100	2,638,246	1.23
45,325	Bristol-Myers Squibb Co Com USD 0.1000	2,947,299	1.38
11,090	Cigna Corp Com USD 0.0100	3,054,585	1.43
80,812	Cisco Systems Inc Com USD 0.0010	3,689,689	1.72
66,673	Citigroup Inc Com USD 0.0100	3,186,849	1.49
58,593	Cognizant Technology Solutions Corp Com USD 0.0100	3,460,328	1.61
50,572	Comerica Inc Com USD 5.0000	3,342,853	1.56
20,031	F5 Networks Inc Com NPV	2,700,642	1.26
22,758	Lear Corp Com USD 0.0100	2,996,844	1.40
19,609	M&T Bank Corp Com USD 0.5000	2,871,363	1.34
30,854	ManpowerGroup Inc Com USD 0.0100	2,469,483	1.15
40,363	Maximus Inc Com NPV	3,123,992	1.46
53,878	Micron Technology Inc Com USD 0.1000	2,937,506	1.37
52,749	Mosaic Co Com USD 0.0100	2,645,656	1.23
146,099	NortonLifeLock Inc Com USD 0.0100	2,687,780	1.25
40,939	Omnicom Group Inc Com USD 0.1500	3,496,316	1.63
31,450	Polaris Industries Inc Com USD 0.0100	3,373,348	1.57
26,605	Reinsurance Group of America Inc Com USD 0.0100	3,624,349	1.69
152,986	Resideo Technologies Inc Com USD 0.0010	2,645,697	1.24
90,836	Skechers U.S.A. Inc Com USD 0.0010	3,812,455	1.78
202,809	Warner Bros Discovery Inc Com NPV	2,987,152	1.39
	Total United States	74,139,621	34.58
	Total Equities	201,170,778	93.84



## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT Global Ethical Value Equity Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Collective Investment Schemes (31 August 2022: 4.00%)		
	Ireland		
10,562,346	State Street USD Liquidity LVNAV Fund	9,959,775	4.64
	Total Ireland	9,959,775	4.64
	Total Collective Investment Schemes	9,959,775	4.64
	Total Value of Investments	211,130,553	98.48
	Cash*	3,393,039	1.59
	Other Net Liabilities	(141,416)	(0.07)
	Net Assets Attributable to Equity Holders	214,382,176	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Bond Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 91.57%)		
	Austria		
57,000	Austria Government Bond 4.85% 15/03/2026	59,896	0.33
307,000	Austria Government Bond 0.00% 20/02/2030	246,920	1.37
701,000	Austria Government Bond 2.40% 23/05/2034	643,033	3.58
174,000	Austria Government Bond 0.25% 20/10/2036	116,012	0.64
35,000	Austria Government Bond 3.15% 20/06/2044	34,180	0.19
120,000	Austria Government Bond 1.50% 20/02/2047	84,738	0.47
49,000	Austria Government Bond 0.75% 20/03/2051	26,882	0.15
76,000	Austria Government Bond 3.80% 26/01/2062	84,557	0.47
41,000	Austria Government Bond 0.70% 20/04/2071	17,234	0.10
	Total Austria	1,313,452	7.30
	Belgium		
344,155	Belgium Government Bond 1.00% 22/06/2026	322,392	1.79
75,531	Belgium Government Bond 4.25% 28/03/2041	82,555	0.46
47,852	Belgium Government Bond 3.75% 22/06/2045	49,229	0.28
89,849	Belgium Government Bond 1.60% 22/06/2047	61,538	0.34
62,291	Belgium Government Bond 2.15% 22/06/2066	44,762	0.25
	Total Belgium	560,476	3.12
	Finland		
52,000	Finland Government Bond 0.50% 15/09/2027	46,431	0.26
194,000	Finland Government Bond 0.13% 15/09/2031	150,590	0.84
71,000	Finland Government Bond 0.25% 15/09/2040	42,121	0.23
61,000	Finland Government Bond 1.38% 15/04/2047	42,736	0.24
	Total Finland	281,878	1.57
	France		
1,096,018	France Government Bond OAT 0.25% 25/11/2026	989,731	5.50
54,596	France Government Bond OAT 1.00% 25/05/2027	50,256	0.28
541,776	France Government Bond OAT 0.00% 25/11/2030	430,712	2.39
303,450	France Government Bond OAT 1.50% 25/05/2031	270,979	1.51
613,922	France Government Bond OAT 0.00% 25/05/2032	464,080	2.58
251,678	France Government Bond OAT 1.25% 25/05/2034	205,339	1.14
565,568	France Government Bond OAT 1.25% 25/05/2036	441,720	2.46
65,000	France Government Bond OAT 4.00% 25/10/2038	69,687	0.39
244,275	France Government Bond OAT 0.50% 25/05/2040	152,413	0.85
220,211	France Government Bond OAT 4.50% 25/04/2041	251,485	1.40
71,000	France Government Bond OAT 3.25% 25/05/2045	69,083	0.38
622,849	France Government Bond OAT 2.00% 25/05/2048	475,726	2.65
158,714	France Government Bond OAT 4.00% 25/04/2055	175,260	0.97
163,462	France Government Bond OAT 1.75% 25/05/2066	105,924	0.59
	Total France	4,152,395	23.09
	Germany		
506,868	Bundesrepublik Deutschland 0.25% 15/02/2027	459,332	2.55
146,521	Bundesrepublik Deutschland 0.00% 15/08/2031	118,112	0.66

## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT Euro Bond Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 91.57%) ( <i>continued</i> )		
	Germany ( <i>continued</i> )		
754,641	Bundesrepublik Deutschland 0.00% 15/02/2032	600,187	3.34
212,535	Bundesrepublik Deutschland 4.75% 04/07/2034	255,908	1.42
353,795	Bundesrepublik Deutschland 0.00% 15/05/2035	255,676	1.42
133,661	Bundesrepublik Deutschland 0.00% 15/05/2036	93,795	0.52
151,117	Bundesrepublik Deutschland 4.75% 04/07/2040	193,419	1.08
89,286	Bundesrepublik Deutschland 3.25% 04/07/2042	96,625	0.54
174,964	Bundesrepublik Deutschland 2.50% 04/07/2044	171,080	0.95
183,564	Bundesrepublik Deutschland 2.50% 15/08/2046	180,647	1.01
258,255	Bundesrepublik Deutschland 1.25% 15/08/2048	196,217	1.09
199,793	Bundesrepublik Deutschland 0.00% 15/08/2052	95,984	0.53
	Total Germany	2,716,982	15.11
	Ireland		
3,000	Ireland Government Bond 3.90% 20/03/2023	2,999	0.02
321,577	Ireland Government Bond 1.10% 15/05/2029	286,813	1.59
206,233	Ireland Government Bond 1.30% 15/05/2033	172,086	0.96
137,998	Ireland Government Bond 1.70% 15/05/2037	112,303	0.62
153,403	Ireland Government Bond 2.00% 18/02/2045	119,837	0.67
	Total Ireland	694,038	3.86
	Italy		
205,000	Italy Buoni Poliennali Del Tesoro 0.85% 15/01/2027	183,496	1.02
998,000	Italy Buoni Poliennali Del Tesoro 0.45% 15/02/2029	811,574	4.51
338,000	Italy Buoni Poliennali Del Tesoro 1.35% 01/04/2030	281,321	1.56
415,000	Italy Buoni Poliennali Del Tesoro 0.60% 01/08/2031	310,144	1.72
97,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/08/2034	101,142	0.56
873,000	Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	720,314	4.01
697,000	Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	463,644	2.58
517,000	Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2050	350,737	1.95
66,000	Italy Buoni Poliennali Del Tesoro 2.80% 01/03/2067	44,187	0.25
	Total Italy	3,266,559	18.16
	Netherlands		
80,409	Netherlands Government Bond 0.75% 15/07/2027	73,318	0.41
73,341	Netherlands Government Bond 5.50% 15/01/2028	81,766	0.45
135,008	Netherlands Government Bond 0.00% 15/07/2030	109,499	0.61
60,173	Netherlands Government Bond 0.00% 15/07/2031	47,393	0.26
134,169	Netherlands Government Bond 0.50% 15/07/2032	107,893	0.60
159,879	Netherlands Government Bond 4.00% 15/01/2037	177,349	0.99
36,594	Netherlands Government Bond 0.00% 15/01/2038	23,518	0.13
82,187	Netherlands Government Bond 0.50% 15/01/2040	55,512	0.31
207,787	Netherlands Government Bond 2.75% 15/01/2047	203,438	1.13
	Total Netherlands	879,686	4.89
	Portugal		
53,546	Portugal Obrigacoes do Tesouro OT 0.70% 15/10/2027	47,866	0.27

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Euro Bond Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 91.57%) (continued)		
	Portugal (continued)		
37,479	Portugal Obrigacoes do Tesouro OT 1.00% 12/04/2052	18,540	0.10
	Total Portugal	66,406	0.37
	Slovakia		
65,000	Slovakia Government Bond 4.35% 14/10/2025	66,273	0.37
76,000	Slovakia Government Bond 3.88% 08/02/2033	76,213	0.42
	Total Slovakia	142,486	0.79
	Slovenia		
24,000	Slovenia Government Bond 5.13% 30/03/2026	25,286	0.14
36,000	Slovenia Government Bond 1.50% 25/03/2035	27,421	0.15
9,000	Slovenia Government Bond 3.13% 07/08/2045	7,714	0.04
	Total Slovenia	60,421	0.33
	Spain		
294,000	Spain Government Bond 1.45% 31/10/2027	270,474	1.50
389,311	Spain Government Bond 6.00% 31/01/2029	443,571	2.47
805,000	Spain Government Bond 0.10% 30/04/2031	615,310	3.42
506,000	Spain Government Bond 0.70% 30/04/2032	395,131	2.20
155,000	Spain Government Bond 4.90% 30/07/2040	173,472	0.97
340,000	Spain Government Bond 1.20% 31/10/2040	221,974	1.23
330,000	Spain Government Bond 2.90% 31/10/2046	278,651	1.55
97,000	Spain Government Bond 1.00% 31/10/2050	49,715	0.28
108,000	Spain Government Bond 3.45% 30/07/2066	94,203	0.52
	Total Spain	2,542,501	14.14
	Total Government Bonds	16,677,280	92.73
	Corporate Bonds (31 August 2022: 3.54%)		
	Germany		
985,000	Kreditanstalt fuer Wiederaufbau 0.13% 09/01/2032	758,064	4.22
	Total Germany	758,064	4.22
	Total Corporate Bonds	758,064	4.22
	Financial Derivative Instruments		
	Futures Contracts (31 August 2022: 0.04%)		
No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Gains on Futures Contracts		
(3)	Euro-Bund Future March 2023	25,710	0.14
(12)	U.S. 5 Year Note Future June 2023	2,410	0.02
	Unrealised Gains on Futures Contracts	28,120	0.16

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Bond Fund *(continued)*

#### Financial Derivative Instruments

#### Futures Contracts (31 August 2022: 0.04%) *(continued)*

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Losses on Futures Contracts		
10	Euro-Bobl Future March 2023	(42,050)	(0.23)
3	Euro-OAT Future March 2023	(26,070)	(0.15)
13	U.S. 2 Year Note Future June 2023	(5,746)	(0.03)
	Unrealised Losses on Futures Contracts	(73,866)	(0.41)
	Net Unrealised Losses on Futures Contracts	(45,746)	(0.25)

#### Forward Foreign Currency Exchange Contracts (31 August 2022: 0.06%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date		
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
HSBC Bank	USD	293,889	CHF	270,341	30 Mar 2023	4,290	0.02
Unrealised Gains on Forward Foreign Currency Exchange Contracts						4,290	0.02
Net Unrealised Gains on Forward Foreign Currency Exchange Contracts						4,290	0.02
Total Financial Derivative Instruments						(41,456)	(0.23)

Total Value of Investments	17,393,888	96.72
Cash*	457,640	2.54
Other Net Assets	133,036	0.74
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	17,984,564	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for futures margin of EUR 99,328 which is held with Goldman Sachs for the futures contracts.

The counterparty for the open future contracts is Goldman Sachs.

## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT Euro Allstock Government Bond Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 92.49%)		
	Austria		
564,000	Austria Government Bond 1.75% 20/10/2023	558,924	0.34
2,570,000	Austria Government Bond 4.85% 15/03/2026	2,700,556	1.64
5,016,000	Austria Government Bond 0.00% 20/02/2030	4,034,369	2.45
1,008,000	Austria Government Bond 4.15% 15/03/2037	1,097,008	0.67
1,646,000	Austria Government Bond 3.15% 20/06/2044	1,607,451	0.97
381,000	Austria Government Bond 1.50% 20/02/2047	269,042	0.16
194,000	Austria Government Bond 0.75% 20/03/2051	106,430	0.06
813,000	Austria Government Bond 3.80% 26/01/2062	904,544	0.55
88,000	Austria Government Bond 2.10% 20/09/2117	60,113	0.04
	Total Austria	11,338,437	6.88
	Belgium		
3,089,158	Belgium Government Bond 1.00% 22/06/2026	2,893,812	1.76
288,344	Belgium Government Bond 1.60% 22/06/2047	197,487	0.12
322,843	Belgium Government Bond 2.15% 22/06/2066	231,996	0.14
	Total Belgium	3,323,295	2.02
	Finland		
647,000	Finland Government Bond 0.50% 15/09/2027	577,712	0.35
995,000	Finland Government Bond 0.13% 15/09/2031	772,355	0.47
416,000	Finland Government Bond 0.25% 15/09/2040	246,794	0.15
438,000	Finland Government Bond 1.38% 15/04/2047	306,860	0.19
	Total Finland	1,903,721	1.16
	France		
10,156,883	France Government Bond OAT 0.00% 25/03/2023	10,139,352	6.16
5,615,119	France Government Bond OAT 0.00% 25/03/2025	5,261,557	3.19
1,687,000	France Government Bond OAT 6.00% 25/10/2025	1,807,705	1.10
14,776,729	France Government Bond OAT 0.25% 25/11/2026	13,343,741	8.10
3,262,043	France Government Bond OAT 1.50% 25/05/2031	2,912,985	1.77
8,679,300	France Government Bond OAT 0.00% 25/05/2032	6,560,914	3.98
1,089,968	France Government Bond OAT 1.25% 25/05/2036	851,287	0.52
892,852	France Government Bond OAT 4.00% 25/10/2038	957,234	0.58
1,008,623	France Government Bond OAT 0.50% 25/05/2040	629,320	0.38
1,896,717	France Government Bond OAT 4.50% 25/04/2041	2,166,089	1.32
807,782	France Government Bond OAT 3.25% 25/05/2045	785,972	0.48
2,064,885	France Government Bond OAT 2.00% 25/05/2048	1,577,139	0.96
924,629	France Government Bond OAT 0.75% 25/05/2052	480,803	0.29
423,000	France Government Bond OAT 4.00% 25/04/2055	467,098	0.28
991,830	France Government Bond OAT 4.00% 25/04/2060	1,109,237	0.67
370,984	France Government Bond OAT 1.75% 25/05/2066	240,398	0.15
	Total France	49,290,831	29.93
	Germany		
924,211	Bundesrepublik Deutschland 1.75% 15/02/2024	912,016	0.55
2,535,063	Bundesrepublik Deutschland 0.50% 15/02/2025	2,412,417	1.47

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Allstock Government Bond Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 92.49%) <i>(continued)</i>		
	Germany <i>(continued)</i>		
1,997,585	Bundesrepublik Deutschland 0.00% 10/04/2026	1,828,418	1.11
1,468,336	Bundesrepublik Deutschland 0.50% 15/02/2028	1,319,826	0.80
1,220,089	Bundesrepublik Deutschland 0.00% 15/08/2030	1,007,632	0.61
4,709,784	Bundesrepublik Deutschland 0.00% 15/02/2032	3,745,823	2.27
1,438,274	Bundesrepublik Deutschland 4.75% 04/07/2040	1,840,890	1.12
1,152,444	Bundesrepublik Deutschland 3.25% 04/07/2042	1,247,175	0.76
2,171,022	Bundesrepublik Deutschland 2.50% 04/07/2044	2,122,825	1.29
2,688,915	Bundesrepublik Deutschland 0.00% 15/08/2052	1,291,792	0.78
	Total Germany	17,728,814	10.76
	Ireland		
5,947,127	Ireland Government Bond 1.10% 15/05/2029	5,304,207	3.22
1,128,961	Ireland Government Bond 2.00% 18/02/2045	881,931	0.54
	Total Ireland	6,186,138	3.76
	Italy		
3,018,000	Italy Buoni Poliennali Del Tesoro 4.75% 01/08/2023	3,038,510	1.85
5,859,000	Italy Buoni Poliennali Del Tesoro 3.75% 01/09/2024	5,868,374	3.56
1,291,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/03/2025	1,324,217	0.81
3,434,000	Italy Buoni Poliennali Del Tesoro 4.50% 01/03/2026	3,505,126	2.13
6,328,000	Italy Buoni Poliennali Del Tesoro 0.85% 15/01/2027	5,664,193	3.44
5,593,000	Italy Buoni Poliennali Del Tesoro 0.45% 15/02/2029	4,548,228	2.76
680,000	Italy Buoni Poliennali Del Tesoro 1.35% 01/04/2030	565,971	0.34
4,019,000	Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	3,316,085	2.01
6,954,000	Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	4,625,801	2.81
2,674,000	Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2050	1,814,063	1.10
422,000	Italy Buoni Poliennali Del Tesoro 2.80% 01/03/2067	282,529	0.17
	Total Italy	34,553,097	20.98
	Netherlands		
32,200	Netherlands Government Bond 1.75% 15/07/2023	32,045	0.02
28,122	Netherlands Government Bond 0.00% 15/01/2024	27,361	0.02
28,007	Netherlands Government Bond 2.00% 15/07/2024	27,553	0.02
32,780	Netherlands Government Bond 0.25% 15/07/2025	30,654	0.02
1,502,679	Netherlands Government Bond 0.50% 15/07/2026	1,382,888	0.84
28,824	Netherlands Government Bond 0.00% 15/01/2027	25,731	0.01
28,127	Netherlands Government Bond 0.75% 15/07/2027	25,647	0.01
23,826	Netherlands Government Bond 5.50% 15/01/2028	26,563	0.01
1,169,460	Netherlands Government Bond 0.75% 15/07/2028	1,046,012	0.63
350,286	Netherlands Government Bond 0.25% 15/07/2029	297,264	0.18
1,221,327	Netherlands Government Bond 0.00% 15/07/2030	990,565	0.60
19,878	Netherlands Government Bond 0.00% 15/07/2031	15,656	0.01
299,449	Netherlands Government Bond 0.50% 15/07/2032	240,805	0.15
28,359	Netherlands Government Bond 2.50% 15/01/2033	27,288	0.02
491,965	Netherlands Government Bond 4.00% 15/01/2037	545,722	0.33
223,419	Netherlands Government Bond 0.00% 15/01/2038	143,586	0.09
459,725	Netherlands Government Bond 0.50% 15/01/2040	310,511	0.19

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Euro Allstock Government Bond Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 92.49%) (continued)		
	Netherlands (continued)		
548,376	Netherlands Government Bond 3.75% 15/01/2042	607,984	0.37
617,916	Netherlands Government Bond 2.75% 15/01/2047	604,983	0.37
602,994	Netherlands Government Bond 0.00% 15/01/2052	275,789	0.17
	Total Netherlands	6,684,607	4.06
	Slovakia		
631,000	Slovakia Government Bond 1.38% 21/01/2027	583,391	0.35
	Total Slovakia	583,391	0.35
	Slovenia		
286,000	Slovenia Government Bond 2.25% 03/03/2032	252,112	0.15
	Total Slovenia	252,112	0.15
	Spain		
4,197,000	Spain Government Bond 0.00% 31/01/2025	3,944,525	2.39
2,202,000	Spain Government Bond 1.30% 31/10/2026	2,053,162	1.25
7,252,000	Spain Government Bond 5.15% 31/10/2028	7,900,463	4.80
5,976,000	Spain Government Bond 0.50% 31/10/2031	4,654,812	2.83
3,155,000	Spain Government Bond 1.20% 31/10/2040	2,059,786	1.25
1,704,000	Spain Government Bond 2.90% 31/10/2046	1,438,854	0.87
558,000	Spain Government Bond 1.00% 31/10/2050	285,987	0.17
502,000	Spain Government Bond 3.45% 30/07/2066	437,870	0.27
	Total Spain	22,775,459	13.83
	Total Government Bonds	154,619,902	93.88
	Corporate Bonds (31 August 2022: 3.58%)		
	Germany		
8,425,000	Kreditanstalt fuer Wiederaufbau 0.13% 09/01/2032	6,483,947	3.94
	Total Germany	6,483,947	3.94
	Total Corporate Bonds	6,483,947	3.94
	Financial Derivative Instruments		
	Futures Contracts (31 August 2022: 0.05%)		
No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Gains on Futures Contracts		
(28)	Euro-Bund Future March 2023	239,960	0.15
(2)	Euro-OAT Future March 2023	17,380	0.01
(120)	U.S. 5 Year Note Future June 2023	24,102	0.01
	Unrealised Gains on Futures Contracts	281,442	0.17



## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Euro Allstock Government Bond Fund (continued)

#### Financial Derivative Instruments

#### Futures Contracts (31 August 2022: 0.05%) (continued)

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Losses on Futures Contracts		
139	Euro-Bobl Future March 2023	(584,440)	(0.35)
27	Euro-Schatz Future March 2023	(43,470)	(0.03)
131	U.S. 2 Year Note Future June 2023	(57,903)	(0.03)
	Unrealised Losses on Futures Contracts	(685,813)	(0.41)
	Net Unrealised Losses on Futures Contracts	(404,371)	(0.24)

#### Forward Foreign Currency Exchange Contracts (31 August 2022: 0.06%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date		
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
HSBC Bank	USD	2,678,699	CHF	2,464,070	30 Mar 2023	39,102	0.02
Unrealised Gains on Forward Foreign Currency Exchange Contracts						39,102	0.02
Net Unrealised Gains on Forward Foreign Currency Exchange Contracts						39,102	0.02
Total Financial Derivative Instruments						(365,269)	(0.22)

Total Value of Investments	160,738,580	97.60
Cash *	2,668,694	1.62
Other Net Assets	1,286,333	0.78
Net Assets Attributable to Equity Holders	164,693,607	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for futures margin of EUR 923,963 which is held with Goldman Sachs for the futures contracts.

The counterparty for the open futures contracts is Goldman Sachs.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Global 4Good Enhanced Equity Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.23%)		
	Australia		
22,168	ALS Ltd Com NPV	178,880	0.10
142,592	Aurizon Holdings Ltd Com NPV	300,122	0.16
42,908	BHP Billiton Ltd Com NPV	1,233,251	0.68
36,755	Brambles Ltd Com NPV	300,794	0.17
20,872	Charter Hall Group Reits NPV	176,651	0.10
8,077	Coles Group Ltd Com NPV	93,372	0.05
4,974	Commonwealth Bank of Australia Com NPV	318,469	0.18
954	CSL Ltd Com NPV	179,744	0.10
71,148	Deterra Royalties Ltd Com NPV	202,230	0.11
16,686	Fortescue Metals Group Ltd Com NPV	227,060	0.12
93,591	GPT Group Reits NPV	280,304	0.15
12,945	Iluka Resources Ltd Com NPV	85,772	0.05
150,015	Incitec Pivot Ltd Com NPV	328,146	0.18
11,359	JB Hi-Fi Ltd Com NPV	302,208	0.17
19,038	Magellan Financial Group Ltd Com NPV	103,626	0.06
34,116	National Australia Bank Ltd Com NPV	650,810	0.36
9,258	Northern Star Resources Ltd Com NPV	61,048	0.03
73,705	Platinum Asset Management Ltd Com NPV	88,111	0.05
980	Rio Tinto Ltd Com NPV	72,742	0.04
238,664	Scentre Group Reits NPV	452,249	0.25
166,826	Stockland Reits NPV	407,352	0.22
86,852	Telstra Corp Ltd Com NPV	229,746	0.13
1,893	Treasury Wine Estates Ltd Com NPV	16,864	0.01
333,153	Vicinity Centres Reits NPV	432,164	0.24
	Total Australia	6,721,715	3.71
	Austria		
974	Raiffeisen Bank International AG Com NPV	15,389	0.01
2,314	Voestalpine AG Com NPV	81,037	0.04
	Total Austria	96,426	0.05
	Belgium		
956	Anheuser-Busch InBev SA Com NPV	54,712	0.03
4,031	Solvay SA Com EUR 15.0000	436,356	0.24
	Total Belgium	491,068	0.27
	Bermuda		
1,383	Everest Re Group Ltd Com USD 0.0100	500,736	0.28
164,000	Kerry Properties Ltd Com HKD 1.0000	386,930	0.21
	Total Bermuda	887,666	0.49
	Canada		
4,260	Agnico Eagle Mines Ltd Com NPV	185,351	0.10
159	Bank of Montreal Com NPV	14,241	0.01
1,970	Bank of Nova Scotia Com NPV	92,018	0.05
6,410	Canadian National Railway Co Com NPV	689,961	0.38

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global 4Good Enhanced Equity Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.23%) <i>(continued)</i>		
	Canada <i>(continued)</i>		
13,262	Canadian Natural Resources Ltd Com NPV	708,284	0.39
448	Canadian Pacific Railway Ltd Com NPV	32,155	0.02
26,498	Cenovus Energy Inc Com NPV	461,755	0.25
5,953	CGI Inc Com NPV	504,419	0.28
2,225	Enbridge Inc Com NPV	78,886	0.04
2,893	IGM Financial Inc Com NPV	83,194	0.05
5,586	Loblaw Cos Ltd Com NPV	451,153	0.25
32,975	Manulife Financial Corp Com NPV	616,189	0.34
6,931	Metro Inc Com NPV	340,209	0.19
4,587	Nutrien Ltd Com NPV	337,778	0.19
4,476	Royal Bank of Canada Com NPV	429,490	0.24
15,915	Saputo Inc Com NPV	402,775	0.22
3,173	Sun Life Financial Inc Com NPV	144,913	0.08
8,840	Suncor Energy Inc Com NPV	280,785	0.15
5,141	Toronto-Dominion Bank Com NPV	323,489	0.18
	Total Canada	6,177,045	3.41
	Cayman Islands		
30,000	AAC Technologies Holdings Inc Com USD 0.0100	63,139	0.04
43,500	HUTCHMED China Ltd Com USD 0.1000	135,082	0.07
14,800	Wynn Macau Ltd Com HKD 0.0010	14,419	0.01
	Total Cayman Islands	212,640	0.12
	Curacao		
1,349	Schlumberger Ltd Com USD 0.0100	67,685	0.04
	Total Curacao	67,685	0.04
	Denmark		
3,046	Carlsberg A/S Com DKK 20.0000	407,547	0.22
21,829	H Lundbeck A/S Class 'B' Com DKK 1.0000	87,286	0.05
3,785	Pandora A/S Com DKK 0.0100	339,412	0.19
1,007	Vestas Wind Systems A/S Com DKK 0.2000	27,142	0.02
	Total Denmark	861,387	0.48
	Finland		
55,806	Nordea Bank Abp (Finland listing) Com EUR 1.0000	668,221	0.37
	Total Finland	668,221	0.37
	France		
456	Air Liquide SA Com EUR 5.5000	68,655	0.04
21,587	ALD SA Com NPV	271,133	0.15
3,721	Arkema SA Com EUR 10.0000	357,811	0.20
9,987	AXA SA Com EUR 2.2900	298,112	0.16
346	BioMerieux Com NPV	32,088	0.02
561	BNP Paribas SA Com EUR 2.0000	37,110	0.02

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global 4Good Enhanced Equity Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.23%) <i>(continued)</i>		
	France <i>(continued)</i>		
2,298	Capgemini SE Com EUR 8.0000	408,699	0.22
6,703	Cie de Saint-Gobain Com EUR 4.0000	377,580	0.21
4,371	Eiffage SA Com EUR 4.0000	454,584	0.25
409	Hermes International Com NPV	701,640	0.39
546	Ipsen SA Com EUR 1.0000	59,023	0.03
2,027	L'Oreal SA Com EUR 0.2000	760,328	0.42
1,499	LVMH Moet Hennessy Louis Vuitton SE Com EUR 0.3000	1,182,711	0.65
162	Pernod Ricard SA Com EUR 1.5500	32,027	0.02
6,678	Publicis Groupe SA Com EUR 0.4000	502,453	0.28
18,911	Rexel SA Com EUR 5.0000	445,354	0.25
8,668	Sanofi Com EUR 2.0000	770,499	0.42
619	Schneider Electric SE Com EUR 4.0000	94,162	0.05
19,915	Societe Generale SA Com EUR 1.2500	544,078	0.30
18,446	Total SA Com EUR 2.5000	1,080,382	0.60
	Total France	8,478,429	4.68
	Germany		
2,474	Allianz SE Com NPV	549,599	0.30
466	BASF SE Com NPV	22,589	0.01
4,215	Bayerische Motoren Werke AG Com EUR 1.0000	412,016	0.23
338	Bayerische Motoren Werke AG Pref NPV	30,335	0.02
47,551	Deutsche Bank AG Com NPV	561,102	0.31
12,043	Deutsche Post AG Com NPV	483,165	0.27
39,610	Deutsche Telekom AG Com NPV	841,118	0.46
5,821	GEA Group AG Com NPV	242,270	0.13
3,271	HeidelbergCement AG Com NPV	213,008	0.12
8,373	Infineon Technologies AG Com NPV	280,621	0.15
6,264	SAP SE Com NPV	673,255	0.37
1,974	Siemens AG Com NPV	285,638	0.16
4,314	Siemens Energy AG Com NPV	81,837	0.05
143,259	Telefonica Deutschland Holding AG Com NPV	411,297	0.23
1,705	Wacker Chemie AG Com NPV	253,022	0.14
	Total Germany	5,340,872	2.95
	Guernsey		
5,136	Amdocs Ltd Com GBP 0.0001	443,667	0.24
	Total Guernsey	443,667	0.24
	Hong Kong		
35,800	AIA Group Ltd Com NPV	358,026	0.20
169,000	Hang Lung Group Ltd Com NPV	289,503	0.16
7,000	Hysan Development Co Ltd Com NPV	20,896	0.01
458,000	Lenovo Group Ltd Com NPV	387,334	0.21
13,000	Melco International Development Ltd Com NPV	15,117	0.01
19,000	New World Development Co Ltd Com NPV	48,730	0.03
	Total Hong Kong	1,119,606	0.62

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global 4Good Enhanced Equity Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.23%) <i>(continued)</i>		
	Ireland		
3,442	Accenture Plc Com USD 0.0000225	861,879	0.48
982	Aon Plc Com NPV	281,544	0.15
2,500	Eaton Corp Plc Com USD 0.0100	412,376	0.23
10,525	Johnson Controls International Plc	622,468	0.34
1,905	Linde Plc Com EUR 0.0010	625,785	0.35
3,033	Medtronic Plc Com USD 0.1000	236,805	0.13
3,644	Trane Technologies Plc Com USD 1.0000	635,578	0.35
	Total Ireland	3,676,435	2.03
	Israel		
8,959	Bank Hapoalim BM Com ILS 1.0000	70,719	0.04
44,795	Bank Leumi Le-Israel BM Com ILS 0.1000	328,735	0.18
	Total Israel	399,454	0.22
	Italy		
165,172	A2A SpA Com EUR 0.5200	230,498	0.13
21,093	Eni SpA Com NPV	281,929	0.16
23,864	FinecoBank Banca Fineco SpA Com EUR 0.3300	390,176	0.21
17,751	Intesa Sanpaolo SpA Com NPV	45,469	0.02
22,213	UniCredit SpA Com NPV	429,777	0.24
	Total Italy	1,377,849	0.76
	Japan		
14,400	Alps Electric Co Ltd Com NPV	128,991	0.07
6,600	Canon Inc Com NPV	134,347	0.07
19,100	Canon Marketing Japan Inc Com NPV	397,983	0.22
16,200	Cosmo Energy Holdings Co Ltd Com NPV	459,233	0.25
64,200	Daicel Corp Com NPV	419,982	0.23
10,600	Ebara Corp Com NPV	424,863	0.24
20,600	Electric Power Development Co Ltd Com NPV	310,021	0.17
6,000	Fuyo General Lease Co Ltd Com NPV	389,599	0.22
6,500	Hitachi Ltd Com NPV	310,025	0.17
21,500	ITOCHU Corp Com NPV	605,606	0.33
17,300	Japan Post Insurance Co Ltd Com NPV	282,872	0.16
10,800	Kawasaki Kisen Kaisha Ltd Com NPV	244,102	0.14
19,200	KDDI Corp Com NPV	529,789	0.29
51,400	Kuraray Co Ltd Com NPV	434,453	0.24
13,000	Kyushu Financial Group Inc Com NPV	46,706	0.03
10,400	Lawson Inc Com NPV	385,889	0.21
41,800	Marubeni Corp Com NPV	503,489	0.28
18,600	Mitsubishi Corp Com NPV	596,025	0.33
39,100	Mitsubishi Motors Corp Com NPV	145,350	0.08
14,400	Mitsubishi UFJ Financial Group Inc Com NPV	96,205	0.05
15,700	Nihon Kohden Corp Com NPV	370,611	0.21
37,700	Nikon Corp Com NPV	352,322	0.19
21,500	Nippon Telegraph & Telephone Corp Com NPV	587,448	0.32
2,100	Nippon Yusen KK Com NPV	51,346	0.03

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global 4Good Enhanced Equity Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.23%) <i>(continued)</i>		
	Japan <i>(continued)</i>		
15,400	NOK Corp Com NPV	142,320	0.08
4,600	Nomura Real Estate Holdings Inc Com NPV	96,645	0.05
5,700	Ono Pharmaceutical Co Ltd Com NPV	109,694	0.06
2,700	Panasonic Corp Com NPV	22,186	0.01
42,000	Renesas Electronics Corp Com NPV	512,876	0.28
5,900	Ricoh Co Ltd Com NPV	43,212	0.02
4,700	SCREEN Holdings Co Ltd Com NPV	353,665	0.20
15,600	Seiko Epson Corp Com NPV	202,700	0.11
23,720	Sojitz Corp Com NPV	429,224	0.24
10,400	Sompo Holdings Inc Com NPV	420,374	0.23
2,900	Sony Corp Com NPV	229,461	0.13
6,600	Sumitomo Corp Com NPV	106,135	0.06
21,800	Sumitomo Forestry Co Ltd Com NPV	394,330	0.22
1,600	Sumitomo Mitsui Financial Group Inc Com NPV	66,146	0.04
22,300	Takeda Pharmaceutical Co Ltd Com NPV	650,216	0.36
1,800	TDK Corp Com NPV	56,820	0.03
2,800	Tokyo Gas Co Ltd Com NPV	50,939	0.03
28,300	Toyo Seikan Group Holdings Ltd Com NPV	346,952	0.19
2,100	Ushio Inc Com NPV	22,620	0.01
18,100	Yamaha Motor Co Ltd Com NPV	436,662	0.24
	Total Japan	12,900,434	7.12
	Korea		
8,649	DB Insurance Co Ltd Com KRW 500.0000	474,574	0.26
11,084	KB Financial Group Inc Com KRW 5,000.0000	405,192	0.22
850	LG Electronics Inc Com KRW 5,000.0000	67,355	0.04
378	LG Innotek Co Ltd Com KRW 5000.0000	74,614	0.04
5,709	Mirae Asset Daewoo Co Ltd Com KRW 5,000.0000	29,088	0.02
4,390	Shinhan Financial Group Co Ltd Com KRW 5,000.0000	121,535	0.07
3,717	SK Hynix Inc Com KRW 5,000.0000	236,798	0.13
	Total Korea	1,409,156	0.78
	Luxembourg		
1,297	Spotify Technology SA Com EUR 0.000625	142,236	0.08
	Total Luxembourg	142,236	0.08
	Netherlands		
881	Aalberts Industries NV Com EUR 0.2500	40,561	0.02
2,106	ASML Holding NV Com EUR 0.0900	1,229,904	0.68
10,201	ASR Nederland NV Com EUR 0.1600	439,255	0.24
2,239	Ferrari NV Com EUR 0.0100	549,227	0.30
43,989	ING Group NV Com EUR 0.0100	583,558	0.32
12,326	Koninklijke Ahold Delhaize NV Com EUR 0.0100	369,965	0.21
71	LyondellBasell Industries NV Com EUR 0.0400	6,427	0.01
2,292	NXP Semiconductors NV Com NPV	385,739	0.21
7,226	Randstad NV Com EUR 0.1000	419,831	0.23
12,782	STMicroelectronics NV Com EUR 1.0400	580,622	0.32

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global 4Good Enhanced Equity Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.23%) <i>(continued)</i>		
	Netherlands <i>(continued)</i>		
3,732	Wolters Kluwer NV Com EUR 0.1200	408,467	0.23
	Total Netherlands	5,013,556	2.77
	New Zealand		
42,903	Kiwi Property Group Ltd Com NPV	23,184	0.01
	Total New Zealand	23,184	0.01
	Norway		
1,899	Equinor ASA Com NOK 2.5000	55,408	0.03
16,236	Norsk Hydro ASA Com NOK 1.0980	111,954	0.06
5,917	Yara International ASA Com NOK 1.7000	266,446	0.15
	Total Norway	433,808	0.24
	Poland		
5,366	Bank Polska Kasa Opieki SA Com PLN 1.0000	102,267	0.06
988	Santander Bank Polska SA Com PLN 10.0000	62,738	0.03
	Total Poland	165,005	0.09
	Singapore		
3,855	DBS Group Holdings Ltd Com NPV	92,271	0.05
60,600	Oversea-Chinese Banking Corp Ltd Com NPV	537,830	0.30
67,100	Sembcorp Industries Ltd Com NPV	170,618	0.09
16,800	United Overseas Bank Ltd Com NPV	352,100	0.20
	Total Singapore	1,152,819	0.64
	Spain		
5,664	ACS Actividades de Construccion y Servicios SA Com EUR 0.5000	162,330	0.09
93,332	Banco Bilbao Vizcaya Argentaria SA Com EUR 0.4900	688,137	0.38
212,433	Banco Santander SA Com EUR 0.5000	790,782	0.44
30,244	Bankinter SA Com EUR 0.3000	201,183	0.11
12,183	Iberdrola SA Com EUR 0.7500	132,369	0.07
4,380	Inmobiliaria Colonial Socimi SA Reits EUR 2.5000	29,740	0.01
33,410	Repsol SA Com EUR 1.0000	501,317	0.28
	Total Spain	2,505,858	1.38
	Sweden		
11,260	Boliden AB Com SEK 2.1100	437,947	0.24
5,857	Castellum AB Com SEK 0.5000	70,885	0.04
9,767	Epiroc AB Class 'B' Com SEK 0.4124	152,251	0.08
3,697	Investor AB Class 'B' Com SEK 6.2500	67,725	0.04
28,894	Skandinaviska Enskilda Banken AB Class 'A' Com SEK 10.0000	342,380	0.19
27,700	Svenska Handelsbanken AB Class 'A' Com SEK 1.5500	278,264	0.15
15,636	Swedbank AB Com SEK 22.0000	302,271	0.17

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global 4Good Enhanced Equity Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.23%) <i>(continued)</i>		
	Sweden <i>(continued)</i>		
18,774	Trelleborg AB Com SEK 25.0000	459,015	0.25
	Total Sweden	2,110,738	1.16
	Switzerland		
3,648	Alcon Inc Com CHF 0.0400	235,479	0.13
2,913	Baloise Holding AG Com CHF 0.1000	458,658	0.25
23	Chocoladefabriken Lindt & Spruengli AG Com CHF 10.0000	238,804	0.13
1	Chocoladefabriken Lindt & Spruengli AG Com CHF 100.0000	104,935	0.06
2,585	Chubb Ltd Com NPV	514,367	0.29
4,809	DKSH Holding AG Com CHF 0.1000	370,368	0.21
238	Kuehne & Nagel International AG Com CHF 1.0000	57,707	0.03
10,400	LafargeHolcim Ltd Com CHF 2.0000	608,334	0.34
12,785	Nestle SA Com CHF 0.1000	1,364,482	0.75
637	Sonova Holding AG Com CHF 0.0500	148,170	0.08
575	Swiss Life Holding AG Com CHF 5.1000	327,545	0.18
98	Swisscom AG Com CHF 1.0000	57,225	0.03
37,147	UBS Group AG Com CHF 0.1000	764,277	0.42
88	Zurich Insurance Group AG Com CHF 0.1000	39,522	0.02
	Total Switzerland	5,289,873	2.92
	United Kingdom		
27,627	3i Group Plc Com GBP 0.7386	513,132	0.28
284,323	Barclays Plc Com GBP 0.2500	566,843	0.31
17,141	Burberry Group Plc Com GBP 0.0005	482,544	0.27
8,790	Coca-Cola European Partners Plc Com EUR 0.0100	455,870	0.25
149,436	ConvaTec Group Plc Com GBP 0.1000	382,812	0.21
19,548	Diageo Plc Com GBP 0.2894	787,520	0.43
54,576	DS Smith Plc Com GBP 0.1000	210,148	0.12
124,652	HSBC Holdings Plc Com USD 0.5000	904,463	0.50
5,689	IMI Plc Com GBP 0.2857	101,119	0.06
12,182	Intermediate Capital Group Plc Com GBP 0.2625	194,973	0.11
145,669	J Sainsbury Plc Com GBP 0.2857	445,998	0.25
17,113	Johnson Matthey Plc Com GBP 1.1092	426,273	0.23
19,810	Kingfisher Plc Com GBP 0.1571	64,949	0.04
167,620	Legal & General Group Plc Com GBP 0.0250	489,670	0.27
1,046,562	Lloyds Banking Group Plc Com NPV	628,671	0.35
145,401	NatWest Group Plc Com GBP 1.0769	485,181	0.27
6,050	Rio Tinto Plc Com GBP 0.1000	394,504	0.22
48,911	Sage Group Plc Com GBP 0.0105	417,988	0.23
56,720	Shell Plc Com EUR 0.0700	1,635,924	0.90
110,947	Tesco Plc Com GBP 0.0633	322,971	0.18
7,435	Unilever Plc Com GBP 0.0311	351,050	0.19
1,270	Unilever Plc Com GBP 0.0311	59,944	0.03
3,165	Whitbread Plc Com GBP 0.7680	111,609	0.06
	Total United Kingdom	10,434,156	5.76



## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global 4Good Enhanced Equity Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.23%) <i>(continued)</i>		
	United States		
1,646	3M Co Com USD 0.0100	167,223	0.09
3,593	Adobe Inc Com USD 0.0001	1,097,550	0.61
71	Air Products & Chemicals Inc Com USD 1.0000	19,146	0.01
35,763	Alphabet Inc Class 'A' Com USD 0.0010	3,037,071	1.68
31,839	Alphabet Inc Class 'C' Com USD 0.0010	2,711,042	1.50
1,313	American Express Co Com USD 0.2000	215,416	0.12
1,829	Ameriprise Financial Inc Com USD 0.0100	591,333	0.33
3,715	AmerisourceBergen Corp Com USD 0.0100	544,937	0.30
2,031	Amgen Inc Com USD 0.0001	443,660	0.24
1,936	Anthem Inc Com USD 0.0100	857,408	0.47
88,810	Apple Inc Com USD 0.0000	12,344,626	6.81
8,755	Applied Materials Inc Com USD 0.0100	958,881	0.53
2,698	Arthur J Gallagher & Co Com USD 1.0000	476,634	0.26
65,451	AT&T Inc Com USD 1.0000	1,167,070	0.64
1,418	Autodesk Inc Com USD 0.0100	265,669	0.15
346	Autoliv Inc Com USD 1.0000	30,205	0.02
4,346	Automatic Data Processing Inc Com USD 0.1000	900,837	0.50
264	AutoZone Inc Com USD 0.0100	618,997	0.34
15,124	AXA Equitable Holdings Com USD 0.0100	448,087	0.25
39,385	Bank of America Corp Com USD 0.0100	1,273,838	0.70
8,956	Bath & Body Works Inc Com USD 0.5000	345,150	0.19
3,444	Becton Dickinson and Co Com USD 1.0000	761,707	0.42
2,002	Biogen Inc Com USD 0.0005	509,438	0.28
690	BlackRock Inc Com USD 0.0100	448,568	0.25
18,759	Bristol-Myers Squibb Co Com USD 0.1000	1,219,821	0.67
1,247	Broadridge Financial Solutions Inc Com USD 0.0100	165,538	0.09
2,110	Campbell Soup Co Com USD 0.0375	104,495	0.06
4,946	Centene Corp Com USD 0.0010	319,006	0.18
4,541	Ceridian HCM Holding Inc Com USD 0.0100	312,282	0.17
189	Chipotle Mexican Grill Inc Com USD 0.0100	265,737	0.15
1,152	Cigna Corp Com USD 0.0100	317,302	0.18
1,468	Cintas Corp Com NPV	606,953	0.33
27,866	Cisco Systems Inc Com USD 0.0010	1,272,297	0.70
3,809	Citigroup Inc Com USD 0.0100	182,063	0.10
6,691	CMS Energy Corp Com USD 0.0100	372,059	0.21
26,163	Coca-Cola Co Com USD 0.2500	1,468,137	0.81
5,380	Comerica Inc Com USD 5.0000	355,623	0.20
14,938	Conagra Brands Inc Com USD 5.0000	512,864	0.28
6,495	ConocoPhillips Com USD 0.0100	632,964	0.35
14,424	CSX Corp Com USD 1.0000	414,698	0.23
12,024	CVS Health Corp Com USD 0.0100	947,180	0.52
1,575	Deere & Co Com USD 1.0000	622,633	0.34
5,383	Discover Financial Services Com USD 0.0100	568,501	0.31
10,515	Dow Inc Com USD 0.0100	567,145	0.31
3,653	Eastman Chemical Co Com USD 0.0100	293,480	0.16
8,720	eBay Inc Com USD 0.0010	377,414	0.21
4,086	Edwards Lifesciences Corp Com USD 1.0000	309,927	0.17
4,516	Eli Lilly & Co Com NPV	1,325,289	0.73
4,466	Emerson Electric Co Com USD 0.5000	348,310	0.19
3,601	Eversource Energy Com USD 5.0000	255,890	0.14
815	Exact Sciences Corp Com USD 0.0100	47,901	0.03

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global 4Good Enhanced Equity Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.23%) <i>(continued)</i>		
	United States <i>(continued)</i>		
1,150	FedEx Corp Com USD 0.1000	220,371	0.12
2,163	Fifth Third Bancorp Com NPV	74,038	0.04
3,761	FMC Corp Com USD 0.1000	458,023	0.25
1,432	Fox Corp Class 'A' Com USD 0.0100	47,288	0.03
7,453	Fox Corp Class 'B' Com USD 0.0100	226,647	0.12
15,448	Franklin Resources Inc Com USD 0.1000	429,281	0.24
7,272	General Mills Inc Com USD 0.1000	545,211	0.30
858	Goldman Sachs Group Inc Com USD 0.0100	284,503	0.16
3,072	Hartford Financial Services Group Inc Com USD 0.0100	226,757	0.13
2,107	Hershey Co Com USD 1.0000	473,494	0.26
33,933	Hewlett Packard Enterprise Co Com USD 0.0100	499,476	0.28
3,610	Hilton Worldwide Holdings Inc Com USD 0.0100	491,920	0.27
6,434	Home Depot Inc Com USD 0.0500	1,799,092	0.99
1,106	Humana Inc Com USD 0.1660	516,258	0.28
17,984	Intel Corp Com USD 0.0010	422,764	0.23
2,743	International Business Machines Corp Com USD 0.2000	334,436	0.18
504	International Paper Co Com USD 1.0000	17,294	0.01
6,937	Interpublic Group of Cos Inc Com USD 0.1000	232,476	0.13
1,727	Intuit Inc Com USD 0.0100	663,083	0.37
3,972	KeyCorp Com USD 1.0000	68,503	0.04
3,335	Keysight Technologies Inc Com NPV	503,033	0.28
5,804	Kinder Morgan Inc Com USD 0.0100	93,367	0.05
5,739	Lowe's Cos Inc Com USD 0.5000	1,113,436	0.61
6,092	Marathon Petroleum Corp Com USD 0.0100	710,015	0.39
5,513	Marsh & McLennan Cos Inc Com USD 1.0000	842,883	0.47
4,141	Mastercard Inc Com USD 0.0001	1,387,322	0.77
13,266	Merck & Co Inc Com USD 0.5000	1,328,976	0.73
8,936	MetLife Inc Com USD 0.0100	604,412	0.33
398	Mettler-Toledo International Inc Com USD 0.0100	538,063	0.30
11,811	MGM Resorts International Com USD 0.0100	479,011	0.26
10,239	Micron Technology Inc Com USD 0.1000	558,245	0.31
44,025	Microsoft Corp Com USD 0.0000	10,354,277	5.72
2,429	Motorola Solutions Inc Com USD 0.0100	601,947	0.33
578	MSCI Inc Com USD 0.0100	284,585	0.16
8,054	Nasdaq Inc Com USD 0.0100	425,749	0.23
6,216	NetApp Inc Com USD 0.0010	378,352	0.21
1,642	Newmont Mining Corp Com USD 1.6000	67,523	0.04
6,096	NIKE Inc Com NPV	682,832	0.38
747	Norfolk Southern Corp Com USD 1.0000	158,360	0.09
12,764	NVIDIA Corp Com USD 0.0010	2,794,238	1.54
4,997	Okta Inc Com NPV	335,913	0.19
9,337	Oracle Corp Com USD 0.0100	769,499	0.42
3,113	Paychex Inc Com USD 0.0100	324,069	0.18
12,346	PayPal Holdings Inc Com USD 0.0001	856,827	0.47
6,739	Phillips 66 Com NPV	651,722	0.36
404	Pool Corp Com USD 0.0010	135,947	0.07
19,750	PPL Corp Com USD 0.0100	504,132	0.28
11,863	Procter & Gamble Co Com NPV	1,538,778	0.85
481	Progressive Corp Com USD 1.0000	65,095	0.04
5,298	Prudential Financial Inc Com USD 0.0100	499,575	0.28
9,175	Qualcomm Inc Com USD 0.0001	1,068,729	0.59

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global 4Good Enhanced Equity Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.23%) <i>(continued)</i>		
	United States <i>(continued)</i>		
3,621	Quest Diagnostics Inc Com USD 0.0100	472,420	0.26
22,511	Regions Financial Corp Com USD 0.0100	495,008	0.27
2,744	S&P Global Inc Com USD 1.0000	882,841	0.49
4,189	salesforce.com Inc Com USD 0.0010	646,263	0.36
4,478	Sempra Energy Com NPV	633,211	0.35
1,452	ServiceNow Inc Com USD 0.0010	591,712	0.33
5,075	Splunk Inc Com USD 0.0010	490,511	0.27
4,212	Square Inc Com USD 0.000001	304,749	0.17
9,215	Starbucks Corp Com USD 0.0010	887,090	0.49
7,744	Synchrony Financial Com USD 0.0010	260,762	0.14
4,915	T Rowe Price Group Inc Com USD 0.2000	520,373	0.29
3,307	Texas Instruments Inc Com USD 1.0000	534,639	0.30
4,848	TJX Cos Inc Com USD 1.0000	350,171	0.19
2,314	Tractor Supply Co Com USD 0.0080	508,971	0.28
585	Travelers Cos Inc Com NPV	102,117	0.06
4,197	Union Pacific Corp Com USD 2.5000	820,324	0.45
5,716	United Parcel Service Inc Com USD 0.0100	983,604	0.54
15,461	Verizon Communications Inc Com USD 0.1000	565,810	0.31
8,257	Visa Inc Com USD 0.0001	1,712,441	0.95
5,731	Voya Financial Inc Com USD 0.0100	402,548	0.22
7,193	Walt Disney Co Com USD 0.0100	675,619	0.37
3,429	Waste Management Inc Com USD 0.0100	484,231	0.27
5,504	WEC Energy Group Inc Com USD 0.0100	460,146	0.25
14,140	Wells Fargo & Co Com USD 1.6660	623,600	0.34
1,101	West Pharmaceutical Services Inc Com USD 0.2500	329,137	0.18
10,224	Weyerhaeuser Co Reits USD 1.2500	301,273	0.17
2,770	Workday Inc Com USD 0.0010	484,443	0.27
4,898	WR Berkley Corp Com USD 0.2000	305,703	0.17
918	WW Grainger Inc Com USD 0.5000	578,612	0.32
3,205	Yum! Brands Inc Com NPV	384,298	0.21
	Total United States	99,900,456	55.14
	Total Equities	178,501,444	98.53

### Financial Derivative Instruments

Futures Contracts (31 August 2022: (0.01)%)

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Gains on Futures Contracts		
2	Topix Index Future March 2023	3,011	0.00
	Unrealised Gains on Futures Contracts	3,011	0.00

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global 4Good Enhanced Equity Fund *(continued)*

Financial Derivative Instruments  
Futures Contracts (31 August 2022: (0.01)%) *(continued)*

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Losses on Futures Contracts		
10	Euro Stoxx 50 Index Future March 2023	(1,990)	(0.00)
2	FTSE 100 Index Future March 2023	(2,363)	(0.00)
8	S&P 500 Emini Future March 2023	<u>(42,527)</u>	<u>(0.03)</u>
	Unrealised Losses on Futures Contracts	<u>(46,880)</u>	<u>(0.03)</u>
	Net Unrealised Losses on Futures Contracts	<u>(43,869)</u>	<u>(0.03)</u>
	Total Financial Derivative Instruments	<u>(43,869)</u>	<u>(0.03)</u>
	Total Value of Investments	178,457,575	98.50
	Cash*	2,338,149	1.29
	Other Net Assets	<u>372,495</u>	<u>0.21</u>
	Net Assets Attributable to Equity Holders	<u>181,168,219</u>	<u>100.00</u>

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for futures margin of EUR 179,930 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Balanced Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2022: 100.25%)			
Ireland			
346,059	L&G Longer Dated All Commodities UCITS ETF	7,255,127	1.40
101,342	SPDR Dow Jones Global Real Estate UCITS ETF	3,156,297	0.61
155,375	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	4,627,844	0.90
26,204	State Street EUR Liquidity LVNAV Fund	25,903,249	5.01
6,084,698	State Street IUT Asia Pacific ex Japan Equity Index Fund	17,540,579	3.39
23,125,142	State Street IUT Emerging Market Equity Index Fund	37,356,771	7.23
7,846,595	State Street IUT Euro Equity Index Fund	31,592,857	6.11
39,018,753	State Street IUT Euro Government Bond Index Fund	76,867,138	14.87
5,072,404	State Street IUT Europe ex Euro ex UK Equity Index Fund	15,845,479	3.06
13,641,007	State Street IUT Japan Equity Index Fund	22,927,942	4.43
36,998,559	State Street IUT North America Equity Index Fund	225,224,438	43.56
4,904,861	State Street IUT UK Equity Index Fund	15,581,324	3.01
	<b>Total Ireland</b>	<b>483,879,045</b>	<b>93.58</b>
Luxembourg			
568,231	State Street Emerging Markets Hard Currency Government Bond Index Fund	5,942,556	1.15
725,213	State Street Emerging Markets Local Currency Government Bond Index Fund	5,888,139	1.14
609,347	State Street Euro Corporate Bond ESG Screened Index Fund	7,267,979	1.40
854,271	State Street Flexible Asset Allocation Plus Fund	10,183,933	1.97
943,336	State Street Global High Yield Bond ESG Screened Index Fund	7,925,532	1.53
	<b>Total Luxembourg</b>	<b>37,208,139</b>	<b>7.19</b>
	<b>Total Collective Investment Schemes</b>	<b>521,087,184</b>	<b>100.77</b>

### Financial Derivative Instruments

#### Forward Foreign Currency Exchange Contracts (31 August 2022: (0.32)%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
BNP Paribas	EUR	344,933	JPY	49,235,000	4 Apr 2023	3,199	0.00
HSBC Bank	EUR	105,723	AUD	162,000	2 Mar 2023	2,711	0.00
HSBC Bank	EUR	6,442,603	AUD	9,872,000	2 Mar 2023	165,203	0.03
HSBC Bank	EUR	56,907,903	USD	60,367,334	4 Apr 2023	96,663	0.02
HSBC Bank	EUR	3,373,901	USD	3,579,000	4 Apr 2023	5,731	0.00
JP Morgan	EUR	17,433,908	JPY	2,457,767,000	2 Mar 2023	419,968	0.08
Merrill Lynch	EUR	546,433	JPY	77,436,000	2 Mar 2023	10,381	0.00
Merrill Lynch	EUR	17,775,929	JPY	2,535,203,000	4 Apr 2023	179,418	0.04
Merrill Lynch	EUR	3,372,390	USD	3,579,000	4 Apr 2023	4,221	0.00
Merrill Lynch	GBP	341,000	EUR	387,016	2 Mar 2023	2,263	0.00
Merrill Lynch	GBP	10,195,000	EUR	11,570,764	2 Mar 2023	67,675	0.01
Royal Bank of Canada	EUR	7,788,717	CAD	11,209,000	4 Apr 2023	38,259	0.01
Royal Bank of Canada	EUR	282,114	CAD	406,000	4 Apr 2023	1,386	0.00
Royal Bank of Canada	EUR	88,385	SGD	126,000	4 Apr 2023	228	0.00
Royal Bank of Canada	EUR	1,198,112	SGD	1,708,000	4 Apr 2023	3,090	0.00
Royal Bank of Canada	PLN	1,416,000	EUR	299,689	2 Mar 2023	1,232	0.00
Standard Chartered Bank	DKK	15,007,000	EUR	2,016,110	2 Mar 2023	257	0.00

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Balanced Fund (continued)

Financial Derivative Instruments  
Forward Foreign Currency Exchange Contracts (31 August 2022: (0.32)%) (continued)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts (continued)							
Standard Chartered Bank	DKK	279,000	EUR	37,482	2 Mar 2023	5	0.00
Standard Chartered Bank	EUR	103,716	AUD	162,000	4 Apr 2023	782	0.00
Standard Chartered Bank	EUR	6,320,300	AUD	9,872,000	4 Apr 2023	47,677	0.01
Standard Chartered Bank	EUR	7,151,736	CHF	7,065,000	4 Apr 2023	31,986	0.01
Standard Chartered Bank	EUR	51,626	CHF	51,000	4 Apr 2023	231	0.00
Standard Chartered Bank	EUR	37,519	DKK	279,000	2 Mar 2023	32	0.00
Standard Chartered Bank	EUR	2,018,088	DKK	15,007,000	2 Mar 2023	1,721	0.00
Standard Chartered Bank	EUR	2,420,276	HKD	20,121,000	4 Apr 2023	4,085	0.00
Standard Chartered Bank	EUR	120,046	HKD	998,000	4 Apr 2023	203	0.00
Standard Chartered Bank	EUR	467,371	NOK	5,026,000	2 Mar 2023	9,317	0.00
Standard Chartered Bank	EUR	459,893	NOK	5,026,000	4 Apr 2023	1,959	0.00
Standard Chartered Bank	EUR	223,823	NZD	376,000	2 Mar 2023	4,162	0.00
Standard Chartered Bank	EUR	220,280	NZD	376,000	4 Apr 2023	1,039	0.00
Standard Chartered Bank	EUR	35,824	SEK	395,000	4 Apr 2023	117	0.00
Standard Chartered Bank	EUR	2,133,224	SEK	23,521,000	4 Apr 2023	6,994	0.00
UBS	EUR	56,893,582	USD	60,367,333	4 Apr 2023	82,343	0.02
UBS	EUR	3,373,052	USD	3,579,000	4 Apr 2023	4,882	0.00
Westpac	EUR	349,266	JPY	49,235,000	2 Mar 2023	8,436	0.00
Westpac	EUR	56,902,537	USD	60,367,333	4 Apr 2023	91,299	0.02
Westpac	EUR	3,373,583	USD	3,579,000	4 Apr 2023	5,413	0.00
Unrealised Gains on Forward Foreign Currency Exchange Contracts						1,304,568	0.25
Unrealised Losses on Forward Foreign Currency Exchange Contracts							
Barclays Bank	EUR	3,088,414	USD	3,365,750	2 Mar 2023	(85,324)	(0.02)
Barclays Bank	EUR	52,588,290	USD	57,310,666	2 Mar 2023	(1,452,860)	(0.28)
BNP Paribas	EUR	52,559,208	USD	57,310,666	2 Mar 2023	(1,481,941)	(0.29)
BNP Paribas	EUR	3,086,706	USD	3,365,750	2 Mar 2023	(87,032)	(0.02)
BNP Paribas	JPY	49,235,000	EUR	344,017	2 Mar 2023	(3,187)	(0.00)
HSBC Bank	EUR	7,299,019	CAD	10,600,000	2 Mar 2023	(42,625)	(0.01)
HSBC Bank	EUR	279,566	CAD	406,000	2 Mar 2023	(1,633)	(0.00)
HSBC Bank	EUR	2,090,236	HKD	17,826,000	2 Mar 2023	(51,180)	(0.01)
HSBC Bank	EUR	117,023	HKD	998,000	2 Mar 2023	(2,865)	(0.00)
HSBC Bank	EUR	299,600	PLN	1,416,000	2 Mar 2023	(1,322)	(0.00)
HSBC Bank	EUR	88,003	SGD	126,000	2 Mar 2023	(257)	(0.00)
HSBC Bank	EUR	1,192,933	SGD	1,708,000	2 Mar 2023	(3,486)	(0.00)
HSBC Bank	USD	60,367,334	EUR	57,020,246	2 Mar 2023	(96,808)	(0.02)
HSBC Bank	USD	3,579,000	EUR	3,380,561	2 Mar 2023	(5,739)	(0.00)
JP Morgan	EUR	387,114	GBP	341,000	2 Mar 2023	(2,166)	(0.00)
JP Morgan	EUR	11,573,680	GBP	10,195,000	2 Mar 2023	(64,759)	(0.01)
JP Morgan	EUR	3,084,773	USD	3,365,750	2 Mar 2023	(88,965)	(0.02)
Merrill Lynch	EUR	6,782,200	CHF	6,792,000	2 Mar 2023	(51,114)	(0.01)
Merrill Lynch	EUR	50,926	CHF	51,000	2 Mar 2023	(384)	(0.00)
Merrill Lynch	EUR	272,832	CHF	273,000	2 Mar 2023	(1,828)	(0.00)
Merrill Lynch	EUR	386,501	GBP	341,000	4 Apr 2023	(2,244)	(0.00)
Merrill Lynch	EUR	11,555,367	GBP	10,195,000	4 Apr 2023	(67,086)	(0.01)
Merrill Lynch	JPY	2,535,203,000	EUR	17,728,692	2 Mar 2023	(178,700)	(0.03)
Merrill Lynch	USD	3,579,000	EUR	3,379,067	2 Mar 2023	(4,246)	(0.00)

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Balanced Fund *(continued)*

Financial Derivative Instruments  
Forward Foreign Currency Exchange Contracts (31 August 2022: (0.32)%) *(continued)*

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Losses on Forward Foreign Currency Exchange Contracts <i>(continued)</i>							
Royal Bank of Canada	CAD	11,209,000	EUR	7,801,809	2 Mar 2023	(38,368)	(0.01)
Royal Bank of Canada	CAD	406,000	EUR	282,589	2 Mar 2023	(1,390)	(0.00)
Royal Bank of Canada	EUR	298,358	PLN	1,416,000	4 Apr 2023	(1,275)	(0.00)
Royal Bank of Canada	SGD	126,000	EUR	88,500	2 Mar 2023	(240)	(0.00)
Royal Bank of Canada	SGD	1,708,000	EUR	1,199,672	2 Mar 2023	(3,252)	(0.00)
Societe Generale Standard	EUR	269,943	HKD	2,295,000	2 Mar 2023	(5,753)	(0.00)
Chartered Bank Standard	AUD	162,000	EUR	103,796	2 Mar 2023	(783)	(0.00)
Chartered Bank Standard	AUD	9,872,000	EUR	6,325,141	2 Mar 2023	(47,742)	(0.01)
Chartered Bank Standard	CHF	51,000	EUR	51,544	2 Mar 2023	(234)	(0.00)
Chartered Bank Standard	CHF	7,065,000	EUR	7,140,417	2 Mar 2023	(32,443)	(0.01)
Chartered Bank Standard	EUR	37,493	DKK	279,000	4 Apr 2023	(6)	(0.00)
Chartered Bank Standard	EUR	2,016,678	DKK	15,007,000	4 Apr 2023	(322)	(0.00)
Chartered Bank Standard	EUR	35,222	SEK	395,000	2 Mar 2023	(493)	(0.00)
Chartered Bank Standard	EUR	2,097,382	SEK	23,521,000	2 Mar 2023	(29,380)	(0.00)
Chartered Bank Standard	HKD	998,000	EUR	120,095	2 Mar 2023	(206)	(0.00)
Chartered Bank Standard	HKD	20,121,000	EUR	2,421,271	2 Mar 2023	(4,160)	(0.00)
Chartered Bank Standard	NOK	5,026,000	EUR	460,040	2 Mar 2023	(1,987)	(0.00)
Chartered Bank Standard	NZD	376,000	EUR	220,720	2 Mar 2023	(1,058)	(0.00)
Chartered Bank Standard	SEK	23,521,000	EUR	2,133,759	2 Mar 2023	(6,997)	(0.00)
Chartered Bank Standard	SEK	395,000	EUR	35,833	2 Mar 2023	(117)	(0.00)
UBS	EUR	786,105	USD	853,000	2 Mar 2023	(18,232)	(0.00)
UBS	EUR	8,450,857	USD	9,170,000	2 Mar 2023	(196,003)	(0.04)
UBS	USD	3,579,000	EUR	3,379,709	2 Mar 2023	(4,887)	(0.00)
UBS	USD	60,367,333	EUR	57,005,868	2 Mar 2023	(82,431)	(0.02)
Westpac	EUR	419,134	CAD	609,000	2 Mar 2023	(2,665)	(0.00)
Westpac	EUR	3,087,564	USD	3,365,750	2 Mar 2023	(86,174)	(0.02)
Westpac	EUR	52,573,819	USD	57,310,668	2 Mar 2023	(1,467,332)	(0.28)
Westpac	USD	60,367,333	EUR	57,014,859	2 Mar 2023	(91,422)	(0.02)
Westpac	USD	3,579,000	EUR	3,380,242	2 Mar 2023	(5,420)	(0.00)
Unrealised Losses on Forward Foreign Currency Exchange Contracts						(5,908,523)	(1.14)
Net Unrealised Losses on Forward Foreign Currency Exchange Contracts						(4,603,955)	(0.89)
Total Financial Derivative Instruments						(4,603,955)	(0.89)

## Schedule of Investments

as at 28 February 2023 *(continued)*

State Street IUT Balanced Fund *(continued)*

	Fair Value EUR	% of Net Assets
Total Value of Investments	516,483,229	99.88
Cash*	1,024,352	0.20
Other Net Liabilities	<u>(420,375)</u>	<u>(0.08)</u>
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	<u>517,087,206</u>	<u>100.00</u>

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited



## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT North America Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%)		
	Bermuda		
12,487	Arch Capital Group Ltd Com USD 0.0100	824,224	0.08
4,404	Bunge Ltd Com USD 0.0100	396,588	0.04
2,712	Credicorp Ltd Com USD 5.0000	325,849	0.03
1,050	Everest Re Group Ltd Com USD 0.0100	380,168	0.03
1,394	RenaissanceRe Holdings Ltd Com USD 1.0000	282,481	0.03
	Total Bermuda	2,209,310	0.21
	Canada		
14,658	Agnico Eagle Mines Ltd Com NPV	637,764	0.06
26,369	Alimentation Couche-Tard Inc Com NPV	1,169,039	0.11
21,349	Bank of Montreal Com NPV	1,912,188	0.18
33,675	Bank of Nova Scotia Com NPV	1,572,942	0.15
53,579	Barrick Gold Corp Com NPV	818,259	0.08
9,320	BCE Inc Com NPV	389,695	0.04
11,522	Brookfield Asset Management Ltd Com NPV	366,372	0.04
46,090	Brookfield Corp Com NPV	1,449,272	0.14
23,820	Canadian Imperial Bank of Commerce Com NPV	1,029,470	0.10
17,750	Canadian National Railway Co Com NPV	1,910,578	0.18
34,966	Canadian Natural Resources Ltd Com NPV	1,867,429	0.18
27,676	Canadian Pacific Railway Ltd Com NPV	1,986,444	0.19
1,091	Canadian Tire Corp Ltd Com NPV	128,526	0.01
31,262	Cenovus Energy Inc Com NPV	544,772	0.05
7,048	CGI Inc Com NPV	597,203	0.06
621	Constellation Software Inc Com NPV	1,009,106	0.10
9,250	Dollarama Inc Com NPV	504,970	0.05
63,597	Enbridge Inc Com NPV	2,254,806	0.22
738	Fairfax Financial Holdings Ltd Com NPV	487,617	0.05
12,130	Fortis Inc Com NPV	453,672	0.04
6,466	Franco-Nevada Corp Com NPV	780,003	0.08
2,535	George Weston Ltd Com NPV	300,147	0.03
11,861	Great-West Lifeco Inc Com NPV	305,845	0.03
11,659	Hydro One Ltd Com NPV	285,940	0.03
2,679	IGM Financial Inc Com NPV	77,040	0.01
4,992	Imperial Oil Ltd Com NPV	233,347	0.02
6,166	Intact Financial Corp Com NPV	837,084	0.08
5,092	Loblaw Cos Ltd Com NPV	411,255	0.04
1,863	Lumine Group Inc Com NPV	18,026	0.00
6,490	Magna International Inc Com NPV	341,847	0.03
61,997	Manulife Financial Corp Com NPV	1,158,511	0.11
3,848	Metro Inc Com NPV	188,879	0.02
8,388	National Bank of Canada Com NPV	582,238	0.06
15,630	Nutrien Ltd Com NPV	1,150,963	0.11
13,914	Pembina Pipeline Corp Com NPV	431,735	0.04
17,178	Power Corp of Canada Com NPV	433,311	0.04
9,647	Restaurant Brands International Inc Com NPV	588,314	0.06
42,852	Royal Bank of Canada Com NPV	4,111,816	0.39
9,994	Saputo Inc Com NPV	252,927	0.02
9,187	Shaw Communications Inc Com NPV	251,529	0.02
35,090	Shopify Inc Com NPV	1,365,377	0.13
16,357	Sun Life Financial Inc Com NPV	747,033	0.07

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT North America Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) <i>(continued)</i>		
	Canada <i>(continued)</i>		
41,778	Suncor Energy Inc Com NPV	1,326,994	0.13
31,608	TC Energy Corp Com NPV	1,188,952	0.11
10,468	Teck Resources Ltd Com NPV	394,919	0.04
8,429	TELUS Corp (Non-Voting) Com NPV	158,385	0.02
5,509	Thomson Reuters Corp Com NPV	630,562	0.06
55,388	Toronto-Dominion Bank Com NPV	3,485,203	0.33
10,700	Tourmaline Oil Corp Com NPV	443,172	0.04
7,482	Waste Connections Inc Com NPV	946,872	0.09
10,553	Wheaton Precious Metals Corp Com NPV	415,522	0.04
	Total Canada	44,933,872	4.31
	Cayman Islands		
2,300	GLOBALFOUNDRIES Inc Com USD 0.0200	141,709	0.01
	Total Cayman Islands	141,709	0.01
	Curacao		
40,315	Schlumberger Ltd Com USD 0.0100	2,022,782	0.19
	Total Curacao	2,022,782	0.19
	Guernsey		
4,414	Amdocs Ltd Com GBP 0.0001	381,298	0.04
	Total Guernsey	381,298	0.04
	Ireland		
19,466	Accenture Plc Com USD 0.0000225	4,874,299	0.47
1,722	Allegion Plc Com USD 0.0100	183,014	0.02
6,696	Aon Plc Com NPV	1,919,772	0.18
12,416	Eaton Corp Plc Com USD 0.0100	2,048,024	0.20
7,428	Horizon Therapeutics Plc Com USD 0.0001	766,894	0.07
2,555	ICON Plc Com EUR 0.0600	543,597	0.05
2,371	Jazz Pharmaceuticals Plc Com USD 0.0001	313,897	0.03
18,762	Johnson Controls International Plc	1,109,620	0.11
14,997	Linde Plc Com EUR 0.0010	4,926,452	0.47
42,146	Medtronic Plc Com USD 0.1000	3,290,606	0.32
5,388	Pentair Plc Com USD 0.0100	284,210	0.03
7,049	Seagate Technology Holdings Plc Com USD 0.0000	429,121	0.04
2,949	Steris Plc Com USD 75.0000	522,867	0.05
6,752	Trane Technologies Plc Com USD 1.0000	1,177,668	0.11
2,893	Willis Towers Watson Plc Com USD 0.0003	639,324	0.06
	Total Ireland	23,029,365	2.21
	Israel		
3,284	Check Point Software Technologies Ltd Com USD 0.0100	383,118	0.04
	Total Israel	383,118	0.04

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT North America Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) <i>(continued)</i>		
	Jersey		
8,853	Aptiv Plc Com USD 0.0100	970,699	0.09
19,164	Clarivate Plc Com USD 0.0100	183,056	0.02
3,876	Novocure Ltd Com NPV	281,316	0.03
	Total Jersey	1,435,071	0.14
	Liberia		
5,248	Royal Caribbean Cruises Ltd Com USD 0.0100	349,570	0.03
	Total Liberia	349,570	0.03
	Luxembourg		
4,149	Spotify Technology SA Com EUR 0.000625	455,001	0.04
	Total Luxembourg	455,001	0.04
	Netherlands		
8,846	LyondellBasell Industries NV Com EUR 0.0400	800,686	0.08
8,128	NXP Semiconductors NV Com NPV	1,367,925	0.13
15,244	Yandex NV Com EUR 0.0100	-	0.00
	Total Netherlands	2,168,611	0.21
	Panama		
29,019	Carnival Corp Com USD 0.0100	290,600	0.03
	Total Panama	290,600	0.03
	Singapore		
9,242	Flex Ltd Com NPV	198,348	0.02
	Total Singapore	198,348	0.02
	Switzerland		
13,016	Chubb Ltd Com NPV	2,589,943	0.25
5,039	Garmin Ltd Com CHF 0.1000	466,268	0.04
9,997	TE Connectivity Ltd Com CHF 0.5700	1,200,205	0.12
	Total Switzerland	4,256,416	0.41
	United Kingdom		
4,174	Coca-Cola European Partners Plc Com EUR 0.0100	216,473	0.02
6,183	Liberty Global Plc Class 'A' Com USD 0.0100	119,462	0.01
4,998	Liberty Global Plc Class 'C' Com USD 0.0100	100,149	0.01
13,306	Royalty Pharma Plc Com NPV	449,807	0.04
5,376	Sensata Technologies Holding Plc Com EUR 0.0100	256,405	0.03
	Total United Kingdom	1,142,296	0.11

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT North America Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) (continued)		
	United States		
16,995	3M Co Com USD 0.0100	1,726,582	0.17
52,636	Abbott Laboratories Com NPV	5,048,686	0.48
53,565	AbbVie Inc Com USD 0.0100	7,773,361	0.75
22,746	Activision Blizzard Inc Com USD 0.000001	1,635,438	0.16
13,734	Adobe Inc Com USD 0.0001	4,195,311	0.40
2,384	Advance Auto Parts Inc Com USD 0.0001	325,869	0.03
50,457	Advanced Micro Devices Inc Com USD 0.0100	3,738,717	0.36
23,362	AES Corp Com USD 0.0100	543,681	0.05
19,335	Aflac Inc Com USD 0.1000	1,242,508	0.12
8,789	Agilent Technologies Inc Com USD 0.0100	1,176,590	0.11
17,631	AGNC Investment Corp Reits USD 0.0100	180,716	0.02
6,761	Air Products & Chemicals Inc Com USD 1.0000	1,823,206	0.18
10,700	Airbnb Inc Com USD 0.0001	1,243,843	0.12
4,776	Akamai Technologies Inc Com USD 0.0100	326,957	0.03
4,015	Albemarle Corp Com USD 0.0100	962,805	0.09
5,249	Alexandria Real Estate Equities Inc Reits USD 0.0100	741,344	0.07
2,571	Align Technology Inc Com USD 0.0001	750,329	0.07
7,580	Alliant Energy Corp Com USD 0.0100	366,456	0.04
8,873	Allstate Corp Com USD 0.0100	1,077,477	0.10
11,071	Ally Financial Inc Com USD 0.1000	313,704	0.03
4,053	Alnylam Pharmaceuticals Inc Com USD 0.0100	731,680	0.07
182,373	Alphabet Inc Class 'A' Com USD 0.0010	15,487,510	1.49
161,712	Alphabet Inc Class 'C' Com USD 0.0010	13,769,530	1.32
55,674	Altria Group Inc Com USD 0.3330	2,437,475	0.23
269,392	Amazon.com Inc Com USD 0.0100	23,936,630	2.30
16,621	AMC Entertainment Holdings Inc Com USD 0.0100	111,904	0.01
6,658	Ameren Corp Com USD 0.0100	519,267	0.05
14,077	American Electric Power Co Inc Com USD 6.5000	1,167,707	0.11
18,175	American Express Co Com USD 0.2000	2,981,864	0.29
23,874	American International Group Inc Com USD 2.5000	1,375,709	0.13
14,536	American Tower Corp Reits USD 0.0100	2,714,071	0.26
6,214	American Water Works Co Inc Com USD 0.0100	822,556	0.08
2,960	Ameriprise Financial Inc Com USD 0.0100	956,996	0.09
5,083	AmerisourceBergen Corp Com USD 0.0100	745,602	0.07
7,705	AMETEK Inc Com USD 0.0100	1,028,495	0.10
16,218	Amgen Inc Com USD 0.0001	3,542,725	0.34
20,071	Amphenol Corp Com USD 0.0010	1,467,141	0.14
15,978	Analog Devices Inc Com USD 0.1670	2,764,245	0.27
18,024	Annaly Capital Management Inc Reits USD 0.0100	351,472	0.03
2,890	ANSYS Inc Com USD 0.0100	827,376	0.08
7,062	Anthem Inc Com USD 0.0100	3,127,589	0.30
13,700	Apollo Global Management Inc Com USD 0.0001	915,917	0.09
455,500	Apple Inc Com USD 0.0000	63,314,685	6.08
25,918	Applied Materials Inc Com USD 0.0100	2,838,637	0.27
7,700	AppLovin Corp Com USD 0.0000	98,020	0.01
4,182	Aramark Com USD 0.0100	145,118	0.01
16,912	Archer-Daniels-Midland Co Com NPV	1,269,396	0.12
7,640	Arista Networks Inc Com USD 0.0001	999,215	0.10
2,334	Arrow Electronics Inc Com USD 1.0000	259,678	0.02
6,128	Arthur J Gallagher & Co Com USD 1.0000	1,082,584	0.10
1,364	Assurant Inc Com USD 0.0100	163,847	0.02

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT North America Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) (continued)		
	United States (continued)		
217,039	AT&T Inc Com USD 1.0000	3,870,067	0.37
4,804	Atlassian Corp Ltd Com USD 0.0000	744,404	0.07
4,401	Atmos Energy Corp Com NPV	468,153	0.05
6,001	Autodesk Inc Com USD 0.0100	1,124,317	0.11
2,600	Autoliv Inc Com USD 1.0000	226,976	0.02
13,126	Automatic Data Processing Inc Com USD 0.1000	2,720,751	0.26
528	AutoZone Inc Com USD 0.0100	1,237,994	0.12
3,739	AvalonBay Communities Inc Reits USD 0.0100	608,253	0.06
2,278	Avangrid Inc Com USD 0.0100	83,838	0.01
20,615	Avantor Inc Com USD 0.0100	473,727	0.05
2,320	Avery Dennison Corp Com USD 1.0000	398,567	0.04
8,752	AXA Equitable Holdings Com USD 0.0100	259,300	0.02
25,885	Baker Hughes a GE Co Com USD 0.0001	746,894	0.07
9,825	Ball Corp Com NPV	520,757	0.05
209,048	Bank of America Corp Com USD 0.0100	6,761,285	0.65
24,624	Bank of New York Mellon Corp Com USD 0.0100	1,181,394	0.11
8,950	Bath & Body Works Inc Com USD 0.5000	344,919	0.03
17,262	Baxter International Inc Com USD 1.0000	650,275	0.06
8,768	Becton Dickinson and Co Com USD 1.0000	1,939,211	0.19
39,337	Berkshire Hathaway Inc Com USD 0.0033	11,320,000	1.09
10	Berkshire Hathaway Inc Com USD 5.0000	4,370,814	0.42
6,130	Best Buy Co Inc Com USD 0.1000	480,400	0.05
3,800	Bill.com Holdings Inc Com USD 0.0000	303,247	0.03
3,856	Biogen Inc Com USD 0.0005	981,216	0.09
6,182	BioMarin Pharmaceutical Inc Com USD 0.0010	580,542	0.06
620	Bio-Rad Laboratories Inc Com USD 0.0001	279,359	0.03
5,532	Bio-Techne Corp Com USD 0.0100	378,920	0.04
4,713	BlackRock Inc Com USD 0.0100	3,063,915	0.29
21,329	Blackstone Group Inc Com USD 0.0000	1,826,188	0.18
15,929	Boeing Co Com USD 5.0000	3,027,335	0.29
1,144	Booking Holdings Inc Com USD 0.0080	2,722,730	0.26
4,358	BorgWarner Inc Com USD 0.0100	206,620	0.02
2,767	Boston Properties Inc Reits USD 0.0100	170,847	0.02
40,379	Boston Scientific Corp Com USD 0.0100	1,778,884	0.17
65,122	Bristol-Myers Squibb Co Com USD 0.1000	4,234,617	0.41
11,727	Broadcom Inc Com NPV	6,571,651	0.63
3,708	Broadridge Financial Solutions Inc Com USD 0.0100	492,232	0.05
8,635	Brown & Brown Inc Com USD 0.1000	456,543	0.04
6,162	Brown-Forman Corp Com USD 0.1500	376,925	0.04
1,505	Burlington Stores Inc Com USD 0.0001	304,051	0.03
26,591	Cabot Oil & Gas Corp Com USD 0.1000	626,098	0.06
7,617	Cadence Design Systems Inc Com USD 0.0100	1,385,783	0.13
6,451	Caesars Entertainment Inc Com NPV	308,772	0.03
6,666	Campbell Soup Co Com USD 0.0375	330,126	0.03
11,820	Capital One Financial Corp Com USD 0.0100	1,215,771	0.12
8,125	Cardinal Health Inc Com NPV	580,050	0.06
7,400	Carlyle Group Inc Com USD 1.0000	240,038	0.02
5,073	CarMax Inc Com USD 0.5000	330,259	0.03
23,593	Carrier Global Corp Com USD 0.0100	1,001,784	0.10
6,474	Catalent Inc Com USD 0.0100	416,460	0.04
15,193	Caterpillar Inc Com USD 1.0000	3,431,854	0.33

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT North America Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) <i>(continued)</i>		
	United States <i>(continued)</i>		
3,427	Cboe Global Markets Inc Com NPV	407,717	0.04
8,929	CBRE Group Inc Com USD 0.0100	716,846	0.07
3,659	CDW Corp Com USD 0.0100	698,401	0.07
3,600	Celanese Corp Com USD 0.0001	394,557	0.04
16,161	Centene Corp Com USD 0.0010	1,042,350	0.10
20,343	CenterPoint Energy Inc Com USD 0.0100	533,656	0.05
2,971	Ceridian HCM Holding Inc Com USD 0.0100	204,314	0.02
6,882	CF Industries Holdings Inc Com USD 0.0100	557,374	0.05
3,741	CH Robinson Worldwide Inc Com USD 0.1000	352,617	0.03
1,871	Charles River Laboratories International Inc Com USD 0.0100	386,973	0.04
46,183	Charles Schwab Corp Com USD 0.0100	3,393,284	0.33
3,018	Charter Communications Inc Com USD 0.0010	1,046,154	0.10
6,610	Cheniere Energy Inc Com USD 0.0030	980,685	0.09
58,644	Chevron Corp Com USD 0.7500	8,890,327	0.85
799	Chipotle Mexican Grill Inc Com USD 0.0100	1,123,406	0.11
7,950	Church & Dwight Co Inc Com USD 1.0000	628,053	0.06
9,350	Cigna Corp Com USD 0.0100	2,575,327	0.25
4,627	Cincinnati Financial Corp Com USD 2.0000	526,618	0.05
2,961	Cintas Corp Com NPV	1,224,242	0.12
121,874	Cisco Systems Inc Com USD 0.0010	5,564,485	0.53
61,400	Citigroup Inc Com USD 0.0100	2,934,809	0.28
16,770	Citizens Financial Group Inc Com USD 0.0100	660,363	0.06
4,019	Clorox Co Com USD 1.0000	589,074	0.06
6,894	Cloudflare Inc Com USD 0.0010	390,107	0.04
10,942	CME Group Inc Com USD 0.0100	1,912,502	0.18
9,444	CMS Energy Corp Com USD 0.0100	525,141	0.05
120,430	Coca-Cola Co Com USD 0.2500	6,757,931	0.65
14,297	Cognizant Technology Solutions Corp Com USD 0.0100	844,338	0.08
24,856	Colgate-Palmolive Co Com USD 1.0000	1,718,005	0.16
129,890	Comcast Corp Com USD 0.0100	4,552,578	0.44
4,097	Comerica Inc Com USD 5.0000	270,815	0.03
3,629	Commerce Bancshares Inc Com USD 5.0000	226,363	0.02
16,043	Conagra Brands Inc Com USD 5.0000	550,802	0.05
37,770	ConocoPhillips Com USD 0.0100	3,680,837	0.35
11,202	Consolidated Edison Inc Com USD 0.1000	943,798	0.09
4,200	Constellation Brands Inc Com USD 0.0100	885,940	0.09
10,931	Constellation Energy Corp Com NPV	771,921	0.07
1,541	Cooper Cos Inc Com USD 0.1000	475,116	0.05
13,628	Copart Inc Com NPV	905,449	0.09
25,857	Corning Inc Com USD 0.5000	827,765	0.08
22,027	Corteva Inc Com USD 0.0100	1,293,787	0.12
13,390	CoStar Group Inc Com USD 0.0100	892,161	0.09
13,636	Costco Wholesale Corp Com USD 0.0050	6,225,625	0.60
37,200	Coupang Inc Com USD 0.0001	544,056	0.05
6,901	CrowdStrike Holdings Inc Com NPV	785,367	0.08
13,182	Crown Castle International Corp Reits USD 0.0100	1,625,220	0.16
62,083	CSX Corp Com USD 1.0000	1,784,922	0.17
3,920	Cummins Inc Com USD 2.5000	898,513	0.09
41,344	CVS Health Corp Com USD 0.0100	3,256,838	0.31
19,093	Danaher Corp Com USD 0.0100	4,456,472	0.43
3,919	Darden Restaurants Inc Com NPV	528,409	0.05

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT North America Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) (continued)		
	United States (continued)		
6,357	Datadog Inc Com USD 0.0000	458,687	0.04
1,484	DaVita Inc Com USD 0.0010	115,110	0.01
8,074	Deere & Co Com USD 1.0000	3,191,836	0.31
8,616	Dell Technologies Inc Com NPV	330,178	0.03
6,500	Delta Air Lines Inc Com USD 0.0001	234,993	0.02
6,670	Dentsply Sirona Inc Com USD 0.0100	239,441	0.02
19,605	Devon Energy Corp Com USD 0.1000	996,795	0.10
11,056	DexCom Inc Com USD 0.0010	1,157,309	0.11
5,949	Diamondback Energy Inc Com USD 0.0100	788,600	0.08
9,384	Digital Realty Trust Inc Reits USD 0.0100	922,295	0.09
7,072	Discover Financial Services Com USD 0.0100	746,878	0.07
4,274	DocuSign Inc Com USD 0.0001	247,251	0.02
7,169	Dollar General Corp Com USD 0.8750	1,462,191	0.14
7,052	Dollar Tree Inc Com USD 0.0100	966,067	0.09
25,358	Dominion Energy Inc Com NPV	1,329,949	0.13
1,152	Domino's Pizza Inc Com USD 0.0100	319,377	0.03
8,010	DoorDash Inc Com USD 0.0000	412,849	0.04
3,341	Dover Corp Com USD 1.0000	472,245	0.05
20,063	Dow Inc Com USD 0.0100	1,082,134	0.10
8,913	DR Horton Inc Com USD 0.0100	777,250	0.07
6,656	DTE Energy Co Com NPV	688,571	0.07
21,927	Duke Energy Corp Com USD 0.0010	1,948,928	0.19
15,418	DuPont de Nemours Inc Com USD 0.0100	1,061,741	0.10
3,507	Eastman Chemical Co Com USD 0.0100	281,750	0.03
19,105	eBay Inc Com USD 0.0010	826,892	0.08
6,924	Ecolab Inc Com USD 1.0000	1,040,526	0.10
10,258	Edison International Com NPV	640,436	0.06
18,330	Edwards Lifesciences Corp Com USD 1.0000	1,390,348	0.13
17,174	Elanco Animal Health Inc Com NPV	185,748	0.02
7,157	Electronic Arts Inc Com USD 0.0100	748,701	0.07
25,116	Eli Lilly & Co Com NPV	7,370,672	0.71
18,091	Emerson Electric Co Com USD 0.5000	1,410,944	0.14
4,432	Enphase Energy Inc Com USD 0.0000	879,838	0.08
5,680	Entergy Corp Com USD 0.0100	550,968	0.05
18,149	EOG Resources Inc Com USD 0.0100	1,934,181	0.19
1,720	EPAM Systems Inc Com USD 0.0010	498,970	0.05
3,055	Equifax Inc Com USD 1.2500	583,431	0.06
2,814	Equinix Inc Reits USD 0.0010	1,826,300	0.18
5,170	Equity LifeStyle Properties Inc Reits USD 0.0100	333,990	0.03
11,052	Equity Residential Reits USD 0.0100	651,552	0.06
2,147	Essex Property Trust Inc Reits USD 0.0001	461,711	0.04
6,713	Estee Lauder Cos Inc Com USD 0.0100	1,538,514	0.15
3,647	Etsy Inc Com USD 0.0010	417,522	0.04
7,698	Evergy Inc Com NPV	426,892	0.04
11,954	Eversource Energy Com USD 5.0000	849,461	0.08
5,725	Exact Sciences Corp Com USD 0.0100	336,482	0.03
30,493	Exelon Corp Com NPV	1,161,350	0.11
3,652	Expedia Group Inc Com USD 0.0010	375,255	0.04
3,568	Expeditors International of Washington Inc Com USD 0.0100	351,787	0.03
4,478	Extra Space Storage Inc Reits USD 0.0100	695,240	0.07
124,898	Exxon Mobil Corp Com NPV	12,944,397	1.24

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT North America Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) <i>(continued)</i>		
	United States <i>(continued)</i>		
511	F&G Annuities & Life Inc Com NPV	9,815	0.00
1,912	F5 Networks Inc Com NPV	257,782	0.02
68,150	Facebook Inc Com USD 0.0000	11,242,014	1.08
1,142	FactSet Research Systems Inc Com USD 0.0100	446,408	0.04
808	Fair Isaac Corp Com USD 0.0100	516,106	0.05
15,981	Fastenal Co Com USD 0.0100	776,973	0.07
1,468	Federal Realty Investment Trust Reits USD 0.0100	147,810	0.01
6,989	FedEx Corp Com USD 0.1000	1,339,278	0.13
7,515	Fidelity National Financial Inc Com USD 0.0001	282,459	0.03
17,298	Fidelity National Information Services Inc Com USD 0.0100	1,033,639	0.10
18,057	Fifth Third Bancorp Com NPV	618,075	0.06
6,437	First Republic Bank Com USD 0.0100	746,643	0.07
19,397	FirstEnergy Corp Com USD 0.1000	723,203	0.07
16,698	Fiserv Inc Com USD 0.0100	1,812,138	0.17
2,459	FleetCor Technologies Inc Com USD 0.0010	498,037	0.05
3,023	FMC Corp Com USD 0.1000	368,147	0.04
130,682	Ford Motor Co Com USD 0.0100	1,487,347	0.14
22,520	Fortinet Inc Com USD 0.0010	1,262,224	0.12
12,662	Fortive Corp Com USD 0.0100	795,897	0.08
999	Fortune Brands Home & Security Inc Com USD 0.0100	58,357	0.01
10,131	Fox Corp Class 'A' Com USD 0.0100	334,547	0.03
4,098	Fox Corp Class 'B' Com USD 0.0100	124,621	0.01
5,144	Franklin Resources Inc Com USD 0.1000	142,945	0.01
43,649	Freeport-McMoRan Inc Com USD 0.1000	1,686,279	0.16
2,675	Gartner Inc Com USD 0.0005	826,866	0.08
11,957	GE Healthcare Inc Com NPV	856,890	0.08
2,522	Generac Holdings Inc Com USD 0.0100	285,398	0.03
7,450	General Dynamics Corp Com USD 1.0000	1,601,064	0.15
31,573	General Electric Co Com USD 0.0100	2,521,969	0.24
17,131	General Mills Inc Com USD 0.1000	1,284,380	0.12
43,377	General Motors Co Com USD 0.0100	1,584,558	0.15
8,813	Gentex Corp Com USD 0.0600	237,257	0.02
4,187	Genuine Parts Co Com USD 1.0000	698,267	0.07
36,450	Gilead Sciences Inc Com USD 0.0010	2,767,862	0.27
7,510	Global Payments Inc Com NPV	794,551	0.08
2,108	Globe Life Inc Com USD 1.0000	241,888	0.02
4,107	GoDaddy Inc Com USD 0.0010	293,202	0.03
9,541	Goldman Sachs Group Inc Com USD 0.0100	3,163,688	0.30
25,098	Halliburton Co Com USD 2.5000	857,426	0.08
8,562	Hartford Financial Services Group Inc Com USD 0.0100	631,997	0.06
5,250	Hasbro Inc Com USD 0.5000	272,327	0.03
5,994	HCA Healthcare Inc Com USD 0.0100	1,375,991	0.13
16,178	Healthpeak Properties Inc Reits USD 1.0000	367,037	0.04
2,901	HEICO Corp Class 'A' Com USD 0.0100	356,025	0.03
1,441	HEICO Corp Com USD 0.0100	224,975	0.02
2,852	Henry Schein Inc Com USD 0.0100	210,599	0.02
4,109	Hershey Co Com USD 1.0000	923,391	0.09
7,547	Hess Corp Com USD 1.0000	958,586	0.09
44,117	Hewlett Packard Enterprise Co Com USD 0.0100	649,379	0.06
8,312	Hilton Worldwide Holdings Inc Com USD 0.0100	1,132,642	0.11
5,774	Hologic Inc Com USD 0.0100	433,608	0.04



## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT North America Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) <i>(continued)</i>		
	United States <i>(continued)</i>		
31,291	Home Depot Inc Com USD 0.0500	8,749,674	0.84
20,355	Honeywell International Inc Com USD 1.0000	3,675,223	0.35
9,278	Hormel Foods Corp Com USD 0.0147	388,267	0.04
19,789	Host Hotels & Resorts Inc Reits USD 0.0100	313,489	0.03
12,624	Howmet Aerospace Inc Com NPV	502,103	0.05
27,659	HP Inc Com USD 0.0100	769,914	0.07
1,160	HubSpot Inc Com USD 0.0010	423,156	0.04
3,572	Humana Inc Com USD 0.1660	1,667,337	0.16
42,136	Huntington Bancshares Inc Com USD 0.0100	608,697	0.06
678	Huntington Ingalls Industries Inc Com USD 0.0100	137,582	0.01
2,829	IAC/InterActiveCorp Com USD 0.0001	138,556	0.01
2,393	IDEX Corp Com USD 0.0100	507,663	0.05
2,540	IDEXX Laboratories Inc Com USD 0.1000	1,133,455	0.11
8,644	Illinois Tool Works Inc Com USD 0.0100	1,900,457	0.18
4,763	Illumina Inc Com USD 0.0100	894,662	0.09
5,985	Incyte Corp Com USD 0.0010	434,441	0.04
13,971	Ingersoll Rand Inc Com USD 0.0100	765,012	0.07
2,134	Insulet Corp Com USD 0.0010	556,107	0.05
118,968	Intel Corp Com USD 0.0010	2,796,672	0.27
17,099	Intercontinental Exchange Inc Com USD 0.0100	1,641,374	0.16
28,498	International Business Machines Corp Com USD 0.2000	3,474,578	0.33
6,750	International Flavors & Fragrances Inc Com USD 0.1250	593,210	0.06
13,241	International Paper Co Com USD 1.0000	454,352	0.04
14,280	Interpublic Group of Cos Inc Com USD 0.1000	478,558	0.05
8,326	Intuit Inc Com USD 0.0100	3,196,774	0.31
10,544	Intuitive Surgical Inc Com USD 0.0010	2,280,704	0.22
15,477	Invitation Homes Inc Reits USD 0.0100	456,210	0.04
5,783	IQVIA Holdings Inc Com USD 0.0100	1,136,805	0.11
6,808	Iron Mountain Inc Reits USD 0.0100	338,634	0.03
2,156	Jack Henry & Associates Inc Com USD 0.0100	333,900	0.03
4,372	Jacobs Solutions Inc Com NPV	492,649	0.05
1,766	JB Hunt Transport Services Inc Com USD 0.0100	301,061	0.03
3,230	JM Smucker Co Com NPV	450,433	0.04
79,727	Johnson & Johnson Unit NPV	11,521,881	1.11
88,431	JPMorgan Chase & Co Com USD 1.0000	11,953,397	1.15
6,120	Juniper Networks Inc Com USD 0.00001	177,627	0.02
8,395	Kellogg Co Com USD 0.2500	521,986	0.05
22,206	Keurig Dr Pepper Inc Com USD 0.0100	723,448	0.07
33,399	KeyCorp Com USD 1.0000	576,018	0.06
6,052	Keysight Technologies Inc Com NPV	912,850	0.09
10,019	Kimberly-Clark Corp Com USD 1.2500	1,181,401	0.11
15,018	Kimco Realty Corp Reits USD 0.0100	291,863	0.03
55,848	Kinder Morgan Inc Com USD 0.0100	898,413	0.09
19,359	KKR & Co Inc Com NPV	1,028,646	0.10
3,945	KLA-Tencor Corp Com USD 0.0010	1,411,272	0.14
23,636	Kraft Heinz Co Com USD 0.0100	867,879	0.08
18,681	Kroger Co Com USD 1.0000	759,923	0.07
5,643	L3Harris Technologies Inc Com USD 1.0000	1,123,757	0.11
2,331	Laboratory Corp of America Holdings Com USD 0.1000	526,118	0.05
4,224	Lam Research Corp Com USD 0.0010	1,935,790	0.19
4,837	Lamb Weston Holdings Inc Com USD 1.0000	459,024	0.04

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT North America Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) (continued)		
	United States (continued)		
8,262	Las Vegas Sands Corp Com USD 0.0010	447,729	0.04
2,502	Lear Corp Com USD 0.0100	329,471	0.03
4,048	Leidos Holdings Inc Com USD 0.0001	370,523	0.04
8,833	Lennar Corp Com USD 0.1000	805,756	0.08
984	Liberty Broadband Corp Class 'A' Com USD 0.0100	80,474	0.01
3,903	Liberty Broadband Corp Class 'C' Com USD 0.0100	318,975	0.03
3,592	Liberty Media Corp-Liberty SiriusXM Class 'C' Com USD 0.0100	109,132	0.01
1,334	Lincoln National Corp Com NPV	39,900	0.00
2,962	Live Nation Entertainment Inc Com USD 0.0100	201,265	0.02
8,477	LKQ Corp Com USD 0.0100	457,942	0.04
7,369	Lockheed Martin Corp Com USD 1.0000	3,295,446	0.32
3,995	Loews Corp Com USD 0.0100	230,131	0.02
18,908	Lowe's Cos Inc Com USD 0.5000	3,668,382	0.35
19,800	Lucid Group Inc Com USD 0.0001	170,461	0.02
3,166	Lululemon Athletica Inc Com USD 0.0050	923,080	0.09
38,702	Lumen Technologies Inc Com USD 1.0000	124,080	0.01
5,934	M&T Bank Corp Com USD 0.5000	868,921	0.08
18,900	Marathon Oil Corp Com USD 1.0000	448,218	0.04
14,534	Marathon Petroleum Corp Com USD 0.0100	1,693,919	0.16
393	Markel Corp Com NPV	492,819	0.05
752	MarketAxess Holdings Inc Com USD 0.0030	242,122	0.02
7,823	Marriott International Inc Com USD 0.0100	1,248,434	0.12
14,821	Marsh & McLennan Cos Inc Com USD 1.0000	2,265,984	0.22
1,590	Martin Marietta Materials Inc Com USD 0.0100	539,550	0.05
28,851	Marvell Technology Inc Com USD 0.0020	1,228,309	0.12
4,931	Masco Corp Com USD 1.0000	243,783	0.02
1,917	Masimo Corp Com USD 0.0010	302,436	0.03
4,499	Masterbrand Inc Com NPV	41,320	0.00
25,792	Mastercard Inc Com USD 0.0001	8,640,863	0.83
9,498	Match Group Inc Com NPV	370,964	0.04
5,794	McCormick & Co Inc Com NPV	406,044	0.04
22,704	McDonald's Corp Com USD 0.0100	5,649,986	0.54
3,944	McKesson Corp Com USD 0.0100	1,300,943	0.12
1,427	MercadoLibre Inc Com USD 0.0010	1,641,621	0.16
76,627	Merck & Co Inc Com USD 0.5000	7,676,425	0.74
19,068	MetLife Inc Com USD 0.0100	1,289,719	0.12
685	Mettler-Toledo International Inc Com USD 0.0100	926,064	0.09
10,331	MGM Resorts International Com USD 0.0100	418,987	0.04
15,527	Microchip Technology Inc Com USD 0.0010	1,186,376	0.11
34,516	Micron Technology Inc Com USD 0.1000	1,881,862	0.18
226,787	Microsoft Corp Com USD 0.0000	53,338,225	5.12
2,894	Mid-America Apartment Communities Inc Reits USD 0.0100	436,897	0.04
10,234	Moderna Inc Com USD 0.0001	1,339,539	0.13
2,329	Mohawk Industries Inc Com USD 0.0100	225,872	0.02
2,000	Molina Healthcare Inc Com USD 0.0010	519,245	0.05
6,520	Molson Coors Brewing Co Com USD 0.0100	327,014	0.03
42,653	Mondelez International Inc Com NPV	2,621,519	0.25
1,929	MongoDB Inc Com USD 0.0010	381,107	0.04
1,222	Monolithic Power Systems Inc Com USD 0.0010	558,041	0.05
11,845	Monster Beverage Corp Com NPV	1,136,583	0.11
4,600	Moody's Corp Com USD 0.0100	1,258,547	0.12

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT North America Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) <i>(continued)</i>		
	United States <i>(continued)</i>		
35,962	Morgan Stanley Com USD 0.0100	3,272,354	0.31
8,400	Mosaic Co Com USD 0.0100	421,307	0.04
5,625	Motorola Solutions Inc Com USD 0.0100	1,393,970	0.13
2,292	MSCI Inc Com USD 0.0100	1,128,493	0.11
11,760	Nasdaq Inc Com USD 0.0100	621,655	0.06
5,017	NetApp Inc Com USD 0.0010	305,372	0.03
13,400	Netflix Inc Com USD 0.0010	4,070,288	0.39
13,183	Newell Brands Inc Com USD 1.0000	182,610	0.02
24,496	Newmont Mining Corp Com USD 1.6000	1,007,327	0.10
7,730	News Corp (New) Com NPV	125,808	0.01
12,983	News Corp Com USD 0.0100	209,956	0.02
60,705	NextEra Energy Inc Com USD 0.0100	4,065,888	0.39
37,067	NIKE Inc Com NPV	4,151,991	0.40
14,321	NiSource Inc Com USD 0.0100	370,415	0.04
6,990	Norfolk Southern Corp Com USD 1.0000	1,481,840	0.14
6,733	Northern Trust Corp Com USD 1.6670	604,859	0.06
4,563	Northrop Grumman Corp Com USD 1.0000	1,996,919	0.19
18,935	NortonLifeLock Inc Com USD 0.0100	348,347	0.03
6,055	NRG Energy Inc Com USD 0.0100	187,217	0.02
7,810	Nucor Corp Com USD 0.4000	1,233,103	0.12
73,024	NVIDIA Corp Com USD 0.0010	15,986,086	1.53
85	NVR Inc Com USD 0.0100	414,670	0.04
25,449	Occidental Petroleum Corp Com USD 0.2000	1,405,274	0.13
5,753	Okta Inc Com NPV	386,734	0.04
2,752	Old Dominion Freight Line Inc Com USD 0.1000	880,380	0.08
6,252	Omnicom Group Inc Com USD 0.1500	533,940	0.05
12,200	ON Semiconductor Corp Com USD 0.0100	890,525	0.09
12,542	ONEOK Inc Com USD 0.0100	774,044	0.07
48,458	Oracle Corp Com USD 0.0100	3,993,614	0.38
1,698	O'Reilly Automotive Inc Com USD 0.0100	1,329,099	0.13
9,582	Organon & Co Com USD 0.0100	221,276	0.02
11,036	Otis Worldwide Corp Com USD 0.0100	880,590	0.08
16,269	PACCAR Inc Com USD 1.0000	1,107,611	0.11
2,793	Packaging Corp of America Com USD 0.0100	360,074	0.03
47,394	Palantir Technologies Inc Com USD 0.0010	350,371	0.03
9,960	Palo Alto Networks Inc Com USD 0.0001	1,769,132	0.17
3,926	Parker-Hannifin Corp Com USD 0.5000	1,302,558	0.13
9,030	Paychex Inc Com USD 0.0100	940,039	0.09
1,729	Paycom Software Inc Com USD 0.0100	471,273	0.05
35,271	PayPal Holdings Inc Com USD 0.0001	2,447,850	0.23
42,679	PepsiCo Inc Com USD 0.0170	6,983,577	0.67
4,346	PerkinElmer Inc Com USD 1.0000	510,496	0.05
168,172	Pfizer Inc Com USD 0.0500	6,433,508	0.62
46,769	PG&E Corp Com NPV	688,856	0.07
45,352	Philip Morris International Inc Com NPV	4,161,007	0.40
14,366	Phillips 66 Com NPV	1,389,322	0.13
1,782	Pinnacle West Capital Corp Com NPV	123,807	0.01
13,550	Pinterest Inc Com USD 0.0000	320,830	0.03
7,328	Pioneer Natural Resources Co Com USD 0.0100	1,384,822	0.13
13,134	Plug Power Inc Com USD 0.0100	184,161	0.02
11,940	PNC Financial Services Group Inc Com USD 5.0000	1,777,995	0.17

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT North America Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) (continued)		
	United States (continued)		
1,196	Pool Corp Com USD 0.0010	402,456	0.04
7,723	PPG Industries Inc Com USD 1.6700	961,715	0.09
24,297	PPL Corp Com USD 0.0100	620,198	0.06
6,280	Principal Financial Group Inc Com USD 0.0100	530,350	0.05
71,440	Procter & Gamble Co Com NPV	9,266,650	0.89
16,804	Progressive Corp Com USD 1.0000	2,274,124	0.22
28,196	Prologis Inc Reits USD 0.0100	3,280,891	0.31
10,374	Prudential Financial Inc Com USD 0.0100	978,217	0.09
3,539	PTC Inc Com USD 0.0100	418,239	0.04
14,077	Public Service Enterprise Group Inc Com NPV	802,143	0.08
5,288	Public Storage Reits USD 0.1000	1,490,662	0.14
6,611	PulteGroup Inc Com USD 0.0100	340,805	0.03
2,077	Qorvo Inc Com USD 0.0001	197,594	0.02
34,228	Qualcomm Inc Com USD 0.0001	3,986,971	0.38
3,500	Quanta Services Inc Com USD 0.0000	532,673	0.05
4,002	Quest Diagnostics Inc Com USD 0.0100	522,128	0.05
6,762	Raymond James Financial Inc Com USD 0.0100	691,566	0.07
44,970	Raytheon Technologies Corp Com USD 1.0000	4,159,458	0.40
21,111	Realty Income Corp Reits USD 1.0000	1,273,030	0.12
3,070	Regency Centers Corp Reits USD 0.0100	182,087	0.02
3,176	Regeneron Pharmaceuticals Inc Com USD 0.0010	2,277,315	0.22
29,952	Regions Financial Corp Com USD 0.0100	658,633	0.06
7,090	Republic Services Inc Com USD 0.0100	861,964	0.08
4,011	ResMed Inc Com USD 0.0040	805,604	0.08
18,200	Rivian Automotive Inc Com USD 0.0010	331,221	0.03
2,076	Robert Half International Inc Com USD 0.0010	157,819	0.02
13,500	Roblox Corp Com USD 0.0001	466,421	0.04
3,935	Rockwell Automation Inc Com USD 1.0000	1,094,341	0.11
5,165	Roku Inc Com USD 0.0001	315,062	0.03
8,910	Rollins Inc Com USD 1.0000	295,740	0.03
3,280	Roper Technologies Inc Com USD 0.0100	1,330,557	0.13
9,149	Ross Stores Inc Com USD 0.0100	953,635	0.09
4,552	RXO Inc Com NPV	88,293	0.01
9,450	S&P Global Inc Com USD 1.0000	3,040,395	0.29
28,358	salesforce.com Inc Com USD 0.0010	4,374,965	0.42
2,702	SBA Communications Corp Reits USD 0.0100	660,786	0.06
3,390	Seagen Inc Com USD 0.0010	574,398	0.06
3,915	SEI Investments Co Com USD 0.0100	222,422	0.02
10,247	Sempra Energy Com NPV	1,448,976	0.14
6,230	ServiceNow Inc Com USD 0.0010	2,538,819	0.24
7,422	Sherwin-Williams Co Com USD 1.0000	1,549,136	0.15
2,500	Signature Bank/New York NY Com USD 0.0100	271,216	0.03
9,497	Simon Property Group Inc Reits USD 0.0001	1,093,341	0.10
29,893	Sirius XM Holdings Inc Com USD 0.0010	123,744	0.01
4,076	Skyworks Solutions Inc Com USD 0.2500	428,816	0.04
1,465	Snap-on Inc Com USD 1.0000	343,532	0.03
8,434	Snowflake Inc Com NPV	1,227,761	0.12
1,766	SolarEdge Technologies Inc Com USD 0.0001	529,417	0.05
30,943	Southern Co Com USD 5.0000	1,839,948	0.18
2,148	Southern Copper Corp Com USD 0.0100	149,256	0.01
6,174	Southwest Airlines Co Com USD 1.0000	195,495	0.02

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT North America Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) (continued)		
	United States (continued)		
4,184	Splunk Inc Com USD 0.0010	404,394	0.04
15,592	Square Inc Com USD 0.000001	1,128,122	0.11
4,747	SS&C Technologies Holdings Inc Com USD 0.0100	262,752	0.03
4,878	Stanley Black & Decker Inc Com USD 2.5000	393,782	0.04
33,535	Starbucks Corp Com USD 0.0010	3,228,276	0.31
9,640	State Street Corp Com USD 1.0000	806,105	0.08
5,228	Steel Dynamics Inc Com USD 0.0050	621,691	0.06
10,978	Stryker Corp Com USD 0.1000	2,721,259	0.26
3,758	Sun Communities Inc Reits USD 0.0100	507,232	0.05
1,466	SVB Financial Group Com USD 0.0010	398,274	0.04
15,476	Synchrony Financial Com USD 0.0010	521,120	0.05
4,594	Synopsys Inc Com USD 0.0100	1,575,778	0.15
13,689	Sysco Corp Com USD 1.0000	962,554	0.09
7,589	T Rowe Price Group Inc Com USD 0.2000	803,482	0.08
5,209	Take-Two Interactive Software Inc Com USD 0.0100	538,091	0.05
14,412	Target Corp Com USD 0.0833	2,289,883	0.22
1,496	Teledyne Technologies Inc Com USD 0.0100	606,680	0.06
1,560	Teleflex Inc Com USD 1.0000	350,437	0.03
4,323	Teradyne Inc Com USD 0.1250	412,285	0.04
78,342	Tesla Inc Com USD 0.0010	15,196,346	1.46
26,711	Texas Instruments Inc Com USD 1.0000	4,318,339	0.41
7,348	Textron Inc Com USD 0.1250	502,546	0.05
12,074	Thermo Fisher Scientific Inc Com USD 1.0000	6,168,041	0.59
33,520	TJX Cos Inc Com USD 1.0000	2,421,151	0.23
19,098	T-Mobile US Inc Com USD 0.0001	2,560,445	0.25
2,966	Tractor Supply Co Com USD 0.0080	652,380	0.06
14,385	Trade Desk Inc	759,061	0.07
1,750	TransDigm Group Inc Com USD 0.0100	1,227,508	0.12
6,419	TransUnion Com USD 0.0100	396,035	0.04
6,954	Travelers Cos Inc Com NPV	1,213,884	0.12
5,436	Trimble Inc Com NPV	266,853	0.03
42,262	Truist Financial Corp Com USD 5.0000	1,871,004	0.18
6,518	Twilio Inc Com USD 0.0010	413,083	0.04
1,150	Tyler Technologies Inc Com USD 0.0100	348,361	0.03
8,870	Tyson Foods Inc Com USD 0.1000	495,482	0.05
56,715	Uber Technologies Inc Com USD 0.00001	1,778,727	0.17
10,273	UDR Inc Reits USD 0.0100	414,988	0.04
7,400	UiPath Inc Com USD 0.0000	103,551	0.01
1,362	Ulta Salon Cosmetics & Fragrance Inc Com USD 0.0100	666,294	0.06
17,972	Union Pacific Corp Com USD 2.5000	3,512,715	0.34
4,120	United Continental Holdings Inc Com USD 0.0100	201,862	0.02
23,279	United Parcel Service Inc Com USD 0.0100	4,005,830	0.38
2,290	United Rentals Inc Com USD 0.0100	1,011,724	0.10
28,337	UnitedHealth Group Inc Com USD 0.0100	12,717,308	1.22
7,218	Unity Software Inc Com USD 0.0000	207,181	0.02
1,040	Universal Health Services Inc Com USD 0.0100	130,988	0.01
41,161	US Bancorp Com USD 0.0100	1,852,535	0.18
841	Vail Resorts Inc Com USD 0.0100	185,163	0.02
11,588	Valero Energy Corp Com USD 0.0100	1,439,403	0.14
4,049	Veeva Systems Inc Com USD 0.00001	632,491	0.06
12,717	Ventas Inc Reits USD 0.2500	583,387	0.06

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT North America Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) <i>(continued)</i>		
	United States <i>(continued)</i>		
3,030	VeriSign Inc Com USD 0.0010	562,371	0.05
5,163	Verisk Analytics Inc Com USD 0.0010	833,042	0.08
128,767	Verizon Communications Inc Com USD 0.1000	4,712,348	0.45
7,912	Vertex Pharmaceuticals Inc Com USD 0.0100	2,165,746	0.21
12,957	VF Corp Com NPV	303,246	0.03
16,196	ViacomCBS Inc Com USD 0.0010	327,127	0.03
25,177	Viatis Inc Com NPV	270,644	0.03
25,200	Vici Properties Reits USD 0.0100	796,752	0.08
49,896	Visa Inc Com USD 0.0001	10,348,063	0.99
10,631	Vistra Energy Corp Com NPV	220,439	0.02
5,518	VMware Inc Com USD 0.0100	573,029	0.06
7,764	Vornado Realty Trust Reits USD 0.0400	144,811	0.01
1,357	Voya Financial Inc Com USD 0.0100	95,316	0.01
4,576	Vulcan Materials Co Com USD 1.0000	780,616	0.07
6,068	Wabtec Corp Com USD 0.0100	596,958	0.06
18,052	Walgreens Boots Alliance Inc Com USD 0.0100	604,797	0.06
43,717	Walmart Inc Com USD 0.1000	5,859,023	0.56
55,197	Walt Disney Co Com USD 0.0100	5,184,508	0.50
78,854	Warner Bros Discovery Inc Com NPV	1,161,432	0.11
12,918	Waste Management Inc Com USD 0.0100	1,824,233	0.18
1,934	Waters Corp Com USD 0.0100	566,960	0.05
8,620	WEC Energy Group Inc Com USD 0.0100	720,650	0.07
112,096	Wells Fargo & Co Com USD 1.6660	4,943,637	0.47
15,673	Welltower Inc Reits USD 1.0000	1,095,410	0.11
2,159	West Pharmaceutical Services Inc Com USD 0.2500	645,420	0.06
11,818	Western Digital Corp Com USD 0.0100	428,813	0.04
13,410	Western Union Co Com USD 0.0100	163,879	0.02
1,796	Westlake Chemical Corp Com USD 0.0100	201,768	0.02
8,679	WestRock Co Com NPV	256,974	0.02
25,650	Weyerhaeuser Co Reits USD 1.2500	755,834	0.07
1,668	Whirlpool Corp Com USD 1.0000	217,021	0.02
41,842	Williams Cos Inc Com USD 1.0000	1,187,594	0.11
5,334	Workday Inc Com USD 0.0010	932,859	0.09
5,996	WP Carey Inc Reits USD 0.0010	458,873	0.04
5,853	WR Berkley Corp Com USD 0.2000	365,309	0.04
1,225	WW Grainger Inc Com USD 0.5000	772,114	0.07
1,867	Wynn Resorts Ltd Com USD 0.0100	190,784	0.02
16,853	Xcel Energy Inc Com USD 2.5000	1,026,118	0.10
4,552	XPO Logistics Inc Com USD 0.0010	143,192	0.01
5,341	Xylem Inc Com NPV	516,976	0.05
8,049	Yum! Brands Inc Com NPV	965,121	0.09
1,703	Zebra Technologies Corp Com USD 0.0100	482,155	0.05
3,580	Zillow Group Inc Class A Com USD 0.0001	139,588	0.01
4,381	Zillow Group Inc Com NPV	173,505	0.02
5,702	Zimmer Biomet Holdings Inc Com USD 0.0100	666,013	0.06
4,430	Zions Bancorporation Com USD 0.0010	211,454	0.02
14,558	Zoetis Inc Com USD 0.0100	2,292,489	0.22
8,447	Zoom Video Communications Inc Com USD 0.0010	594,117	0.06
10,500	ZoomInfo Technologies Inc Com NPV	239,307	0.02

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT North America Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.38%) <i>(continued)</i>		
	United States <i>(continued)</i>		
1,740	Zscaler Inc Com USD 0.0010	215,182	0.02
	Total United States	952,241,556	91.37
	Total Equities	1,035,638,923	99.37
	Financial Derivative Instruments		
	Futures Contracts (31 August 2022: (0.03)%)		
No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Gains on Futures Contracts		
2	S&P/TSX 60 Index Future March 2023	7,508	0.00
	Unrealised Gains on Futures Contracts	7,508	0.00
	Unrealised Losses on Futures Contracts		
27	S&P 500 Emini Future March 2023	(144,048)	(0.01)
	Unrealised Losses on Futures Contracts	(144,048)	(0.01)
	Net Unrealised Losses on Futures Contracts	(136,540)	(0.01)
	Total Financial Derivative Instruments	(136,540)	(0.01)
	Total Value of Investments	1,035,502,383	99.36
	Cash*	4,581,817	0.44
	Other Net Assets	2,093,582	0.20
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	1,042,177,782	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for the margin cash of EUR 406,654 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT UK Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 98.89%)		
	Bermuda		
10,253	Hiscox Ltd Com GBP 0.0650	133,433	0.18
	Total Bermuda	133,433	0.18
	Germany		
4,025	TUI AG Com NPV	74,860	0.10
	Total Germany	74,860	0.10
	Ireland		
22,760	CRH Plc Com EUR 0.3200	1,015,264	1.40
3,109	DCC Plc Com EUR 0.2500	164,043	0.23
5,346	Paddy Power Betfair Plc Com EUR 0.0900	813,822	1.12
7,922	Smurfit Kappa Group Plc Com EUR 0.0010	279,719	0.38
	Total Ireland	2,272,848	3.13
	Isle of Man		
17,984	GVC Holdings Plc Com EUR 0.0100	279,108	0.38
	Total Isle of Man	279,108	0.38
	Jersey		
28,131	Experian Plc Com USD 0.1000	900,794	1.24
6,368	Ferguson Plc Com GBP 0.1000	868,354	1.19
392,457	Glencore Plc Com USD 0.0100	2,219,278	3.05
32,670	WPP Plc Com GBP 0.1000	381,906	0.53
	Total Jersey	4,370,332	6.01
	Luxembourg		
25,830	B&M European Value Retail SA Com GBP 0.1000	145,018	0.20
	Total Luxembourg	145,018	0.20
	Spain		
35,707	International Consolidated Airlines Group SA Com EUR 0.5000	63,092	0.09
	Total Spain	63,092	0.09
	Switzerland		
6,342	Coca-Cola HBC AG Com CHF 6.7000	153,993	0.21
	Total Switzerland	153,993	0.21
	United Kingdom		
29,865	3i Group Plc Com GBP 0.7386	554,699	0.76
8,566	Admiral Group Plc Com GBP 0.0010	215,231	0.30
34,705	Airtel Africa Plc Com USD 0.5000	47,780	0.07



## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT UK Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 98.89%) <i>(continued)</i>		
	United Kingdom <i>(continued)</i>		
36,867	Anglo American Plc Com USD 0.5495	1,213,992	1.67
10,778	Antofagasta Plc Com GBP 0.0500	193,173	0.27
13,427	Ashtead Group Plc Com GBP 0.1000	844,575	1.16
10,839	Associated British Foods Plc Com GBP 0.0568	248,339	0.34
45,049	AstraZeneca Plc Com USD 0.2500	5,595,276	7.69
27,760	Auto Trader Group Plc Com GBP 0.0100	188,684	0.26
86,179	Aviva Plc Com GBP 0.3289	439,170	0.60
94,735	BAE Systems Plc Com GBP 0.0250	971,168	1.34
483,205	Barclays Plc Com GBP 0.2500	963,347	1.32
31,015	Barratt Developments Plc Com GBP 0.1000	166,090	0.23
4,052	Bellway Plc Com GBP 0.1250	102,552	0.14
2,943	Berkeley Group Holdings Plc Com GBP 0.0541	140,972	0.19
545,705	BP Plc Com USD 0.2500	3,429,436	4.71
68,407	British American Tobacco Plc Com GBP 0.2500	2,454,831	3.38
27,661	British Land Co Plc Reits GBP 0.2500	141,056	0.19
211,430	BT Group Plc Com GBP 0.0500	336,342	0.46
10,257	Bunzl Plc Com GBP 0.3214	347,061	0.48
12,156	Burberry Group Plc Com GBP 0.0005	342,209	0.47
186,012	Centrica Plc Com GBP 0.0617	223,284	0.31
53,391	Compass Group Plc Com GBP 0.1105	1,170,245	1.61
52,507	ConvaTec Group Plc Com GBP 0.1000	134,508	0.18
4,239	Croda International Plc Com GBP 0.1061	317,546	0.44
3,566	Dechra Pharmaceuticals Plc Com GBP 0.0100	111,298	0.15
3,691	Derwent London Plc Reits GBP 0.0500	110,143	0.15
68,867	Diageo Plc Com GBP 0.2894	2,774,408	3.81
40,232	Direct Line Insurance Group Plc Reits USD 0.0100	82,831	0.11
19,901	Dr. Martens Plc Com NPV	36,327	0.05
37,761	DS Smith Plc Com GBP 0.1000	145,401	0.20
9,264	easyJet Plc Com GBP 0.2729	51,440	0.07
14,201	Electrocomponents Plc Com GBP 0.1000	158,469	0.22
5,176	Endeavour Mining Plc Com USD 0.0100	100,273	0.14
21,000	Evraz Plc Com USD 0.0500	-	0.00
5,867	Fresnillo Plc Com USD 0.5000	51,130	0.07
122,027	GSK Plc Com GBP 0.3125	1,985,639	2.73
151,974	Haleon Plc Com GBP 0.0100	558,554	0.77
11,630	Halma Plc Com GBP 0.1000	287,306	0.40
12,226	Hargreaves Lansdown Plc Com GBP 0.0040	115,787	0.16
4,897	Hikma Pharmaceuticals Plc Com GBP 0.1000	96,825	0.13
16,115	Howden Joinery Group Plc Com GBP 0.1000	131,867	0.18
614,392	HSBC Holdings Plc Com USD 0.5000	4,457,968	6.13
7,603	IMI Plc Com GBP 0.2857	135,139	0.19
28,786	Imperial Brands Plc Com GBP 0.1000	658,875	0.91
43,808	Informa Plc Com GBP 0.0010	334,270	0.46
5,488	InterContinental Hotels Group Plc Com GBP 0.2085	351,216	0.48
9,089	Intermediate Capital Group Plc Com GBP 0.2625	145,469	0.20
4,627	Intertek Group Plc Com GBP 0.0100	220,475	0.30
119,615	ITV Plc Com GBP 0.1000	120,711	0.17
47,656	J Sainsbury Plc Com GBP 0.2857	145,910	0.20
73,240	JD Sports Fashion Plc Com GBP 0.0025	151,417	0.21
5,942	Johnson Matthey Plc Com GBP 1.1092	148,011	0.20
59,477	Kingfisher Plc Com GBP 0.1571	195,003	0.27

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT UK Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 98.89%) (continued)		
	United Kingdom (continued)		
23,374	Land Securities Group Plc Reits GBP 0.1067	183,528	0.25
181,358	Legal & General Group Plc Com GBP 0.0250	529,803	0.73
2,044,008	Lloyds Banking Group Plc Com NPV	1,227,838	1.69
11,191	London Stock Exchange Group Plc Com GBP 0.0692	949,472	1.31
63,634	M&G Plc Com GBP 0.0500	155,675	0.21
125,001	Melrose Industries Plc Com GBP 0.0762	213,834	0.29
14,813	Mondi Plc Com EUR 0.2000	236,152	0.32
111,320	National Grid Plc Com GBP 0.1243	1,331,809	1.83
157,484	NatWest Group Plc Com GBP 1.0769	525,500	0.72
3,800	Next Plc Com GBP 0.1000	296,807	0.41
9,157	NMC Health Plc Com GBP 0.1000	-	0.00
19,040	Ocado Group Plc Com GBP 0.0200	119,286	0.16
21,806	Pearson Plc Com GBP 0.2500	228,621	0.31
7,473	Pennon Group Plc Com GBP 0.6105	70,381	0.10
8,793	Persimmon Plc Com GBP 0.1000	145,801	0.20
22,778	Phoenix Group Holdings Plc Com GBP 0.1000	164,703	0.23
83,660	Prudential Plc Com GBP 0.0500	1,212,434	1.67
21,849	Reckitt Benckiser Group Plc Com GBP 0.1000	1,437,184	1.98
58,692	RELX Plc Com GBP 0.1444	1,677,055	2.31
1,100	Renishaw Plc Com GBP 0.2000	50,154	0.07
76,339	Rentokil Initial Plc Com GBP 0.0100	446,543	0.61
24,970	Rightmove Plc Com GBP 0.0010	159,858	0.22
33,215	Rio Tinto Plc Com GBP 0.1000	2,165,858	2.98
254,711	Rolls-Royce Holdings Plc Com GBP 0.2000	421,447	0.58
18,961	Royal Mail Plc Com GBP 0.0100	50,910	0.07
31,802	Sage Group Plc Com GBP 0.0105	271,776	0.37
21,718	Schroders Plc Com GBP 0.2000	123,320	0.17
36,530	Segro Plc Reits GBP 0.1000	343,375	0.47
7,176	Severn Trent Plc Com GBP 0.9789	225,362	0.31
216,664	Shell Plc Com EUR 0.0700	6,249,044	8.59
25,520	Smith & Nephew Plc Com USD 0.2000	345,520	0.48
10,943	Smiths Group Plc Com GBP 0.3750	220,302	0.30
2,237	Spirax-Sarco Engineering Plc Com GBP 0.2692	298,402	0.41
32,437	SSE Plc Com GBP 0.5000	646,350	0.89
16,313	St James's Place Plc Com GBP 0.1500	238,649	0.33
72,448	Standard Chartered Plc Com USD 0.5000	648,576	0.89
56,030	Standard Life Aberdeen Plc Com GBP 0.1222	143,661	0.20
13,308	Tate & Lyle Plc Com GBP 0.2917	121,902	0.17
104,989	Taylor Wimpey Plc Com GBP 0.0100	147,660	0.20
222,687	Tesco Plc Com GBP 0.0633	648,250	0.89
77,465	Unilever Plc Com GBP 0.0311	3,657,578	5.03
9,023	UNITE Group Plc GBP 0.2500	101,254	0.14
21,342	United Utilities Group Plc Com GBP 0.0500	248,022	0.34
753,600	Vodafone Group Plc Com USD 0.2095	858,404	1.18
7,777	Weir Group Plc Com GBP 0.1250	168,595	0.23
6,287	Whitbread Plc Com GBP 0.7680	221,702	0.30
23,595	Wise Plc Com GBP 0.0100	157,789	0.22
	Total United Kingdom	64,729,874	88.99
	Total Equities	72,222,558	99.29

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT UK Equity Index Fund *(continued)*

Financial Derivative Instruments  
Futures Contracts (31 August 2022: (0.03)%)

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Losses on Futures Contracts		
5	FTSE 100 Index Future March 2023	(52)	(0.00)
	Unrealised Losses on Futures Contracts	(52)	(0.00)
	Net Unrealised Losses on Futures Contracts	(52)	(0.00)
	Total Financial Derivative Instruments	(52)	(0.00)
	Total Value of Investments	72,222,506	99.29
	Cash*	337,805	0.47
	Other Net Assets	175,072	0.24
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	72,735,383	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for the margin cash of EUR 22,339 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Euro Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.51%)		
	Austria		
3,411	Andritz AG Com NPV	199,373	0.10
14,514	Erste Group Bank AG Com NPV	539,630	0.26
6,020	OMV AG Com NPV	277,582	0.13
4,706	Raiffeisen Bank International AG Com NPV	74,355	0.04
7,181	Telekom Austria AG Com NPV	50,698	0.02
2,891	Verbund AG Com NPV	237,351	0.11
4,181	Voestalpine AG Com NPV	146,419	0.07
	Total Austria	1,525,408	0.73
	Belgium		
985	Ackermans & van Haaren NV Com NPV	157,896	0.07
8,586	Ageas Com NPV	366,880	0.18
37,348	Anheuser-Busch InBev SA Com NPV	2,137,426	1.03
2,152	Colruyt SA Com NPV	55,070	0.03
813	D'ieteren Group Com NPV	149,186	0.07
1,515	Elia Group SA/NV Com NPV	189,072	0.09
4,291	Groupe Bruxelles Lambert SA Com NPV	341,220	0.16
11,876	KBC Group NV Com NPV	839,633	0.40
8,816	Proximus SADP Com NPV	76,876	0.04
688	Sofina SA Com NPV	162,643	0.08
2,651	Solvay SA Com EUR 15.0000	286,971	0.14
4,875	UCB SA Com NPV	396,727	0.19
8,541	Umicore SA Com NPV	269,639	0.13
7,144	Warehouses De Pauw CVA Reits NPV	206,890	0.10
	Total Belgium	5,636,129	2.71
	Finland		
6,403	Elisa OYJ Com NPV	343,969	0.16
17,340	Fortum OYJ Com EUR 3.4000	250,736	0.12
5,058	Huhtamaki OYJ Com NPV	168,887	0.08
10,820	Kesko OYJ Com NPV	222,567	0.11
6,282	Kojamo Oyj Com NPV	78,776	0.04
13,828	Kone OYJ Com NPV	679,646	0.33
24,925	Metso Outotec Oyj Com NPV	251,244	0.12
18,140	Neste OYJ Com NPV	828,817	0.40
243,375	Nokia OYJ Com NPV	1,065,861	0.51
146,956	Nordea Bank Abp (Finland listing) Com EUR 1.0000	1,759,651	0.84
3,699	Orion OYJ Com EUR 0.6500	164,791	0.08
21,531	Sampo OYJ Com NPV	991,287	0.48
24,604	Stora Enso OYJ Com EUR 1.7000	329,571	0.16
23,180	UPM-Kymmene OYJ Com NPV	795,306	0.38
8,478	Valmet OYJ Com NPV	265,107	0.13
22,295	Wartsila OYJ Abp Com NPV	204,133	0.10
	Total Finland	8,400,349	4.04
	France		
8,878	Accor SA Com EUR 3.0000	279,479	0.13

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.51%) <i>(continued)</i>		
	France <i>(continued)</i>		
1,443	Aeroports de Paris Com EUR 3.0000	198,340	0.09
21,984	Air Liquide SA Com EUR 5.5000	3,309,911	1.59
4,348	ALD SA Com NPV	54,611	0.03
14,312	Alstom SA Com EUR 7.0000	398,303	0.19
2,195	Amundi SA Com EUR 2.5000	136,968	0.07
2,590	Arkema SA Com EUR 10.0000	249,054	0.12
79,548	AXA SA Com EUR 2.2900	2,374,508	1.14
1,852	BioMerieux Com NPV	171,754	0.08
46,014	BNP Paribas SA Com EUR 2.0000	3,043,826	1.46
41,430	Bollore SA (France Listing) Com EUR 0.1600	214,400	0.10
10,092	Bouygues SA Com EUR 1.0000	323,348	0.15
13,655	Bureau Veritas SA Com EUR 0.1200	369,504	0.18
7,003	Capgemini SE Com EUR 8.0000	1,245,483	0.60
26,915	Carrefour SA Com EUR 2.5000	503,580	0.24
23	Cie de L'Odet SE Com EUR 16.0000	33,120	0.02
19,145	Cie de Saint-Gobain Com EUR 4.0000	1,078,438	0.52
29,107	Cie Generale des Etablissements Michelin SCA Com EUR 0.5000	865,497	0.42
2,181	Covivio Reits EUR 3.0000	132,387	0.06
50,543	Credit Agricole SA Com EUR 3.0000	584,378	0.28
27,108	Danone SA Com EUR 0.2500	1,443,230	0.69
1,057	Dassault Aviation SA Com EUR 0.8000	171,974	0.08
27,603	Dassault Systemes SE Com EUR 0.1000	1,009,718	0.48
10,697	Edenred Com EUR 2.0000	570,364	0.27
3,188	Eiffage SA Com EUR 4.0000	331,552	0.16
69,284	Engie SA Com EUR 1.0000	958,613	0.46
12,810	Essilor International Cie Generale d'Optique SA Com EUR 0.1800	2,105,964	1.01
1,851	Eurazeo SA Com NPV	118,094	0.06
6,934	Faurecia SA Com EUR 7.0000	143,603	0.07
2,518	Gecina SA Reits EUR 7.5000	274,714	0.13
16,289	Getlink SE Com EUR 0.4000	259,402	0.12
1,354	Hermes International Com NPV	2,322,787	1.12
2,150	Icade Reits NPV	101,910	0.05
1,628	Ipsen SA Com EUR 1.0000	175,987	0.08
2,861	JCDecaux SA Com NPV	61,912	0.03
3,083	Kering SA Com EUR 4.0000	1,711,065	0.82
8,852	Klepierre SA Reits EUR 1.4000	209,527	0.10
3,130	La Francaise des Jeux SAEM Com NPV	117,031	0.06
11,798	Legrand SA Com EUR 4.0000	1,033,505	0.50
10,598	L'Oreal SA Com EUR 0.2000	3,975,310	1.91
10,719	LVMH Moet Hennessy Louis Vuitton SE Com EUR 0.3000	8,457,291	4.06
2,030	Neoen SA Com NPV	69,345	0.03
81,491	Orange SA Com EUR 4.0000	879,451	0.42
8,941	Pernod Ricard SA Com EUR 1.5500	1,767,636	0.85
9,340	Publicis Groupe SA Com EUR 0.4000	702,741	0.34
955	Remy Cointreau SA Com EUR 1.6000	158,912	0.08
7,746	Renault SA Com EUR 3.8100	328,973	0.16
9,354	Rexel SA Com EUR 5.0000	220,287	0.11
14,753	Safran SA Com EUR 0.2000	1,976,312	0.95
46,858	Sanofi Com EUR 2.0000	4,165,208	2.00
993	Sartorius Stedim Biotech Com EUR 0.2000	306,539	0.15
22,690	Schneider Electric SE Com EUR 4.0000	3,451,603	1.66

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.51%) <i>(continued)</i>		
	France <i>(continued)</i>		
6,884	SCOR SE Com EUR 7.8770	160,053	0.08
1,272	SEB SA Com EUR 1.0000	139,157	0.07
32,977	Societe Generale SA Com EUR 1.2500	900,932	0.43
3,636	Sodexo SA Com EUR 4.0000	319,023	0.15
1,328	SOITEC Com EUR 2.0000	187,513	0.09
2,341	Teleperformance Com EUR 2.5000	575,886	0.28
4,304	Thales SA Com EUR 3.0000	568,989	0.27
100,225	Total SA Com EUR 2.5000	5,870,178	2.82
5,409	Ubisoft Entertainment SA Com EUR 0.0775	112,940	0.05
4,745	Unibail-Rodamco-Westfield Reits EUR 0.5000	284,415	0.14
8,910	Valeo SA Com EUR 1.0000	175,839	0.08
28,411	Veolia Environnement SA Com EUR 5.0000	804,315	0.39
21,370	Vinci SA Com EUR 2.5000	2,304,541	1.11
26,801	Vivendi SA Com EUR 5.5000	261,256	0.13
1,466	Wendel SA Com EUR 4.0000	157,595	0.08
10,345	Worldline SA Com EUR 0.6800	408,834	0.20
	Total France	68,378,915	32.85
	Germany		
1,614	1&1 Drillisch AG Com NPV	18,303	0.01
7,365	Adidas AG Com NPV	1,043,326	0.50
17,520	Allianz SE Com NPV	3,892,068	1.87
40,174	BASF SE Com NPV	1,947,435	0.94
42,313	Bayer AG Com NPV	2,381,799	1.14
13,224	Bayerische Motoren Werke AG Com EUR 1.0000	1,292,646	0.62
2,916	Bayerische Motoren Werke AG Pref NPV	261,711	0.13
3,566	Bechtle AG Com NPV	142,390	0.07
3,927	Beiersdorf AG Com NPV	443,751	0.21
6,860	Brenntag AG Com NPV	489,804	0.24
1,607	Carl Zeiss Meditec AG Com NPV	202,964	0.10
44,716	Commerzbank AG Com NPV	515,352	0.25
5,021	Continental AG Com NPV	341,428	0.16
8,230	Covestro AG Com NPV	342,779	0.16
2,864	CTS Eventim AG & Co KGaA Com NPV	178,141	0.09
36,179	Daimler AG Com NPV	2,628,404	1.26
18,140	Daimler Truck Holding AG Com NPV	544,472	0.26
7,896	Delivery Hero SE Com NPV	301,548	0.15
83,597	Deutsche Bank AG Com NPV	986,445	0.47
7,916	Deutsche Boerse AG Com NPV	1,306,140	0.63
27,906	Deutsche Lufthansa AG Com NPV	274,093	0.13
41,141	Deutsche Post AG Com NPV	1,650,577	0.79
145,659	Deutsche Telekom AG Com NPV	3,093,069	1.49
1,300	Deutsche Wohnen SE Com NPV	27,885	0.01
924	DWS Group GmbH & Co KGaA Com NPV	28,459	0.01
92,258	E.ON SE Com NPV	954,409	0.46
8,855	Evonik Industries AG Com NPV	179,137	0.09
7,745	Evotec SE Com NPV	131,704	0.06
1,747	Fielmann AG Com NPV	58,734	0.03
1,218	Fraport AG Frankfurt Airport Services Worldwide Com NPV	62,435	0.03
9,352	Fresenius Medical Care AG & Co KGaA Com NPV	345,276	0.17

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Euro Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.51%) (continued)		
	Germany (continued)		
16,123	Fresenius SE & Co KGaA Com NPV	419,682	0.20
2,332	Fuchs Petrolub SE Com NPV	72,292	0.04
4,123	Fuchs Petrolub SE Pref NPV	156,509	0.08
6,805	GEA Group AG Com NPV	283,224	0.14
2,619	Hannover Rueck SE Com NPV	481,110	0.23
6,733	HeidelbergCement AG Com NPV	438,453	0.21
877	Hella GmbH & Co KGaA Com NPV	70,993	0.03
8,379	HelloFresh SE Com NPV	178,221	0.09
4,408	Henkel AG & Co KGaA Com NPV	288,504	0.14
6,916	Henkel AG & Co KGaA Pref NPV	475,959	0.23
773	Hochtief AG Com NPV	49,843	0.02
57,161	Infineon Technologies AG Com NPV	1,915,751	0.92
2,434	KION Group AG Com NPV	90,520	0.04
2,874	Knorr-Bremse AG Com NPV	185,143	0.09
3,936	Lanxess AG Com NPV	173,578	0.08
2,597	LEG Immobilien AG Com NPV	178,622	0.09
5,679	Merck KGaA Com NPV	1,018,529	0.49
3,596	Metro AG Com NPV	30,728	0.02
2,227	MTU Aero Engines AG Com NPV	508,869	0.24
6,032	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Com NPV	1,967,035	0.95
1,816	Nemetschek SE Com NPV	97,483	0.05
4,466	Puma SE Com NPV	269,746	0.13
211	Rational AG Com NPV	132,508	0.06
1,849	Rheinmetall AG Com NPV	444,869	0.21
27,933	RWE AG Com NPV	1,124,024	0.54
47,722	SAP SE Com NPV	5,129,160	2.46
141	Sartorius AG Com NPV	45,754	0.02
1,077	Sartorius AG Pref NPV	433,600	0.21
2,829	Scout24 AG Com NPV	146,882	0.07
32,480	Siemens AG Com NPV	4,699,856	2.26
19,997	Siemens Energy AG Com NPV	379,343	0.18
11,975	Siemens Healthineers AG Com NPV	591,325	0.28
597	Sixt SE Com NPV	76,476	0.04
640	Sixt SE Pref NPV	49,088	0.02
6,033	Symrise AG Com NPV	583,994	0.28
2,358	Talanx AG Com NPV	106,487	0.05
24,294	Telefonica Deutschland Holding AG Com NPV	69,748	0.03
15,248	Thyssenkrupp AG Com NPV	108,322	0.05
2,834	Traton SE Com NPV	43,842	0.02
5,026	United Internet AG Com NPV	104,139	0.05
3,146	Vantage Towers AG Com NPV	106,964	0.05
992	Varta AG Com NPV	27,945	0.01
1,255	Volkswagen AG Com NPV	211,844	0.10
8,925	Volkswagen AG Pref NPV	1,152,753	0.55
31,036	Vonovia SE Com NPV	740,209	0.36
400	Wacker Chemie AG Com NPV	59,360	0.03
10,275	Zalando SE Com NPV	386,340	0.19
	Total Germany	52,372,310	25.16

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Euro Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.51%) (continued)		
	Ireland		
43,123	AIB Group Plc Com EUR 0.6250	174,476	0.08
46,095	Bank of Ireland Group PLC Com EUR 1.0000	480,771	0.23
8,145	Glanbia Plc Com EUR 0.0600	95,378	0.05
6,623	Kerry Group Plc Com EUR 0.1250	600,176	0.29
6,338	Kingspan Group Plc (Non-UK Equity) Com EUR 0.1300	390,294	0.19
	Total Ireland	1,741,095	0.84
	Italy		
67,505	A2A SpA Com EUR 0.5200	94,203	0.04
4,011	Amplifon SpA Com EUR 0.0200	109,821	0.05
59,573	Assicurazioni Generali SpA Com EUR 1.0000	1,114,611	0.54
8,887	Banca Mediolanum SpA Com EUR 0.1000	81,547	0.04
3,414	Buzzi Unicem SpA Com EUR 0.6000	74,254	0.04
1,591	De' Longhi SpA Com EUR 1.5000	37,548	0.02
911	DiaSorin SpA Com EUR 1.0000	103,991	0.05
340,367	Enel SpA Com EUR 1.0000	1,809,731	0.87
93,509	Eni SpA Com NPV	1,249,841	0.60
27,433	FinecoBank Banca Fineco SpA Com EUR 0.3300	448,530	0.22
18,939	Hera SpA Com EUR 1.0000	47,783	0.02
15,258	Infrastrutture Wireless Italiane SpA Com NPV	158,988	0.08
3,978	Interpump Group SpA Com EUR 0.5200	206,657	0.10
710,441	Intesa Sanpaolo SpA Com NPV	1,819,795	0.87
22,744	Italgas SpA Com NPV	122,476	0.06
14,243	Leonardo SpA Com EUR 4.4000	151,189	0.07
25,382	Mediobanca Banca di Credito Finanziario SpA Com EUR 0.5000	256,358	0.12
8,232	Moncler SpA Com NPV	475,810	0.23
19,777	Nexi SpA Com NPV	151,334	0.07
26,395	Pirelli & C SpA Com NPV	127,277	0.06
21,827	Poste Italiane SpA Com EUR 1.0000	222,635	0.11
12,066	Prysmian SpA Com EUR 0.1000	438,840	0.21
4,565	Recordati SpA Com EUR 0.1250	183,239	0.09
1,062	Reply SpA Com EUR 0.1300	120,856	0.06
94,594	Snam SpA Com NPV	439,484	0.21
506,892	Telecom Italia SpA Com NPV	156,731	0.08
281,395	Telecom Italia SpA Pref NPV	85,544	0.04
56,396	Terna Rete Elettrica Nazionale SpA Com EUR 0.2200	401,991	0.19
82,937	UniCredit SpA Com NPV	1,604,665	0.77
3,623	UnipolSai Assicurazioni SpA Com NPV	8,717	0.00
	Total Italy	12,304,446	5.91
	Luxembourg		
19,077	ArcelorMittal Com NPV	542,645	0.26
34,147	Aroundtown SA Com EUR 0.0100	83,729	0.04
5,381	Eurofins Scientific SE Com EUR 0.1000	355,146	0.17
4,547	InPost SA Com EUR 0.0100	35,639	0.02
776	RTL Group SA Com NPV	35,463	0.02
725	SUSE SA Com NPV	13,507	0.01



## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.51%) <i>(continued)</i>		
	Luxembourg <i>(continued)</i>		
19,254	Tenaris SA Com USD 1.0000	301,903	0.14
	Total Luxembourg	1,368,032	0.66
	Netherlands		
4,735	Aalberts Industries NV Com EUR 0.2500	217,999	0.10
16,795	ABN AMRO Group NV CVS EUR 1.0000	280,560	0.13
1,265	Adyen NV Com EUR 0.0100	1,701,678	0.82
83,552	Aegon NV Com EUR 0.1200	412,162	0.20
23,991	Airbus SE Com EUR 1.0000	2,975,364	1.43
7,157	Akzo Nobel NV Com EUR 0.5000	495,551	0.24
2,496	Argenx SE Com NPV	854,131	0.41
1,925	ASM International NV Com EUR 0.0400	621,775	0.30
17,336	ASML Holding NV Com EUR 0.0900	10,124,224	4.86
7,106	ASR Nederland NV Com EUR 0.1600	305,984	0.15
3,569	BE Semiconductor Industries NV Com EUR 0.0100	261,822	0.13
44,158	CNH Industrial NV Com EUR 0.0100	685,553	0.33
3,685	CTP NV Com EUR 0.1600	48,052	0.02
25,754	Davide Campari-Milano NV Com EUR 0.0500	272,864	0.13
3,266	Euronext NV Com EUR 1.6000	225,811	0.11
4,577	EXOR NV Com EUR 0.0100	356,823	0.17
5,310	Ferrari NV Com EUR 0.0100	1,302,543	0.63
4,972	Heineken Holding NV Com EUR 1.6000	402,483	0.19
10,686	Heineken NV Com EUR 1.6000	1,031,199	0.50
2,373	IMCD NV Com EUR 0.1600	355,713	0.17
158,794	ING Group NV Com EUR 0.0100	2,106,561	1.01
3,336	JDE Peet's BV Com NPV	92,874	0.04
7,293	Just Eat Takeaway.com NV Com EUR 0.0400	150,965	0.07
42,184	Koninklijke Ahold Delhaize NV Com EUR 0.0100	1,266,153	0.61
7,442	Koninklijke DSM NV Com EUR 1.5000	868,481	0.42
130,621	Koninklijke KPN NV Com EUR 0.0400	423,343	0.20
38,402	Koninklijke Philips NV Com EUR 0.2000	593,311	0.29
3,315	Koninklijke Vopak NV Com EUR 0.5000	100,047	0.05
12,754	NN Group NV Com NPV	488,478	0.23
4,542	OCI NV Com EUR 0.0200	142,619	0.07
35,908	Prosus NV Com EUR 0.0500	2,438,871	1.17
8,787	QIAGEN NV Com EUR 0.0100	382,762	0.18
4,457	Randstad NV Com EUR 0.1000	258,952	0.12
6,204	Signify NV Com NPV	203,677	0.10
85,206	Stellantis NV Com EUR 0.0100	1,410,500	0.68
27,460	STMicroelectronics NV Com EUR 1.0400	1,247,371	0.60
34,077	Universal Music Group NV Com EUR 10.0000	761,621	0.37
11,084	Wolters Kluwer NV Com EUR 0.1200	1,213,144	0.58
	Total Netherlands	37,082,021	17.81
	Portugal		
122,232	EDP - Energias de Portugal SA Com EUR 1.0000	583,780	0.28
23,134	Galp Energia SGPS SA Com EUR 1.0000	267,429	0.13

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.51%) <i>(continued)</i>		
	Portugal <i>(continued)</i>		
10,888	Jeronimo Martins SGPS SA Com EUR 1.0000	211,445	0.10
	Total Portugal	1,062,654	0.51
	Spain		
998	Acciona SA Com EUR 1.0000	177,744	0.09
10,640	ACS Actividades de Construccion y Servicios SA Com EUR 0.5000	304,942	0.15
2,800	Aena SME SA Com NPV	409,920	0.20
18,619	Amadeus IT Group SA Com EUR 0.0100	1,105,969	0.53
253,198	Banco Bilbao Vizcaya Argentaria SA Com EUR 0.4900	1,866,829	0.90
702,475	Banco Santander SA Com EUR 0.5000	2,614,963	1.26
36,025	Bankinter SA Com EUR 0.3000	239,638	0.11
180,728	CaixaBank SA Com EUR 1.0000	732,310	0.35
24,806	Cellnex Telecom SA Com EUR 0.2500	882,101	0.42
2,052	Corp ACCIONA Energias Renovables SA Com NPV	75,144	0.04
12,406	EDP Renovaveis SA Com EUR 5.0000	240,801	0.12
8,618	Enagas SA Com EUR 1.5000	146,161	0.07
14,721	Endesa SA Com EUR 1.2000	273,369	0.13
19,836	Ferrovial SA Com EUR 0.2000	520,893	0.25
2,651	Fluidra SA Com EUR 1.0000	43,556	0.02
16,824	Grifols SA Com EUR 0.2500	194,065	0.09
9,803	Grifols SA Pref NPV	78,571	0.04
260,750	Iberdrola SA Com EUR 0.7500	2,833,049	1.36
46,753	Industria de Diseno Textil SA Com EUR 0.0300	1,360,045	0.65
13,618	Inmobiliaria Colonial Socimi SA Reits EUR 2.5000	92,466	0.04
50,234	Mapfre SA Com EUR 0.1000	101,875	0.05
13,780	Merlin Properties Socimi SA Reits EUR 1.0000	123,882	0.06
5,601	Naturgy Energy Group SA Com EUR 1.0000	145,962	0.07
18,499	Red Electrica Corp SA Com EUR 0.5000	290,619	0.14
55,748	Repsol SA Com EUR 1.0000	836,499	0.40
218,306	Telefonica SA Com EUR 1.0000	840,260	0.40
	Total Spain	16,531,633	7.94
	United Kingdom		
10,423	Allfunds Group Plc Com EUR 0.0025	86,198	0.04
	Total United Kingdom	86,198	0.04
	Total Equities	206,489,190	99.20

## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT Euro Equity Index Fund (*continued*)

Financial Derivative Instruments  
Futures Contracts (31 August 2022: (0.01)%)

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Gains on Futures Contracts		
19	Euro Stoxx 50 Index Future March 2023	7,650	0.01
	Unrealised Gains on Futures Contracts	7,650	0.01
	Net Unrealised Gains on Futures Contracts	7,650	0.01
	Total Financial Derivative Instruments	7,650	0.01
	Total Value of Investments	206,496,840	99.21
	Cash*	939,848	0.45
	Other Net Assets	711,278	0.34
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	208,147,966	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for the margin cash of EUR 60,596 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Euro Government Bond Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 100.40%)		
	Austria		
185,000	Austria Government Bond 0.00% 20/10/2028	155,442	0.13
465,000	Austria Government Bond 0.50% 20/02/2029	398,551	0.34
460,000	Austria Government Bond 0.00% 20/02/2030	369,518	0.32
440,000	Austria Government Bond 0.00% 20/02/2031	341,968	0.30
480,000	Austria Government Bond 0.90% 20/02/2032	394,080	0.34
50,000	Austria Government Bond 2.90% 20/02/2033	48,455	0.04
205,000	Austria Government Bond 2.40% 23/05/2034	187,965	0.16
95,000	Austria Government Bond 0.25% 20/10/2036	63,232	0.06
590,000	Austria Government Bond 4.15% 15/03/2037	640,752	0.55
320,000	Austria Government Bond 0.00% 20/10/2040	178,390	0.15
205,000	Austria Government Bond 3.15% 20/06/2044	200,059	0.17
340,000	Austria Government Bond 1.50% 20/02/2047	239,622	0.21
185,000	Austria Government Bond 0.75% 20/03/2051	101,047	0.09
155,000	Austria Government Bond 3.80% 26/01/2062	171,988	0.15
180,000	Austria Government Bond 0.70% 20/04/2071	74,728	0.07
95,000	Austria Government Bond 1.50% 02/11/2086	52,326	0.05
230,000	Austria Government Bond 2.10% 20/09/2117	155,135	0.13
90,000	Austria Government Bond 0.85% 30/06/2120	34,254	0.03
	Total Austria	3,807,512	3.29
	Belgium		
730,000	Belgium Government Bond 5.50% 28/03/2028	814,286	0.70
370,000	Belgium Government Bond 0.80% 22/06/2028	330,713	0.29
470,000	Belgium Government Bond 0.90% 22/06/2029	413,741	0.36
435,000	Belgium Government Bond 0.10% 22/06/2030	351,784	0.30
610,000	Belgium Government Bond 1.00% 22/06/2031	515,999	0.45
460,000	Belgium Government Bond 0.00% 22/10/2031	351,118	0.30
255,000	Belgium Government Bond 4.00% 28/03/2032	270,555	0.23
510,000	Belgium Government Bond 0.35% 22/06/2032	393,720	0.34
315,000	Belgium Government Bond 1.25% 22/04/2033	261,614	0.23
230,000	Belgium Government Bond 3.00% 22/06/2033	224,135	0.19
330,000	Belgium Government Bond 3.00% 22/06/2034	319,044	0.28
705,000	Belgium Government Bond 5.00% 28/03/2035	815,791	0.71
285,000	Belgium Government Bond 1.45% 22/06/2037	220,419	0.19
295,000	Belgium Government Bond 1.90% 22/06/2038	239,304	0.21
180,000	Belgium Government Bond 0.40% 22/06/2040	107,298	0.09
590,000	Belgium Government Bond 4.25% 28/03/2041	644,103	0.56
395,000	Belgium Government Bond 3.75% 22/06/2045	405,823	0.35
380,000	Belgium Government Bond 1.60% 22/06/2047	259,730	0.22
310,000	Belgium Government Bond 1.70% 22/06/2050	210,710	0.18
350,000	Belgium Government Bond 1.40% 22/06/2053	212,590	0.18
205,000	Belgium Government Bond 2.25% 22/06/2057	153,607	0.13
460,000	Belgium Government Bond 2.15% 22/06/2066	330,955	0.29
115,000	Belgium Government Bond 0.65% 22/06/2071	44,172	0.04
	Total Belgium	7,891,211	6.82
	Finland		
65,000	Finland Government Bond 2.75% 04/07/2028	63,982	0.06

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Government Bond Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2022: 100.40%) <i>(continued)</i>			
Finland <i>(continued)</i>			
235,000	Finland Government Bond 0.50% 15/09/2028	203,858	0.18
215,000	Finland Government Bond 0.50% 15/09/2029	182,204	0.16
165,000	Finland Government Bond 0.00% 15/09/2030	130,523	0.11
215,000	Finland Government Bond 0.75% 15/04/2031	178,364	0.15
220,000	Finland Government Bond 0.13% 15/09/2031	170,742	0.15
195,000	Finland Government Bond 1.50% 15/09/2032	167,936	0.14
235,000	Finland Government Bond 1.13% 15/04/2034	188,287	0.16
135,000	Finland Government Bond 0.13% 15/04/2036	89,500	0.08
110,000	Finland Government Bond 0.25% 15/09/2040	65,224	0.06
155,000	Finland Government Bond 2.63% 04/07/2042	140,545	0.12
260,000	Finland Government Bond 0.50% 15/04/2043	154,078	0.13
35,000	Finland Government Bond 1.38% 15/04/2047	24,595	0.02
180,000	Finland Government Bond 0.13% 15/04/2052	77,893	0.07
Total Finland		1,837,731	1.59
France			
1,675,000	France Government Bond OAT 0.75% 25/05/2028	1,493,095	1.29
1,715,000	France Government Bond OAT 0.75% 25/11/2028	1,513,316	1.31
1,305,000	France Government Bond OAT 5.50% 25/04/2029	1,483,393	1.28
1,920,000	France Government Bond OAT 0.50% 25/05/2029	1,650,431	1.43
1,490,000	France Government Bond OAT 0.00% 25/11/2029	1,221,353	1.05
1,800,000	France Government Bond OAT 2.50% 25/05/2030	1,743,699	1.51
1,770,000	France Government Bond OAT 0.00% 25/11/2030	1,406,973	1.22
1,730,000	France Government Bond OAT 1.50% 25/05/2031	1,544,371	1.33
1,655,000	France Government Bond OAT 0.00% 25/11/2031	1,273,522	1.10
995,000	France Government Bond OAT 0.00% 25/05/2032	752,021	0.65
1,185,000	France Government Bond OAT 5.75% 25/10/2032	1,445,463	1.25
1,215,000	France Government Bond OAT 2.00% 25/11/2032	1,103,415	0.95
1,150,000	France Government Bond OAT 1.25% 25/05/2034	938,055	0.81
1,045,000	France Government Bond OAT 4.75% 25/04/2035	1,196,734	1.03
1,706,000	France Government Bond OAT 1.25% 25/05/2036	1,331,988	1.15
120,000	France Government Bond OAT 1.25% 25/05/2038	89,688	0.08
915,000	France Government Bond OAT 4.00% 25/10/2038	980,148	0.85
835,000	France Government Bond OAT 1.75% 25/06/2039	669,336	0.58
685,000	France Government Bond OAT 0.50% 25/05/2040	427,098	0.37
1,305,000	France Government Bond OAT 4.50% 25/04/2041	1,489,396	1.29
140,000	France Government Bond OAT 2.50% 25/05/2043	120,680	0.10
495,000	France Government Bond OAT 0.50% 25/06/2044	280,813	0.24
1,065,000	France Government Bond OAT 3.25% 25/05/2045	1,035,500	0.89
1,065,000	France Government Bond OAT 2.00% 25/05/2048	812,808	0.70
1,210,000	France Government Bond OAT 1.50% 25/05/2050	806,465	0.70
1,090,000	France Government Bond OAT 0.75% 25/05/2052	566,329	0.49
1,150,000	France Government Bond OAT 0.75% 25/05/2053	582,590	0.50
700,000	France Government Bond OAT 4.00% 25/04/2055	772,800	0.67
575,000	France Government Bond OAT 4.00% 25/04/2060	641,068	0.55
500,000	France Government Bond OAT 1.75% 25/05/2066	323,150	0.28
Total France		29,695,698	25.65

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Government Bond Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2022: 100.40%) <i>(continued)</i>			
Germany			
155,000	Bundesrepublik Deutschland 2.20% 13/04/2028	151,175	0.13
420,000	Bundesrepublik Deutschland 4.75% 04/07/2028	461,572	0.40
915,000	Bundesrepublik Deutschland 0.25% 15/08/2028	803,315	0.69
835,000	Bundesrepublik Deutschland 0.00% 15/11/2028	718,325	0.62
985,000	Bundesrepublik Deutschland 0.25% 15/02/2029	855,709	0.74
1,065,000	Bundesrepublik Deutschland 0.00% 15/08/2029	900,308	0.78
245,000	Bundesrepublik Deutschland 2.10% 15/11/2029	236,707	0.20
350,000	Bundesrepublik Deutschland 6.25% 04/01/2030	428,113	0.37
1,020,000	Bundesrepublik Deutschland 0.00% 15/02/2030	851,975	0.74
1,095,000	Bundesrepublik Deutschland 0.00% 15/08/2030	904,109	0.78
345,000	Bundesrepublik Deutschland 0.00% 15/08/2030	285,084	0.25
715,000	Bundesrepublik Deutschland 5.50% 04/01/2031	857,621	0.74
1,010,000	Bundesrepublik Deutschland 0.00% 15/02/2031	823,716	0.71
1,040,000	Bundesrepublik Deutschland 0.00% 15/08/2031	838,084	0.72
140,000	Bundesrepublik Deutschland 0.00% 15/08/2031	112,871	0.10
860,000	Bundesrepublik Deutschland 0.00% 15/02/2032	683,812	0.59
755,000	Bundesrepublik Deutschland 1.70% 15/08/2032	698,579	0.60
370,000	Bundesrepublik Deutschland 2.30% 15/02/2033	359,272	0.31
770,000	Bundesrepublik Deutschland 4.75% 04/07/2034	926,772	0.80
875,000	Bundesrepublik Deutschland 0.00% 15/05/2035	631,864	0.55
710,000	Bundesrepublik Deutschland 0.00% 15/05/2036	497,980	0.43
926,000	Bundesrepublik Deutschland 4.00% 04/01/2037	1,062,141	0.92
430,000	Bundesrepublik Deutschland 1.00% 15/05/2038	337,786	0.29
490,000	Bundesrepublik Deutschland 4.25% 04/07/2039	588,617	0.51
780,000	Bundesrepublik Deutschland 4.75% 04/07/2040	997,993	0.86
680,000	Bundesrepublik Deutschland 3.25% 04/07/2042	735,277	0.64
975,000	Bundesrepublik Deutschland 2.50% 04/07/2044	952,019	0.82
877,000	Bundesrepublik Deutschland 2.50% 15/08/2046	861,652	0.74
935,000	Bundesrepublik Deutschland 1.25% 15/08/2048	709,001	0.61
1,265,000	Bundesrepublik Deutschland 0.00% 15/08/2050	637,623	0.55
325,000	Bundesrepublik Deutschland 0.00% 15/08/2050	164,554	0.14
760,000	Bundesrepublik Deutschland 0.00% 15/08/2052	364,184	0.32
160,000	Bundesrepublik Deutschland 1.80% 15/08/2053	133,061	0.12
Total Germany		20,570,871	17.77
Ireland			
140,000	Ireland Government Bond 0.90% 15/05/2028	126,014	0.11
450,000	Ireland Government Bond 1.10% 15/05/2029	401,310	0.35
285,000	Ireland Government Bond 2.40% 15/05/2030	273,885	0.24
270,000	Ireland Government Bond 0.20% 18/10/2030	218,403	0.19
240,000	Ireland Government Bond 1.35% 18/03/2031	211,416	0.18
365,000	Ireland Government Bond 0.00% 18/10/2031	280,137	0.24
140,000	Ireland Government Bond 1.30% 15/05/2033	116,774	0.10
220,000	Ireland Government Bond 0.40% 15/05/2035	156,772	0.13
225,000	Ireland Government Bond 1.70% 15/05/2037	183,128	0.16
145,000	Ireland Government Bond 0.55% 22/04/2041	88,842	0.08
435,000	Ireland Government Bond 2.00% 18/02/2045	338,473	0.29
270,000	Ireland Government Bond 1.50% 15/05/2050	178,632	0.15
Total Ireland		2,573,786	2.22

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Government Bond Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Government Bonds (31 August 2022: 100.40%) <i>(continued)</i>			
Italy			
545,000	Italy Buoni Poliennali Del Tesoro 0.25% 15/03/2028	454,301	0.39
300,000	Italy Buoni Poliennali Del Tesoro 3.40% 01/04/2028	292,309	0.25
600,000	Italy Buoni Poliennali Del Tesoro 0.50% 15/07/2028	500,634	0.43
675,000	Italy Buoni Poliennali Del Tesoro 4.75% 01/09/2028	701,932	0.61
580,000	Italy Buoni Poliennali Del Tesoro 2.80% 01/12/2028	545,676	0.47
505,000	Italy Buoni Poliennali Del Tesoro 0.45% 15/02/2029	410,520	0.35
530,000	Italy Buoni Poliennali Del Tesoro 2.80% 15/06/2029	493,255	0.43
750,000	Italy Buoni Poliennali Del Tesoro 3.00% 01/08/2029	706,717	0.61
995,000	Italy Buoni Poliennali Del Tesoro 5.25% 01/11/2029	1,067,486	0.92
385,000	Italy Buoni Poliennali Del Tesoro 3.85% 15/12/2029	378,382	0.33
875,000	Italy Buoni Poliennali Del Tesoro 3.50% 01/03/2030	844,637	0.73
725,000	Italy Buoni Poliennali Del Tesoro 1.35% 01/04/2030	602,946	0.52
740,000	Italy Buoni Poliennali Del Tesoro 0.95% 01/08/2030	589,891	0.51
895,000	Italy Buoni Poliennali Del Tesoro 1.65% 01/12/2030	746,153	0.64
845,000	Italy Buoni Poliennali Del Tesoro 0.90% 01/04/2031	656,573	0.57
995,000	Italy Buoni Poliennali Del Tesoro 6.00% 01/05/2031	1,121,902	0.97
690,000	Italy Buoni Poliennali Del Tesoro 0.60% 01/08/2031	515,168	0.45
725,000	Italy Buoni Poliennali Del Tesoro 0.95% 01/12/2031	552,465	0.48
710,000	Italy Buoni Poliennali Del Tesoro 1.65% 01/03/2032	572,771	0.49
500,000	Italy Buoni Poliennali Del Tesoro 0.95% 01/06/2032	374,165	0.32
415,000	Italy Buoni Poliennali Del Tesoro 2.50% 01/12/2032	354,929	0.31
895,000	Italy Buoni Poliennali Del Tesoro 5.75% 01/02/2033	988,662	0.85
190,000	Italy Buoni Poliennali Del Tesoro 4.40% 01/05/2033	189,559	0.16
610,000	Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2033	509,368	0.44
985,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/08/2034	1,025,621	0.89
485,000	Italy Buoni Poliennali Del Tesoro 3.35% 01/03/2035	431,902	0.37
340,000	Italy Buoni Poliennali Del Tesoro 4.00% 30/04/2035	323,075	0.28
290,000	Italy Buoni Poliennali Del Tesoro 1.45% 01/03/2036	204,122	0.18
392,000	Italy Buoni Poliennali Del Tesoro 2.25% 01/09/2036	303,008	0.26
1,030,000	Italy Buoni Poliennali Del Tesoro 4.00% 01/02/2037	973,587	0.84
690,000	Italy Buoni Poliennali Del Tesoro 0.95% 01/03/2037	440,043	0.38
110,000	Italy Buoni Poliennali Del Tesoro 3.25% 01/03/2038	94,009	0.08
515,000	Italy Buoni Poliennali Del Tesoro 2.95% 01/09/2038	424,149	0.37
800,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/08/2039	835,128	0.72
335,000	Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	276,171	0.24
815,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/09/2040	852,547	0.74
350,000	Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	232,642	0.20
220,000	Italy Buoni Poliennali Del Tesoro 4.45% 01/09/2043	213,473	0.18
605,000	Italy Buoni Poliennali Del Tesoro 4.75% 01/09/2044	614,747	0.53
365,000	Italy Buoni Poliennali Del Tesoro 1.50% 30/04/2045	211,875	0.18
670,000	Italy Buoni Poliennali Del Tesoro 3.25% 01/09/2046	544,100	0.47
620,000	Italy Buoni Poliennali Del Tesoro 2.70% 01/03/2047	455,328	0.39
680,000	Italy Buoni Poliennali Del Tesoro 3.45% 01/03/2048	567,854	0.49
555,000	Italy Buoni Poliennali Del Tesoro 3.85% 01/09/2049	492,357	0.43
600,000	Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2050	406,446	0.35
320,000	Italy Buoni Poliennali Del Tesoro 1.70% 01/09/2051	179,789	0.16
325,000	Italy Buoni Poliennali Del Tesoro 2.15% 01/09/2052	200,298	0.17
150,000	Italy Buoni Poliennali Del Tesoro 4.50% 01/10/2053	145,502	0.13
290,000	Italy Buoni Poliennali Del Tesoro 2.80% 01/03/2067	193,633	0.17
85,000	Italy Buoni Poliennali Del Tesoro 2.15% 01/03/2072	47,686	0.04
	Total Italy	24,859,493	21.47

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Government Bond Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 100.40%) <i>(continued)</i>		
	Netherlands		
582,000	Netherlands Government Bond 0.75% 15/07/2028	520,308	0.45
360,000	Netherlands Government Bond 0.00% 15/01/2029	303,876	0.26
435,000	Netherlands Government Bond 0.25% 15/07/2029	369,054	0.32
530,000	Netherlands Government Bond 0.00% 15/07/2030	429,724	0.37
435,000	Netherlands Government Bond 0.00% 15/07/2031	342,389	0.29
465,000	Netherlands Government Bond 0.50% 15/07/2032	373,721	0.32
370,000	Netherlands Government Bond 2.50% 15/01/2033	355,829	0.31
230,000	Netherlands Government Bond 2.50% 15/07/2033	220,317	0.19
545,000	Netherlands Government Bond 4.00% 15/01/2037	604,132	0.52
300,000	Netherlands Government Bond 0.00% 15/01/2038	192,570	0.16
530,000	Netherlands Government Bond 0.50% 15/01/2040	357,326	0.31
645,000	Netherlands Government Bond 3.75% 15/01/2042	714,531	0.62
530,000	Netherlands Government Bond 2.75% 15/01/2047	517,916	0.45
450,000	Netherlands Government Bond 0.00% 15/01/2052	205,470	0.18
235,000	Netherlands Government Bond 2.00% 15/01/2054	194,392	0.17
	Total Netherlands	5,701,555	4.92
	Spain		
760,000	Spain Government Bond 1.40% 30/04/2028	690,545	0.60
610,000	Spain Government Bond 1.40% 30/07/2028	552,050	0.48
530,000	Spain Government Bond 5.15% 31/10/2028	577,276	0.50
790,000	Spain Government Bond 6.00% 31/01/2029	899,676	0.78
775,000	Spain Government Bond 1.45% 30/04/2029	693,610	0.60
445,000	Spain Government Bond 0.80% 30/07/2029	378,744	0.33
835,000	Spain Government Bond 0.60% 31/10/2029	698,786	0.60
795,000	Spain Government Bond 0.50% 30/04/2030	650,676	0.56
845,000	Spain Government Bond 1.95% 30/07/2030	764,412	0.66
945,000	Spain Government Bond 1.25% 31/10/2030	807,578	0.70
850,000	Spain Government Bond 0.10% 30/04/2031	649,630	0.56
800,000	Spain Government Bond 0.50% 31/10/2031	623,040	0.54
585,000	Spain Government Bond 0.70% 30/04/2032	456,768	0.39
785,000	Spain Government Bond 5.75% 30/07/2032	921,896	0.80
550,000	Spain Government Bond 2.55% 31/10/2032	503,769	0.44
520,000	Spain Government Bond 3.15% 30/04/2033	497,401	0.43
475,000	Spain Government Bond 2.35% 30/07/2033	422,289	0.36
745,000	Spain Government Bond 1.85% 30/07/2035	604,843	0.52
750,000	Spain Government Bond 4.20% 31/01/2037	778,125	0.67
450,000	Spain Government Bond 0.85% 30/07/2037	300,753	0.26
730,000	Spain Government Bond 4.90% 30/07/2040	816,052	0.70
390,000	Spain Government Bond 1.20% 31/10/2040	254,565	0.22
765,000	Spain Government Bond 4.70% 30/07/2041	839,243	0.72
280,000	Spain Government Bond 1.00% 30/07/2042	169,759	0.15
240,000	Spain Government Bond 3.45% 30/07/2043	220,970	0.19
545,000	Spain Government Bond 5.15% 31/10/2044	640,375	0.55
680,000	Spain Government Bond 2.90% 31/10/2046	573,560	0.50
580,000	Spain Government Bond 2.70% 31/10/2048	463,733	0.40
510,000	Spain Government Bond 1.00% 31/10/2050	261,033	0.23
300,000	Spain Government Bond 1.90% 31/10/2052	190,017	0.16
545,000	Spain Government Bond 3.45% 30/07/2066	474,025	0.41



## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Government Bond Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 100.40%) <i>(continued)</i>		
	Spain <i>(continued)</i>		
220,000	Spain Government Bond 1.45% 31/10/2071	100,001	0.09
	Total Spain	17,475,200	15.10
	Total Government Bonds	114,413,057	98.83
	Total Value of Investments	114,413,057	98.83
	Cash*	253,377	0.22
	Other Net Assets	1,097,087	0.95
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	115,763,521	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Euro Government Long Bond Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 98.79%)		
	Austria		
4,570,000	Austria Government Bond 2.40% 23/05/2034	4,190,233	0.48
3,855,000	Austria Government Bond 0.25% 20/10/2036	2,565,888	0.29
7,490,000	Austria Government Bond 4.15% 15/03/2037	8,134,290	0.92
2,060,000	Austria Government Bond 0.00% 20/10/2040	1,147,214	0.13
4,885,000	Austria Government Bond 3.15% 20/06/2044	4,767,271	0.54
5,740,000	Austria Government Bond 1.50% 20/02/2047	4,045,380	0.46
990,000	Austria Government Bond 1.85% 23/05/2049	743,688	0.08
3,725,000	Austria Government Bond 0.75% 20/03/2051	2,034,595	0.23
2,375,000	Austria Government Bond 3.80% 26/01/2062	2,635,300	0.30
2,390,000	Austria Government Bond 0.70% 20/04/2071	988,982	0.11
1,275,000	Austria Government Bond 1.50% 02/11/2086	702,270	0.08
3,130,000	Austria Government Bond 2.10% 20/09/2117	2,111,185	0.24
2,420,000	Austria Government Bond 0.85% 30/06/2120	921,052	0.11
	Total Austria	34,987,348	3.97
	Belgium		
5,925,000	Belgium Government Bond 1.25% 22/04/2033	4,918,342	0.56
2,765,000	Belgium Government Bond 3.00% 22/06/2033	2,694,493	0.31
4,465,000	Belgium Government Bond 3.00% 22/06/2034	4,316,762	0.49
11,480,000	Belgium Government Bond 5.00% 28/03/2035	13,284,082	1.51
3,295,000	Belgium Government Bond 1.45% 22/06/2037	2,548,353	0.29
4,650,000	Belgium Government Bond 1.90% 22/06/2038	3,772,080	0.43
2,830,000	Belgium Government Bond 2.75% 22/04/2039	2,564,546	0.29
5,065,000	Belgium Government Bond 0.40% 22/06/2040	3,019,246	0.34
8,485,000	Belgium Government Bond 4.25% 28/03/2041	9,263,074	1.05
4,450,000	Belgium Government Bond 3.75% 22/06/2045	4,571,930	0.52
7,065,000	Belgium Government Bond 1.60% 22/06/2047	4,828,927	0.55
6,890,000	Belgium Government Bond 1.70% 22/06/2050	4,683,202	0.53
7,100,000	Belgium Government Bond 1.40% 22/06/2053	4,314,595	0.49
1,415,000	Belgium Government Bond 3.30% 22/06/2054	1,338,449	0.15
3,335,000	Belgium Government Bond 2.25% 22/06/2057	2,498,916	0.28
3,535,000	Belgium Government Bond 2.15% 22/06/2066	2,538,484	0.29
2,675,000	Belgium Government Bond 0.65% 22/06/2071	1,027,468	0.12
	Total Belgium	72,182,949	8.20
	Finland		
2,980,000	Finland Government Bond 1.13% 15/04/2034	2,388,940	0.27
2,100,000	Finland Government Bond 0.13% 15/04/2036	1,392,216	0.16
145,000	Finland Government Bond 2.75% 15/04/2038	134,656	0.01
3,390,000	Finland Government Bond 0.25% 15/09/2040	2,010,101	0.23
3,550,000	Finland Government Bond 2.63% 04/07/2042	3,221,639	0.37
2,450,000	Finland Government Bond 0.50% 15/04/2043	1,451,895	0.16
1,545,000	Finland Government Bond 1.38% 15/04/2047	1,080,619	0.12
2,810,000	Finland Government Bond 0.13% 15/04/2052	1,215,999	0.14
	Total Finland	12,896,065	1.46

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Government Long Bond Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 98.79%) <i>(continued)</i>		
	France		
21,270,000	France Government Bond OAT 1.25% 25/05/2034	17,349,873	1.97
15,490,000	France Government Bond OAT 4.75% 25/04/2035	17,739,148	2.01
25,345,000	France Government Bond OAT 1.25% 25/05/2036	19,786,841	2.25
3,990,000	France Government Bond OAT 1.25% 25/05/2038	2,982,126	0.34
13,283,000	France Government Bond OAT 4.00% 25/10/2038	14,228,750	1.62
15,615,000	France Government Bond OAT 1.75% 25/06/2039	12,516,984	1.42
14,210,000	France Government Bond OAT 0.50% 25/05/2040	8,859,935	1.01
19,950,000	France Government Bond OAT 4.50% 25/04/2041	22,768,934	2.59
2,640,000	France Government Bond OAT 2.50% 25/05/2043	2,275,680	0.26
8,960,000	France Government Bond OAT 0.50% 25/06/2044	5,081,029	0.58
15,803,000	France Government Bond OAT 3.25% 25/05/2045	15,365,257	1.74
17,375,000	France Government Bond OAT 2.00% 25/05/2048	13,260,600	1.51
18,270,000	France Government Bond OAT 1.50% 25/05/2050	12,176,955	1.38
18,670,000	France Government Bond OAT 0.75% 25/05/2052	9,697,198	1.10
15,695,000	France Government Bond OAT 0.75% 25/05/2053	7,951,087	0.90
1,200,000	France Government Bond OAT 3.00% 25/05/2054	1,097,424	0.12
10,683,000	France Government Bond OAT 4.00% 25/04/2055	11,794,032	1.34
9,338,000	France Government Bond OAT 4.00% 25/04/2060	10,410,936	1.18
7,590,000	France Government Bond OAT 1.75% 25/05/2066	4,905,417	0.56
5,415,000	France Government Bond OAT 0.50% 25/05/2072	1,938,366	0.22
	Total France	212,186,572	24.10
	Germany		
12,240,000	Bundesrepublik Deutschland 4.75% 04/07/2034	14,732,064	1.67
11,220,000	Bundesrepublik Deutschland 0.00% 15/05/2035	8,101,660	0.92
14,125,000	Bundesrepublik Deutschland 0.00% 15/05/2036	9,906,993	1.13
14,925,000	Bundesrepublik Deutschland 4.00% 04/01/2037	17,119,273	1.94
5,920,000	Bundesrepublik Deutschland 1.00% 15/05/2038	4,650,456	0.53
10,425,000	Bundesrepublik Deutschland 4.25% 04/07/2039	12,523,136	1.42
11,405,000	Bundesrepublik Deutschland 4.75% 04/07/2040	14,591,329	1.66
10,280,000	Bundesrepublik Deutschland 3.25% 04/07/2042	11,115,661	1.26
15,255,000	Bundesrepublik Deutschland 2.50% 04/07/2044	14,895,440	1.69
15,895,000	Bundesrepublik Deutschland 2.50% 15/08/2046	15,616,837	1.77
17,255,000	Bundesrepublik Deutschland 1.25% 15/08/2048	13,084,294	1.49
19,900,000	Bundesrepublik Deutschland 0.00% 15/08/2050	10,030,595	1.14
7,030,000	Bundesrepublik Deutschland 0.00% 15/08/2050	3,555,965	0.40
10,435,000	Bundesrepublik Deutschland 0.00% 15/08/2052	5,000,348	0.57
2,610,000	Bundesrepublik Deutschland 1.80% 15/08/2053	2,170,554	0.25
	Total Germany	157,094,605	17.84
	Ireland		
2,495,000	Ireland Government Bond 1.30% 15/05/2033	2,081,079	0.24
3,785,000	Ireland Government Bond 0.40% 15/05/2035	2,697,191	0.31
2,795,000	Ireland Government Bond 1.70% 15/05/2037	2,274,850	0.26
3,080,000	Ireland Government Bond 0.55% 22/04/2041	1,887,116	0.21
1,015,000	Ireland Government Bond 3.00% 18/10/2043	957,653	0.11
5,700,000	Ireland Government Bond 2.00% 18/02/2045	4,435,170	0.50

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Government Long Bond Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 98.79%) <i>(continued)</i>		
	Ireland <i>(continued)</i>		
4,400,000	Ireland Government Bond 1.50% 15/05/2050	2,911,040	0.33
	Total Ireland	17,244,099	1.96
	Italy		
3,925,000	Italy Buoni Poliennali Del Tesoro 4.40% 01/05/2033	3,916,029	0.44
10,665,000	Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2033	8,905,595	1.01
13,775,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/08/2034	14,343,081	1.63
8,035,000	Italy Buoni Poliennali Del Tesoro 3.35% 01/03/2035	7,155,328	0.81
4,415,000	Italy Buoni Poliennali Del Tesoro 4.00% 30/04/2035	4,195,517	0.48
8,835,000	Italy Buoni Poliennali Del Tesoro 1.45% 01/03/2036	6,218,691	0.71
8,005,000	Italy Buoni Poliennali Del Tesoro 2.25% 01/09/2036	6,187,705	0.70
14,265,000	Italy Buoni Poliennali Del Tesoro 4.00% 01/02/2037	13,483,706	1.53
9,185,000	Italy Buoni Poliennali Del Tesoro 0.95% 01/03/2037	5,854,741	0.67
4,525,000	Italy Buoni Poliennali Del Tesoro 3.25% 01/03/2038	3,867,201	0.44
7,895,000	Italy Buoni Poliennali Del Tesoro 2.95% 01/09/2038	6,502,243	0.74
14,115,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/08/2039	14,734,790	1.67
7,475,000	Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	6,162,315	0.70
12,315,000	Italy Buoni Poliennali Del Tesoro 5.00% 01/09/2040	12,882,352	1.46
8,555,000	Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	5,686,423	0.65
3,025,000	Italy Buoni Poliennali Del Tesoro 4.45% 01/09/2043	2,935,248	0.33
9,745,000	Italy Buoni Poliennali Del Tesoro 4.75% 01/09/2044	9,901,992	1.12
6,315,000	Italy Buoni Poliennali Del Tesoro 1.50% 30/04/2045	3,665,442	0.42
10,310,000	Italy Buoni Poliennali Del Tesoro 3.25% 01/09/2046	8,372,648	0.95
9,450,000	Italy Buoni Poliennali Del Tesoro 2.70% 01/03/2047	6,940,080	0.79
9,860,000	Italy Buoni Poliennali Del Tesoro 3.45% 01/03/2048	8,233,889	0.94
6,900,000	Italy Buoni Poliennali Del Tesoro 3.85% 01/09/2049	6,121,197	0.70
9,605,000	Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2050	6,506,523	0.74
8,005,000	Italy Buoni Poliennali Del Tesoro 1.70% 01/09/2051	4,497,529	0.51
4,330,000	Italy Buoni Poliennali Del Tesoro 2.15% 01/09/2052	2,668,579	0.30
1,255,000	Italy Buoni Poliennali Del Tesoro 4.50% 01/10/2053	1,217,363	0.14
4,770,000	Italy Buoni Poliennali Del Tesoro 2.80% 01/03/2067	3,184,929	0.36
4,105,000	Italy Buoni Poliennali Del Tesoro 2.15% 01/03/2072	2,306,277	0.26
	Total Italy	186,647,413	21.20
	Netherlands		
2,735,000	Netherlands Government Bond 2.50% 15/07/2033	2,619,857	0.30
9,285,000	Netherlands Government Bond 4.00% 15/01/2037	10,292,422	1.17
4,065,000	Netherlands Government Bond 0.00% 15/01/2038	2,609,324	0.30
9,075,000	Netherlands Government Bond 0.50% 15/01/2040	6,118,163	0.69
9,455,000	Netherlands Government Bond 3.75% 15/01/2042	10,474,249	1.19
11,000,000	Netherlands Government Bond 2.75% 15/01/2047	10,749,200	1.22
7,525,000	Netherlands Government Bond 0.00% 15/01/2052	3,436,176	0.39
3,400,000	Netherlands Government Bond 2.00% 15/01/2054	2,812,480	0.32
	Total Netherlands	49,111,871	5.58
	Spain		
6,430,000	Spain Government Bond 3.15% 30/04/2033	6,150,552	0.70

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Government Long Bond Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 98.79%) <i>(continued)</i>		
	Spain <i>(continued)</i>		
10,285,000	Spain Government Bond 2.35% 30/07/2033	9,143,674	1.04
11,650,000	Spain Government Bond 1.85% 30/07/2035	9,458,286	1.07
11,835,000	Spain Government Bond 4.20% 31/01/2037	12,278,812	1.39
6,655,000	Spain Government Bond 0.85% 30/07/2037	4,447,803	0.50
1,280,000	Spain Government Bond 3.90% 30/07/2039	1,267,482	0.14
11,795,000	Spain Government Bond 4.90% 30/07/2040	13,187,523	1.50
10,055,000	Spain Government Bond 1.20% 31/10/2040	6,563,200	0.75
12,405,000	Spain Government Bond 4.70% 30/07/2041	13,609,558	1.55
4,220,000	Spain Government Bond 1.00% 30/07/2042	2,554,028	0.29
3,090,000	Spain Government Bond 3.45% 30/07/2043	2,844,994	0.32
8,640,000	Spain Government Bond 5.15% 31/10/2044	10,152,000	1.15
9,490,000	Spain Government Bond 2.90% 31/10/2046	8,004,530	0.91
8,775,000	Spain Government Bond 2.70% 31/10/2048	7,015,964	0.80
10,100,000	Spain Government Bond 1.00% 31/10/2050	5,169,483	0.59
4,455,000	Spain Government Bond 1.90% 31/10/2052	2,821,752	0.32
8,830,000	Spain Government Bond 3.45% 30/07/2066	7,680,069	0.87
4,450,000	Spain Government Bond 1.45% 31/10/2071	2,022,152	0.23
	Total Spain	<u>124,371,862</u>	<u>14.12</u>
	Total Government Bonds	<u>866,722,784</u>	<u>98.43</u>
	Total Value of Investments	866,722,784	98.43
	Cash*	2,453,151	0.28
	Other Net Assets	<u>11,366,184</u>	<u>1.29</u>
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	<u>880,542,119</u>	<u>100.00</u>

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT All Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Collective Investment Schemes (31 August 2022: 100.12%)		
	Ireland		
1,222,464	State Street IUT Asia Pacific ex Japan Equity Index Fund	3,524,040	2.86
15,809,563	State Street IUT Euro Equity Index Fund	63,654,266	51.64
1,018,174	State Street IUT Europe ex Euro ex UK Equity Index Fund	3,180,634	2.58
2,737,354	State Street IUT Japan Equity Index Fund	4,600,971	3.73
7,428,412	State Street IUT North America Equity Index Fund	45,219,598	36.69
984,518	State Street IUT UK Equity Index Fund	3,127,531	2.54
	Total Ireland	<u>123,307,040</u>	<u>100.04</u>
	Total Collective Investment Schemes	<u>123,307,040</u>	<u>100.04</u>
	Total Value of Investments	123,307,040	100.04
	Cash*	78,792	0.06
	Other Net Liabilities	<u>(125,581)</u>	<u>(0.10)</u>
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	<u>123,260,251</u>	<u>100.00</u>

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT World Developed Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Collective Investment Schemes (31 August 2022: 100.02%)		
	Ireland		
4,176,532	State Street IUT Asia Pacific ex Japan Equity Index Fund	12,039,840	5.34
5,376,502	State Street IUT Euro Equity Index Fund	21,647,485	9.60
3,475,201	State Street IUT Europe ex Euro ex UK Equity Index Fund	10,856,041	4.82
9,350,209	State Street IUT Japan Equity Index Fund	15,715,924	6.97
25,376,829	State Street IUT North America Equity Index Fund	154,478,503	68.52
3,375,531	State Street IUT UK Equity Index Fund	10,723,088	4.76
	Total Ireland	<u>225,460,881</u>	<u>100.01</u>
	Total Collective Investment Schemes	<u>225,460,881</u>	<u>100.01</u>
	Total Value of Investments	225,460,881	100.01
	Cash*	42,743	0.02
	Other Net Liabilities	<u>(60,349)</u>	<u>(0.03)</u>
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	<u>225,443,275</u>	<u>100.00</u>

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Japan Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.44%)		
	Japan		
1,000	ABC-Mart Inc Com NPV	46,450	0.04
4,800	Acom Co Ltd Com NPV	11,131	0.01
24	Activia Properties Inc Reits NPV	65,210	0.06
33	Advance Residence Investment Corp Reits NPV	76,414	0.07
5,700	Advantest Corp Com NPV	426,545	0.40
21,400	Aeon Co Ltd Com NPV	376,280	0.35
4,100	Aeon Financial Service Co Ltd Com NPV	36,698	0.03
3,700	Aeon Mall Co Ltd Com NPV	45,540	0.04
54	AEON REIT Investment Corp Reits NPV	55,624	0.05
5,700	AGC Inc Com NPV	198,870	0.19
1,300	Aica Kogyo Co Ltd Com NPV	27,853	0.03
800	Ain Holdings Inc Com NPV	31,345	0.03
5,395	Air Water Inc Com NPV	61,137	0.06
4,800	Aisin Seiki Co Ltd Com NPV	123,941	0.12
14,200	Ajinomoto Co Inc Com NPV	394,969	0.37
5,900	Alfresa Holdings Corp Com NPV	67,227	0.06
6,000	Alps Electric Co Ltd Com NPV	53,746	0.05
10,400	Amada Holdings Co Ltd Com NPV	89,201	0.08
800	Amano Corp Com NPV	13,939	0.01
4,280	ANA Holdings Inc Com NPV	81,878	0.08
3,800	Anritsu Corp Com NPV	32,724	0.03
2,658	Aozora Bank Ltd Com NPV	48,521	0.05
700	Ariake Japan Co Ltd Com NPV	23,114	0.02
600	As One Corp Com NPV	23,592	0.02
14,700	Asahi Group Holdings Ltd Com NPV	490,081	0.46
5,400	Asahi Intecc Co Ltd Com NPV	86,725	0.08
38,100	Asahi Kasei Corp Com NPV	250,508	0.23
5,100	Asics Corp Com NPV	121,802	0.11
600	ASKUL Corp Com NPV	7,152	0.01
55,600	Astellas Pharma Inc Com NPV	738,608	0.69
4,200	Azbil Corp Com NPV	102,924	0.10
400	AZ-COM MARUWA Holdings Inc Com NPV	4,934	0.00
6,100	Bandai Namco Holdings Inc Com NPV	355,301	0.33
2,100	Bank of Kyoto Ltd Com NPV	94,492	0.09
4,200	BayCurrent Consulting Inc Com NPV	155,549	0.15
1,200	Benefit One Inc Com NPV	17,345	0.02
1,800	Benesse Holdings Inc Com NPV	25,108	0.02
3,300	Bic Camera Inc Com NPV	26,659	0.02
17,300	Bridgestone Corp Com NPV	625,744	0.59
7,600	Brother Industries Ltd Com NPV	105,380	0.10
1,500	Calbee Inc Com NPV	28,047	0.03
29,400	Canon Inc Com NPV	598,457	0.56
1,500	Canon Marketing Japan Inc Com NPV	31,255	0.03
5,000	Capcom Co Ltd Com NPV	148,315	0.14
7,100	Casio Computer Co Ltd Com NPV	65,615	0.06
5,500	Central Japan Railway Co Com NPV	582,911	0.55
19,400	Chiba Bank Ltd Com NPV	133,894	0.13
20,900	Chubu Electric Power Co Inc Com NPV	204,289	0.19
20,300	Chugai Pharmaceutical Co Ltd Com NPV	476,949	0.45
2,700	Chugin Financial Group Inc Com NPV	17,850	0.02
8,400	Chugoku Electric Power Co Inc Com NPV	39,018	0.04



## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Japan Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.44%) (continued)		
	Japan (continued)		
4,525	Coca-Cola Bottlers Japan Holdings Inc CVS NPV	44,919	0.04
3,505	COMSYS Holdings Corp Com NPV	60,125	0.06
31,600	Concordia Financial Group Ltd Com NPV	127,970	0.12
2,600	Cosmo Energy Holdings Co Ltd Com NPV	73,704	0.07
500	Cosmos Pharmaceutical Corp Com NPV	43,197	0.04
5,100	Credit Saison Co Ltd Com NPV	65,526	0.06
13,300	CyberAgent Inc Com NPV	107,353	0.10
7,900	Dai Nippon Printing Co Ltd Com NPV	199,611	0.19
8,700	Daicel Corp Com NPV	56,913	0.05
900	Daido Steel Co Ltd Com NPV	33,270	0.03
2,800	Daifuku Co Ltd Com NPV	144,016	0.14
29,800	Dai-ichi Life Holdings Inc Com NPV	598,966	0.56
57,130	Daiichi Sankyo Co Ltd Com NPV	1,693,856	1.59
800	Daiichikosho Co Ltd Com NPV	23,980	0.02
8,100	Daikin Industries Ltd Com NPV	1,309,010	1.23
3,100	Daio Paper Corp Com NPV	23,198	0.02
1,900	Daito Trust Construction Co Ltd Com NPV	168,750	0.16
19,500	Daiwa House Industry Co Ltd Com NPV	424,271	0.40
59	Daiwa House REIT Investment Corp Reits NPV	114,809	0.11
9	Daiwa Office Investment Corp Reits NPV	38,129	0.04
42,500	Daiwa Securities Group Inc Com NPV	191,529	0.18
76	Daiwa Securities Living Investments Corp Reits NPV	59,608	0.06
2,700	DeNA Co Ltd Com NPV	32,690	0.03
2,900	Denka Co Ltd Com NPV	57,717	0.05
13,600	Denso Corp Com NPV	681,525	0.64
6,200	Dentsu Inc Com NPV	187,559	0.18
700	Descente Ltd Com NPV	19,286	0.02
2,400	DIC Corp Com NPV	40,372	0.04
800	Disco Corp Com NPV	236,473	0.22
2,800	DMG Mori Co Ltd Com NPV	42,430	0.04
12,400	Don Quijote Holdings Co Ltd	213,740	0.20
1,610	Dowa Holdings Co Ltd Com NPV	49,429	0.05
11,000	East Japan Railway Co Com NPV	525,876	0.49
3,000	Ebara Corp Com NPV	120,244	0.11
8,000	Eisai Co Ltd Com NPV	407,155	0.38
4,380	Electric Power Development Co Ltd Com NPV	65,917	0.06
1,300	Ezaki Glico Co Ltd Com NPV	30,778	0.03
1,900	Fancl Corp Com NPV	33,198	0.03
5,800	FANUC Corp Com NPV	930,290	0.87
4,800	Fast Retailing Co Ltd Com NPV	893,836	0.84
1,200	FP Corp Com NPV	28,701	0.03
12	Frontier Real Estate Investment Corp Reits NPV	41,701	0.04
3,700	Fuji Electric Co Ltd Com NPV	134,726	0.13
500	Fuji Kyuko Co Ltd Com NPV	14,520	0.01
1,600	Fuji Oil Holdings Inc Com NPV	21,654	0.02
10,900	FUJIFILM Holdings Corp Com NPV	479,444	0.45
1,300	Fujitsu General Ltd Com NPV	34,332	0.03
5,600	Fujitsu Ltd Com NPV	679,182	0.64
5,300	Fukuoka Financial Group Inc Com NPV	111,536	0.10
1,400	Furukawa Electric Co Ltd Com NPV	23,076	0.02
800	Fuyo General Lease Co Ltd Com NPV	51,947	0.05

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Japan Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.44%) (continued)		
	Japan (continued)		
142	GLP J-Reit Reits NPV	140,667	0.13
1,400	GMO internet Inc Com NPV	24,510	0.02
1,200	GMO Payment Gateway Inc Com NPV	92,956	0.09
1,100	Goldwin Inc Com NPV	90,083	0.08
2,159	GS Yuasa Corp Com NPV	36,707	0.03
529	GungHo Online Entertainment Inc Com NPV	8,976	0.01
16,200	Hachijuni Bank Ltd Com NPV	69,081	0.06
8,200	Hakuhodo DY Holdings Inc Com NPV	86,169	0.08
3,800	Hamamatsu Photonics KK Com NPV	175,721	0.16
6,700	Hankyu Hanshin Holdings Inc Com NPV	179,726	0.17
6,800	Haseko Corp Com NPV	73,575	0.07
1,900	Heiwa Corp Com NPV	33,605	0.03
700	Hikari Tsushin Inc Com NPV	95,801	0.09
8,300	Hino Motors Ltd Com NPV	31,831	0.03
8,700	Hirogin Holdings Inc Com NPV	41,496	0.04
1,005	Hirose Electric Co Ltd Com NPV	115,836	0.11
2,100	Hisamitsu Pharmaceutical Co Inc Com NPV	55,532	0.05
3,200	Hitachi Construction Machinery Co Ltd Com NPV	67,453	0.06
27,300	Hitachi Ltd Com NPV	1,302,105	1.22
51,400	Honda Motor Co Ltd Com NPV	1,260,306	1.18
1,300	Horiba Ltd Com NPV	65,335	0.06
3,400	Hoshizaki Corp Com NPV	113,564	0.11
2,800	House Foods Group Inc Com NPV	52,354	0.05
10,400	Hoya Corp Com NPV	969,762	0.91
11,100	Hulic Co Ltd Com NPV	83,295	0.08
3,200	Ibiden Co Ltd Com NPV	103,561	0.10
6,787	Idemitsu Kosan Co Ltd Com NPV	142,594	0.13
4,100	IHI Corp Com NPV	100,332	0.09
4,700	Iida Group Holdings Co Ltd Com NPV	73,629	0.07
68	Industrial & Infrastructure Fund Investment Corp Reits NPV	67,597	0.06
900	Information Services International-Dentsu Ltd Com NPV	29,313	0.03
8,476	INFRONEER Holdings Inc Com NPV	60,612	0.06
27,900	Inpex Corp Com NPV	276,767	0.26
3,600	Internet Initiative Japan Inc Com NPV	68,010	0.06
11,580	Isetan Mitsukoshi Holdings Ltd Com NPV	111,506	0.10
16,800	Isuzu Motors Ltd Com NPV	189,450	0.18
1,900	Ito En Ltd Com NPV	60,371	0.06
40,700	ITOCHE Corp Com NPV	1,146,427	1.08
3,300	Itochu Techno-Solutions Corp Com NPV	69,218	0.06
2,600	Itoham Yonekyu Holdings Inc Com NPV	12,851	0.01
1,600	Iwatani Corp Com NPV	62,358	0.06
10,800	Iyogin Holdings Inc Com NPV	60,633	0.06
1,600	Izumi Co Ltd Com NPV	32,962	0.03
8,600	J Front Retailing Co Ltd Com NPV	75,251	0.07
4,700	Japan Airlines Co Ltd Com NPV	83,422	0.08
1,800	Japan Airport Terminal Co Ltd Com NPV	83,112	0.08
2,000	Japan Aviation Electronics Industry Ltd Com NPV	31,290	0.03
17,400	Japan Exchange Group Inc Com NPV	244,758	0.23
121	Japan Hotel REIT Investment Corp Reits NPV	64,497	0.06
29	Japan Logistics Fund Inc Reits NPV	59,102	0.06
13,300	Japan Post Bank Co Ltd Com NPV	108,274	0.10

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Japan Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.44%) (continued)		
	Japan (continued)		
64,600	Japan Post Holdings Co Ltd Com NPV	541,106	0.51
5,600	Japan Post Insurance Co Ltd Com NPV	91,566	0.09
30	Japan Prime Realty Investment Corp Reits NPV	74,659	0.07
43	Japan Real Estate Investment Corp Reits NPV	167,885	0.16
225	Japan Retail Fund Investment Corp Reits NPV	159,339	0.15
1,900	Japan Steel Works Ltd Com NPV	33,658	0.03
35,400	Japan Tobacco Inc Com NPV	678,686	0.64
1,200	JCR Pharmaceuticals Co Ltd Com NPV	12,195	0.01
1,300	Jeol Ltd Com NPV	38,157	0.04
14,700	JFE Holdings Inc Com NPV	171,569	0.16
6,800	JGC Corp Com NPV	82,566	0.08
800	JMDC Inc Com NPV	23,841	0.02
5,000	JSR Corp Com NPV	107,126	0.10
7,600	JTEKT Corp Com NPV	53,506	0.05
1,300	Justsystems Corp Com NPV	29,923	0.03
89,171	JXTG Holdings Inc Com NPV	290,311	0.27
2,900	Kadokawa Corp Com NPV	54,504	0.05
2,814	Kagome Co Ltd Com NPV	58,635	0.05
13,000	Kajima Corp Com NPV	146,418	0.14
3,100	Kakaku.com Inc Com NPV	43,606	0.04
1,400	Kaken Pharmaceutical Co Ltd Com NPV	35,132	0.03
3,300	Kamigumi Co Ltd Com NPV	61,543	0.06
1,900	Kandenko Co Ltd Com NPV	11,759	0.01
2,200	Kaneka Corp Com NPV	52,085	0.05
22,100	Kansai Electric Power Co Inc Com NPV	196,130	0.18
5,600	Kansai Paint Co Ltd Com NPV	70,787	0.07
13,536	Kao Corp Com NPV	476,949	0.45
1,300	Katitas Co Ltd Com NPV	24,316	0.02
4,899	Kawasaki Heavy Industries Ltd Com NPV	100,859	0.09
7,300	Kawasaki Kisen Kaisha Ltd Com NPV	164,995	0.15
49,100	KDDI Corp Com NPV	1,354,824	1.27
3,300	Keihan Holdings Co Ltd Com NPV	76,528	0.07
8,500	Keikyu Corp Com NPV	74,670	0.07
3,200	Keio Corp Com NPV	105,112	0.10
4,300	Keisei Electric Railway Co Ltd Com NPV	117,132	0.11
26	Kenedix Office Investment Corp Reits NPV	57,505	0.05
3,300	Kewpie Corp Com NPV	50,280	0.05
5,900	Keyence Corp Com NPV	2,405,236	2.26
5,500	Kikkoman Corp Com NPV	242,530	0.23
4,100	Kinden Corp Com NPV	43,397	0.04
5,399	Kintetsu Group Holdings Co Ltd Com NPV	154,171	0.14
23,200	Kirin Holdings Co Ltd Com NPV	327,468	0.31
1,900	Kobayashi Pharmaceutical Co Ltd Com NPV	107,853	0.10
4,200	Kobe Bussan Co Ltd Com NPV	108,303	0.10
10,100	Kobe Steel Ltd Com NPV	64,464	0.06
3,524	Koei Tecmo Holdings Co Ltd Com NPV	55,669	0.05
6,300	Koito Manufacturing Co Ltd Com NPV	99,740	0.09
3,500	Kokuyo Co Ltd Com NPV	45,405	0.04
27,400	Komatsu Ltd Com NPV	618,347	0.58
3,100	Konami Holdings Corp Com NPV	128,973	0.12
15,684	Konica Minolta Inc Com NPV	64,492	0.06

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Japan Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.44%) <i>(continued)</i>		
	Japan <i>(continued)</i>		
798	Kose Corp Com NPV	85,017	0.08
500	Kotobuki Spirits Co Ltd Com NPV	30,321	0.03
3,500	K's Holdings Corp Com NPV	28,445	0.03
33,500	Kubota Corp Com NPV	476,679	0.45
11,800	Kuraray Co Ltd Com NPV	99,738	0.09
3,600	Kurita Water Industries Ltd Com NPV	153,514	0.14
500	Kusuri no Aoki Holdings Co Ltd Com NPV	24,194	0.02
9,200	Kyocera Corp Com NPV	427,214	0.40
3,400	Kyowa Exeo Corp Com NPV	56,229	0.05
7,400	Kyowa Hakko Kirin Co Ltd Com NPV	149,326	0.14
800	Kyudenko Corp Com NPV	19,051	0.02
13,800	Kyushu Electric Power Co Inc Com NPV	69,164	0.06
9,600	Kyushu Financial Group Inc Com NPV	34,491	0.03
5,300	Kyushu Railway Co Com NPV	109,298	0.10
61	LaSalle Logiport REIT Reits NPV	65,410	0.06
2,300	Lasertec Corp Com NPV	352,668	0.33
1,500	Lawson Inc Com NPV	55,657	0.05
1,300	Lintec Corp Com NPV	20,077	0.02
6,600	Lion Corp Com NPV	67,071	0.06
8,372	LIXIL Group Corp Com NPV	125,821	0.12
12,400	M3 Inc Com NPV	279,149	0.26
1,600	Mabuchi Motor Co Ltd Com NPV	41,757	0.04
7,000	Makita Corp Com NPV	164,756	0.15
2,300	Mani Inc Com NPV	29,471	0.03
47,800	Marubeni Corp Com NPV	575,760	0.54
6,003	Marui Group Co Ltd Com NPV	86,187	0.08
1,600	Maruichi Steel Tube Ltd Com NPV	32,741	0.03
5,400	Matsui Securities Co Ltd Com NPV	30,316	0.03
3,900	Matsumotokiyoshi Holdings Co Ltd Com NPV	170,896	0.16
17,400	Mazda Motor Corp Com NPV	147,794	0.14
30,900	Mebuki Financial Group Inc Com NPV	78,290	0.07
3,500	Medipal Holdings Corp Com NPV	43,248	0.04
3,800	MEIJI Holdings Co Ltd Com NPV	164,147	0.15
2,100	Menicon Co Ltd Com NPV	42,420	0.04
11,900	Minebea Mitsumi Inc Com NPV	194,577	0.18
2,036	Miraca Holdings Inc Com NPV	37,773	0.04
8,300	MISUMI Group Inc Com NPV	186,160	0.17
35,930	Mitsubishi Chemical Holdings Corp Com NPV	197,240	0.18
36,000	Mitsubishi Corp Com NPV	1,153,596	1.08
60,100	Mitsubishi Electric Corp Com NPV	637,795	0.60
34,200	Mitsubishi Estate Co Ltd Com NPV	401,410	0.38
4,600	Mitsubishi Gas Chemical Co Inc Com NPV	61,426	0.06
8,399	Mitsubishi Heavy Industries Ltd Com NPV	291,583	0.27
2,050	Mitsubishi Logistics Corp Com NPV	44,844	0.04
3,100	Mitsubishi Materials Corp Com NPV	45,495	0.04
21,900	Mitsubishi Motors Corp Com NPV	81,411	0.08
358,312	Mitsubishi UFJ Financial Group Inc Com NPV	2,393,855	2.25
20,700	Mitsubishi UFJ Lease & Finance Co Ltd Com NPV	101,884	0.10
45,900	Mitsui & Co Ltd Com NPV	1,215,052	1.14
5,700	Mitsui Chemicals Inc Com NPV	129,621	0.12
27,600	Mitsui Fudosan Co Ltd Com NPV	495,805	0.47

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Japan Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.44%) <i>(continued)</i>		
	Japan <i>(continued)</i>		
13	Mitsui Fudosan Logistics Park Inc Reits NPV	40,857	0.04
600	Mitsui High-Tec Inc Com NPV	29,116	0.03
2,200	Mitsui Mining & Smelting Co Ltd Com NPV	51,095	0.05
9,900	Mitsui OSK Lines Ltd Com NPV	243,977	0.23
3,000	Miura Co Ltd Com NPV	68,221	0.06
77,085	Mizuho Financial Group Inc Com NPV	1,132,614	1.06
1,200	Money Forward Inc Com NPV	37,382	0.04
7,100	MonotaRO Co Ltd Com NPV	91,026	0.09
31	Mori Hills REIT Investment Corp Reits NPV	32,876	0.03
900	Morinaga & Co Ltd Com NPV	24,485	0.02
1,100	Morinaga Milk Industry Co Ltd Com NPV	35,180	0.03
13,809	MS&AD Insurance Group Holdings Inc Com NPV	425,580	0.40
17,000	Murata Manufacturing Co Ltd Com NPV	861,438	0.81
4,000	Nabtesco Corp Com NPV	97,469	0.09
2,551	Nagase & Co Ltd Com NPV	35,725	0.03
5,199	Nagoya Railroad Co Ltd Com NPV	74,392	0.07
3,900	Nankai Electric Railway Co Ltd Com NPV	74,514	0.07
8,100	NEC Corp Com NPV	273,353	0.26
1,800	NEC Networks & System Integration Corp Com NPV	20,809	0.02
2,600	NET One Systems Co Ltd Com NPV	55,975	0.05
11,600	Nexon Co Ltd Com NPV	237,049	0.22
8,300	NGK Insulators Ltd Com NPV	103,882	0.10
6,300	NGK Spark Plug Co Ltd Com NPV	119,453	0.11
2,999	NH Foods Ltd Com NPV	78,060	0.07
6,500	NHK Spring Co Ltd Com NPV	40,812	0.04
3,500	Nichirei Corp Com NPV	65,127	0.06
14,200	Nidec Corp Com NPV	677,875	0.64
2,700	Nifco Inc Com NPV	67,100	0.06
2,100	Nihon Kohden Corp Com NPV	49,572	0.05
8,200	Nihon M&A Center Inc Com NPV	64,541	0.06
1,900	Nihon Unisys Ltd Com NPV	39,721	0.04
10,400	Nikon Corp Com NPV	97,192	0.09
31,900	Nintendo Co Ltd Com NPV	1,131,525	1.06
11	Nippon Accommodations Fund Inc Reits NPV	46,222	0.04
47	Nippon Building Fund Inc Reits NPV	187,081	0.18
2,400	Nippon Electric Glass Co Ltd Com NPV	42,100	0.04
2,000	Nippon Express Holdings Inc Com NPV	105,222	0.10
4,700	Nippon Kayaku Co Ltd Com NPV	38,913	0.04
32,100	Nippon Paint Holdings Co Ltd Com NPV	264,211	0.25
62	Nippon Prologis REIT Inc Reits NPV	124,724	0.12
1,500	Nippon Shinyaku Co Ltd Com NPV	63,341	0.06
400	Nippon Shokubai Co Ltd Com NPV	15,645	0.01
24,847	Nippon Steel & Sumitomo Metal Corp Com NPV	522,376	0.49
35,000	Nippon Telegraph & Telephone Corp Com NPV	956,311	0.90
15,200	Nippon Yusen KK Com NPV	371,645	0.35
4,400	Nipro Corp Com NPV	31,556	0.03
3,099	Nishi-Nippon Railroad Co Ltd Com NPV	50,908	0.05
4,500	Nissan Chemical Corp Com NPV	186,285	0.17
58,700	Nissan Motor Co Ltd Com NPV	214,391	0.20
7,700	Nisshin Seifun Group Inc Com NPV	83,900	0.08
1,900	Nissin Foods Holdings Co Ltd Com NPV	149,153	0.14

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Japan Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.44%) <i>(continued)</i>		
	Japan <i>(continued)</i>		
2,200	Nitori Holdings Co Ltd Com NPV	234,535	0.22
4,600	Nitto Denko Corp Com NPV	261,117	0.24
300	Noevir Holdings Co Ltd Com NPV	11,214	0.01
2,300	NOF Corp Com NPV	92,187	0.09
4,700	NOK Corp Com NPV	43,435	0.04
92,400	Nomura Holdings Inc Com NPV	359,030	0.34
4,000	Nomura Real Estate Holdings Inc Com NPV	84,039	0.08
120	Nomura Real Estate Master Fund Inc Reits NPV	125,436	0.12
12,700	Nomura Research Institute Ltd Com NPV	267,265	0.25
1,200	NS Solutions Corp Com NPV	29,490	0.03
11,300	NSK Ltd Com NPV	58,981	0.06
19,200	NTT Data Corp Com NPV	251,204	0.24
18,900	Obayashi Corp Com NPV	131,751	0.12
900	OBIC Business Consultants Co Ltd Com NPV	29,531	0.03
1,900	Obic Co Ltd Com NPV	262,267	0.25
10,000	Odakyu Electric Railway Co Ltd Com NPV	114,291	0.11
28,900	Oji Holdings Corp Com NPV	110,634	0.10
600	OKUMA Corp Com NPV	22,761	0.02
38,100	Olympus Corp Com NPV	605,038	0.57
5,700	Omron Corp Com NPV	288,520	0.27
12,200	Ono Pharmaceutical Co Ltd Com NPV	234,784	0.22
2,200	Open House Co Ltd Com NPV	74,625	0.07
1,200	Oracle Corp Japan CVS NPV	77,089	0.07
1,399	Orient Corp Com NPV	11,312	0.01
5,700	Oriental Land Co Ltd Com NPV	858,417	0.81
35,830	ORIX Corp Com NPV	605,575	0.57
87	Orix JREIT Inc Reits NPV	109,852	0.10
12,000	Osaka Gas Co Ltd Com NPV	183,834	0.17
3,100	OSG Corp Com NPV	41,611	0.04
2,900	Otsuka Corp Com NPV	92,146	0.09
12,700	Otsuka Holdings Co Ltd Com NPV	363,445	0.34
1,400	Paltac Corp Com NPV	47,973	0.04
65,206	Panasonic Corp Com NPV	535,800	0.50
3,623	Park24 Co Ltd Com NPV	50,010	0.05
9,000	Penta-Ocean Construction Co Ltd Com NPV	40,434	0.04
2,200	PeptiDream Inc Com NPV	28,159	0.03
4,800	Persol Holdings Co Ltd Com NPV	90,613	0.08
3,700	Pigeon Corp Com NPV	53,737	0.05
1,400	Pola Orbis Holdings Inc Com NPV	16,824	0.02
2,400	Rakus Co Ltd Com NPV	28,161	0.03
25,200	Rakuten Inc Com NPV	117,229	0.11
41,900	Recruit Holdings Co Ltd Com NPV	1,074,358	1.01
3,000	Relo Group Inc Com NPV	45,149	0.04
36,000	Renesas Electronics Corp Com NPV	439,608	0.41
4,971	Rengo Co Ltd Com NPV	30,420	0.03
1,900	RENOVA Inc Com NPV	27,621	0.03
63,610	Resona Holdings Inc Com NPV	330,212	0.31
2,400	Resorttrust Inc Com NPV	35,371	0.03
15,900	Ricoh Co Ltd Com NPV	116,452	0.11
800	Rinnai Corp Com NPV	52,888	0.05
2,500	Rohm Co Ltd Com NPV	181,370	0.17

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Japan Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.44%) (continued)		
	Japan (continued)		
5,338	Rohto Pharmaceutical Co Ltd Com NPV	91,457	0.09
5,900	Ryohin Keikaku Co Ltd Com NPV	55,996	0.05
1,200	Sankyo Co Ltd Com NPV	46,104	0.04
1,500	Sankyu Inc Com NPV	52,023	0.05
1,300	Sanrio Co Ltd Com NPV	37,122	0.03
9,900	Santen Pharmaceutical Co Ltd Com NPV	71,274	0.07
6,700	Sanwa Holdings Corp Com NPV	66,603	0.06
1,300	Sapporo Holdings Ltd Com NPV	28,798	0.03
636	Sawai Group Holdings Co Ltd Com NPV	16,598	0.02
6,508	SBI Holdings Inc Com NPV	132,317	0.12
1,100	SCREEN Holdings Co Ltd Com NPV	82,773	0.08
3,800	SCSK Corp Com NPV	51,954	0.05
6,000	Secom Co Ltd Com NPV	329,083	0.31
5,148	Sega Sammy Holdings Inc Com NPV	82,963	0.08
6,400	Seibu Holdings Inc Com NPV	60,741	0.06
7,200	Seiko Epson Corp Com NPV	93,554	0.09
2,000	Seino Holdings Co Ltd Com NPV	19,452	0.02
10,400	Sekisui Chemical Co Ltd Com NPV	131,389	0.12
17,200	Sekisui House Ltd Com NPV	307,134	0.29
144	Sekisui House Reit Inc Reits NPV	71,872	0.07
23,344	Seven & i Holdings Co Ltd Com NPV	984,140	0.92
11,400	Seven Bank Ltd Com NPV	21,623	0.02
14,000	SG Holdings Co Ltd Com NPV	190,245	0.18
6,300	Sharp Corp Com NPV	40,995	0.04
300	SHIFT Inc Com NPV	46,831	0.04
5,900	Shikoku Electric Power Co Inc Com NPV	29,856	0.03
8,300	Shimadzu Corp Com NPV	226,093	0.21
500	Shimamura Co Ltd Com NPV	44,027	0.04
2,300	Shimano Inc Com NPV	337,781	0.32
12,900	Shimizu Corp Com NPV	65,636	0.06
11,800	Shin-Etsu Chemical Co Ltd Com NPV	1,564,282	1.47
2,000	Shinko Electric Industries Co Ltd Com NPV	51,711	0.05
1,250	Shinsei Bank Ltd Com NPV	21,442	0.02
8,100	Shionogi & Co Ltd Com NPV	339,743	0.32
2,200	Ship Healthcare Holdings Inc Com NPV	37,434	0.04
11,900	Shiseido Co Ltd Com NPV	516,592	0.48
14,900	Shizuoka Financial Group Inc Com NPV	112,222	0.11
1,400	SHO-BOND Holdings Co Ltd Com NPV	52,043	0.05
300	Shochiku Co Ltd Com NPV	22,782	0.02
4,800	Showa Denko KK Com NPV	74,331	0.07
7,500	Skylark Holdings Co Ltd Com NPV	82,759	0.08
1,700	SMC Corp Com NPV	813,188	0.76
900	SMS Co Ltd Com NPV	20,342	0.02
83,100	Softbank Corp Com NPV	884,464	0.83
29,400	SoftBank Group Corp Com NPV	1,122,831	1.05
2,200	Sohgo Security Services Co Ltd Com NPV	54,446	0.05
6,080	Sojitz Corp Com NPV	110,020	0.10
9,400	Sompo Holdings Inc Com NPV	379,954	0.36
37,600	Sony Corp Com NPV	2,975,077	2.79
3,000	Sotetsu Holdings Inc Com NPV	48,118	0.05
2,300	Square Enix Holdings Co Ltd Com NPV	96,645	0.09

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Japan Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.44%) (continued)		
	Japan (continued)		
5,000	Stanley Electric Co Ltd Com NPV	98,300	0.09
3,700	Start Today Co Ltd Com NPV	77,480	0.07
19,200	Subaru Corp Com NPV	290,746	0.27
1,100	Sugi Holdings Co Ltd Com NPV	43,404	0.04
10,540	Sumco Corp Com NPV	137,098	0.13
500	Sumitomo Bakelite Co Ltd Com NPV	16,458	0.02
42,600	Sumitomo Chemical Co Ltd Com NPV	140,667	0.13
34,600	Sumitomo Corp Com NPV	556,403	0.52
6,400	Sumitomo Dainippon Pharma Co Ltd Com NPV	37,791	0.04
22,800	Sumitomo Electric Industries Ltd Com NPV	264,450	0.25
4,800	Sumitomo Forestry Co Ltd Com NPV	86,825	0.08
2,500	Sumitomo Heavy Industries Ltd Com NPV	55,467	0.05
6,900	Sumitomo Metal Mining Co Ltd Com NPV	241,693	0.23
39,432	Sumitomo Mitsui Financial Group Inc Com NPV	1,630,170	1.53
10,645	Sumitomo Mitsui Trust Holdings Inc Com NPV	371,767	0.35
12,000	Sumitomo Realty & Development Co Ltd Com NPV	267,071	0.25
5,400	Sumitomo Rubber Industries Ltd Com NPV	45,830	0.04
2,056	Sundrug Co Ltd Com NPV	52,447	0.05
3,600	Suntory Beverage & Food Ltd Com NPV	119,123	0.11
3,300	Sushiro Global Holdings Ltd Com NPV	78,813	0.07
2,800	Suzuken Co Ltd Com NPV	66,678	0.06
13,900	Suzuki Motor Corp Com NPV	460,235	0.43
5,800	Sysmex Corp Com NPV	327,669	0.31
16,610	T&D Holdings Inc Com NPV	236,980	0.22
3,600	Taiheiyo Cement Corp Com NPV	62,377	0.06
5,100	Taisei Corp Com NPV	156,754	0.15
1,530	Taisho Pharmaceutical Holdings Co Ltd Com NPV	56,876	0.05
5,000	Taiyo Nippon Sanso Corp Com NPV	84,039	0.08
3,400	Taiyo Yuden Co Ltd Com NPV	97,088	0.09
1,800	Takara Bio Inc Com NPV	21,619	0.02
5,100	Takara Holdings Inc Com NPV	37,953	0.04
2,400	Takashimaya Co Ltd Com NPV	31,500	0.03
45,900	Takeda Pharmaceutical Co Ltd Com NPV	1,338,336	1.26
10,600	TDK Corp Com NPV	334,607	0.31
3,600	TechnoPro Holdings Inc Com NPV	86,227	0.08
3,600	Teijin Ltd Com NPV	35,263	0.03
20,200	Terumo Corp Com NPV	511,936	0.48
2,700	THK Co Ltd Com NPV	57,007	0.05
7,500	TIS Inc Com NPV	175,486	0.16
6,000	Tobu Railway Co Ltd Com NPV	126,267	0.12
4,100	Toda Corp Com NPV	20,151	0.02
3,600	Toho Co Ltd Com NPV	118,126	0.11
3,100	Toho Gas Co Ltd Com NPV	54,873	0.05
14,200	Tohoku Electric Power Co Inc Com NPV	63,797	0.06
7,400	Tokai Carbon Co Ltd Com NPV	68,080	0.06
57,400	Tokio Marine Holdings Inc Com NPV	1,148,548	1.08
2,200	Tokyo Broadcasting System Holdings Inc Com NPV	27,246	0.03
2,000	Tokyo Century Corp Com NPV	63,064	0.06
46,600	Tokyo Electric Power Co Holdings Inc Com NPV	145,810	0.14
4,500	Tokyo Electron Ltd Com NPV	1,455,079	1.37
12,064	Tokyo Gas Co Ltd Com NPV	219,473	0.21



## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Japan Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.44%) (continued)		
	Japan (continued)		
800	Tokyo Ohka Kogyo Co Ltd Com NPV	39,818	0.04
7,000	Tokyo Tatemono Co Ltd Com NPV	80,827	0.08
14,200	Tokyu Corp Com NPV	161,212	0.15
18,800	Tokyu Fudosan Holdings Corp Com NPV	85,634	0.08
7,900	Toppa Printing Co Ltd Com NPV	134,696	0.13
47,800	Toray Industries Inc Com NPV	257,834	0.24
12,850	Toshiba Corp Com NPV	375,121	0.35
800	Toshiba TEC Corp Com NPV	21,044	0.02
7,600	Tosoh Corp Com NPV	97,436	0.09
4,100	TOTO Ltd Com NPV	128,998	0.12
4,000	Toyo Seikan Group Holdings Ltd Com NPV	49,039	0.05
2,900	Toyo Suisan Kaisha Ltd Com NPV	110,615	0.10
2,800	Toyo Tire & Rubber Co Ltd Com NPV	31,245	0.03
2,700	Toyoda Gosei Co Ltd Com NPV	41,456	0.04
2,300	Toyota Boshoku Corp Com NPV	33,722	0.03
5,000	Toyota Industries Corp Com NPV	276,555	0.26
369,300	Toyota Motor Corp Com NPV	4,761,456	4.47
7,025	Toyota Tsusho Corp Com NPV	270,387	0.25
3,500	Trend Micro Inc Com NPV	155,307	0.15
3,600	TS Tech Co Ltd Com NPV	43,039	0.04
1,900	Tsumura & Co Com NPV	34,079	0.03
1,200	Tsuruha Holdings Inc Com NPV	79,664	0.07
3,100	Ube Industries Ltd Com NPV	43,821	0.04
1,700	Ulvac Inc Com NPV	61,430	0.06
11,800	Unicharm Corp Com NPV	411,941	0.39
92	United Urban Investment Corp Reits NPV	95,786	0.09
3,500	Ushio Inc Com NPV	37,700	0.04
5,760	USS Co Ltd Com NPV	88,081	0.08
3,300	Welcia Holdings Co Ltd Com NPV	68,053	0.06
7,000	West Japan Railway Co Com NPV	256,050	0.24
79,200	Yahoo Japan Corp Com NPV	202,145	0.19
3,900	Yakult Honsha Co Ltd Com NPV	250,810	0.24
14,400	Yamada Denki Co Ltd Com NPV	47,749	0.04
6,400	Yamaguchi Financial Group Inc Com NPV	40,715	0.04
4,300	Yamaha Corp Com NPV	153,895	0.14
8,900	Yamaha Motor Co Ltd Com NPV	214,712	0.20
9,600	Yamato Holdings Co Ltd Com NPV	152,916	0.14
1,300	Yamato Kogyo Co Ltd Com NPV	49,046	0.05
3,700	Yamazaki Baking Co Ltd Com NPV	40,495	0.04
900	Yaoko Co Ltd Com NPV	42,740	0.04
7,800	Yaskawa Electric Corp Com NPV	289,417	0.27
8,200	Yokogawa Electric Corp Com NPV	115,459	0.11
4,000	Yokohama Rubber Co Ltd Com NPV	71,551	0.07
1,400	Zenkoku Hoshu Co Ltd Com NPV	50,299	0.05
2,800	Zensho Holdings Co Ltd Com NPV	74,334	0.07
4,500	Zeon Corp Com NPV	40,123	0.04
	Total Japan	105,761,243	99.23
	Total Equities	105,761,243	99.23

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Japan Equity Index Fund *(continued)*

Financial Derivative Instruments  
Futures Contracts (31 August 2022: 0.02%)

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Gains on Futures Contracts		
5	Topix Index Future March 2023	1,558	0.00
	Unrealised Gains on Futures Contracts	1,558	0.00
	Net Unrealised Gains on Futures Contracts	1,558	0.00
	Total Financial Derivative Instruments	1,558	0.00
	Total Value of Investments	105,762,801	99.23
	Cash*	633,411	0.60
	Other Net Assets	182,599	0.17
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	106,578,811	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for the futures margin of EUR 32,153 which is held with JP Morgan.

The counterparty for the open futures contracts is JP Morgan.

## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT Asia Pacific Ex Japan Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.11%)		
	Australia		
7,826	Adelaide Brighton Ltd Com NPV	8,510	0.01
18,790	AGL Energy Ltd Com NPV	82,442	0.10
17,227	Allkem Ltd Com NPV	124,331	0.15
14,896	ALS Ltd Com NPV	120,200	0.15
3,322	Altium Ltd Com NPV	82,721	0.10
73,127	Alumina Ltd Com NPV	69,982	0.09
96,817	AMP Ltd Com NPV	63,719	0.08
6,857	Ampol Ltd Com NPV	143,713	0.17
3,562	Ansell Ltd Com NPV	61,449	0.07
36,136	APA Group CVS NPV	246,555	0.30
20,147	Aristocrat Leisure Ltd Com NPV	468,116	0.57
5,934	ASX Ltd Com NPV	256,736	0.31
46,224	Atlas Arteria Ltd CVS NPV	201,047	0.24
51,515	Aurizon Holdings Ltd Com NPV	108,427	0.13
91,388	Australia & New Zealand Banking Group Ltd Com NPV	1,432,454	1.75
18,068	Bank of Queensland Ltd Com NPV	81,113	0.10
62,621	Beach Energy Ltd Com NPV	56,344	0.07
17,587	Bendigo & Adelaide Bank Ltd Com NPV	109,372	0.13
153,225	BHP Billiton Ltd Com NPV	4,403,953	5.37
14,030	BlueScope Steel Ltd Com NPV	170,042	0.21
8,928	Boral Ltd Com NPV	20,665	0.03
43,005	Brambles Ltd Com NPV	351,943	0.43
10,498	carsales.com Ltd Com NPV	151,466	0.18
19,241	Challenger Ltd Com NPV	91,640	0.11
13,416	Charter Hall Group Reits NPV	113,547	0.14
68,416	Cleanaway Waste Management Ltd Com NPV	115,721	0.14
1,963	Cochlear Ltd Com NPV	277,382	0.34
39,210	Coles Group Ltd Com NPV	453,279	0.55
52,007	Commonwealth Bank of Australia Com NPV	3,329,835	4.06
15,861	Computershare Ltd Com NPV	250,125	0.30
14,650	CSL Ltd Com NPV	2,760,221	3.36
13,581	CSR Ltd Com NPV	43,957	0.05
12,232	Deterra Royalties Ltd Com NPV	34,768	0.04
33,944	Dexus Reits NPV	181,956	0.22
10,535	Domain Holdings Australia Ltd Com NPV	20,767	0.03
1,813	Domino's Pizza Enterprises Ltd Com NPV	57,596	0.07
18,910	Downer EDI Ltd Com NPV	37,997	0.05
43,082	Endeavour Group Ltd Com NPV	187,107	0.23
53,145	Evolution Mining Ltd Com NPV	91,919	0.11
3,982	Flight Centre Travel Group Ltd Com NPV	47,603	0.06
48,657	Fortescue Metals Group Ltd Com NPV	662,115	0.81
55,650	Goodman Group Reits NPV	702,779	0.86
58,274	GPT Group Reits NPV	174,530	0.21
19,320	Harvey Norman Holdings Ltd Com NPV	47,298	0.06
5,760	IDP Education Ltd Com NPV	105,118	0.13
19,604	IGO Ltd Com NPV	163,676	0.20
13,714	Iluka Resources Ltd Com NPV	90,867	0.11
58,930	Incitec Pivot Ltd Com NPV	128,905	0.16
74,715	Insurance Australia Group Ltd Com NPV	220,920	0.27
22,651	IOOF Holdings Ltd Com NPV	47,243	0.06
3,414	JB Hi-Fi Ltd Com NPV	90,830	0.11

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Asia Pacific Ex Japan Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.11%) <i>(continued)</i>		
	Australia <i>(continued)</i>		
19,774	LendLease Group CVS NPV	96,064	0.12
70,896	Lottery Corp Ltd Com NPV	233,972	0.29
26,874	Lynas Rare Earths Ltd Com NPV	140,127	0.17
10,603	Macquarie Group Ltd Com NPV	1,277,787	1.56
4,350	Magellan Financial Group Ltd Com NPV	23,678	0.03
79,734	Medibank Pvt Ltd Com NPV	169,342	0.21
31,401	Metcash Ltd Com NPV	81,267	0.10
4,918	Mineral Resources Ltd Com NPV	258,186	0.31
118,145	Mirvac Group Reits NPV	170,536	0.21
97,027	National Australia Bank Ltd Com NPV	1,850,924	2.26
26,791	Newcrest Mining Ltd Com NPV	383,988	0.47
14,623	NEXTDC Ltd Com NPV	95,495	0.12
34,775	Northern Star Resources Ltd Com NPV	229,309	0.28
11,288	Nufarm Ltd Com NPV	41,703	0.05
13,528	Orica Ltd Com NPV	139,355	0.17
53,735	Origin Energy Ltd Com NPV	273,693	0.33
24,411	Orora Ltd Com NPV	54,794	0.07
10,321	OZ Minerals Ltd Com NPV	184,090	0.22
3,479	Perpetual Ltd Com NPV	53,956	0.07
78,454	Pilbara Minerals Ltd Com NPV	208,030	0.25
15,868	Platinum Asset Management Ltd Com NPV	18,969	0.02
1,056	Pro Medicus Ltd Com NPV	40,968	0.05
24,993	Qantas Airways Ltd Com NPV	102,030	0.12
45,212	QBE Insurance Group Ltd Com NPV	433,540	0.53
48,652	Qube Holdings Ltd Com NPV	99,616	0.12
5,233	Ramsay Health Care Ltd Com NPV	224,776	0.27
1,559	REA Group Ltd Com NPV	121,805	0.15
6,105	Reece Ltd Com NPV	64,209	0.08
36,275	Region RE Ltd Reits NPV	58,820	0.07
11,390	Rio Tinto Ltd Com NPV	845,436	1.03
90,556	Santos Ltd Com NPV	403,079	0.49
154,638	Scentre Group Reits NPV	293,027	0.36
10,592	Seek Ltd Com NPV	162,858	0.20
4,352	Seven Group Holdings Ltd Com NPV	67,745	0.08
4,533	Sims Metal Management Ltd Com NPV	46,033	0.06
14,348	Sonic Healthcare Ltd Com NPV	293,871	0.36
140,331	South32 Ltd Com NPV	387,274	0.47
900	Star Entertainment Grp Ltd (Non-Voting) Com NPV	844	0.00
17,091	Star Entertainment Grp Ltd (Rights)	-	0.00
29,985	Star Entertainment Grp Ltd Com NPV	28,124	0.03
72,135	Stockland Reits NPV	176,138	0.21
39,128	Suncorp Group Ltd Com NPV	319,717	0.39
67,610	Tabcorp Holdings Ltd Com NPV	43,422	0.05
124,731	Telstra Corp Ltd Com NPV	329,946	0.40
12,874	TPG Telecom Ltd Com NPV	41,505	0.05
94,332	Transurban Group CVS NPV	850,570	1.04
21,073	Treasury Wine Estates Ltd Com NPV	187,732	0.23
111,523	Vicinity Centres Reits NPV	144,667	0.18
7,963	Washington H Soul Pattinson & Co Ltd Com NPV	147,652	0.18
34,484	Wesfarmers Ltd Com NPV	1,057,790	1.29
106,438	Westpac Banking Corp Com NPV	1,524,869	1.86

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Asia Pacific Ex Japan Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.11%) <i>(continued)</i>		
	Australia <i>(continued)</i>		
24,877	Whitehaven Coal Ltd Com NPV	114,370	0.14
4,981	WiseTech Global Ltd Com NPV	199,541	0.24
57,719	Woodside Energy Group Ltd Com NPV	1,317,980	1.61
37,111	Woolworths Group Ltd Com NPV	871,242	1.06
10,946	WorleyParsons Ltd Com NPV	105,588	0.13
	Total Australia	36,437,050	44.42
	Bermuda		
14,000	Cafe de Coral Holdings Ltd Com HKD 0.1000	20,283	0.02
18,197	CK Infrastructure Holdings Ltd Com HKD 1.0000	90,500	0.11
6,700	Dairy Farm International Holdings Ltd Com USD 0.0555	20,343	0.03
96,017	First Pacific Co Ltd Com USD 0.0100	30,336	0.04
93,665	Haitong International Securities Group Ltd Com HKD 0.1000	8,889	0.01
32,863	Hongkong Land Holdings Ltd Com USD 0.1000	141,616	0.17
31,000	Huabao International Holdings Ltd Com HKD 0.1000	14,635	0.02
5,952	Jardine Matheson Holdings Ltd Com USD 0.2500	277,928	0.34
8,562	Johnson Electric Holdings Ltd Com HKD 0.0500	9,257	0.01
6,493	Kerry Logistics Network Ltd Com HKD 0.5000	10,109	0.01
22,159	Kerry Properties Ltd Com HKD 1.0000	52,280	0.06
51,600	Man Wah Holdings Ltd Com HKD 0.4000	49,713	0.06
50,708	NWS Holdings Ltd Com HKD 1.0000	42,092	0.05
4,100	Orient Overseas International Ltd Com USD 0.1000	62,059	0.08
30,452	Shangri-La Asia Ltd Com HKD 1.0000	27,436	0.03
208,000	United Energy Group Ltd Com HKD 0.0100	17,990	0.02
4,100	VTech Holdings Ltd Com USD 0.0500	21,228	0.03
22,511	Yue Yuen Industrial Holdings Ltd Com HKD 0.2500	31,369	0.04
	Total Bermuda	928,063	1.13
	Cayman Islands		
23,006	AAC Technologies Holdings Inc Com USD 0.0100	48,420	0.06
8,700	ASM Pacific Technology Ltd Com HKD 0.1000	69,919	0.09
50,700	Budweiser Brewing Co APAC Ltd Com USD 0.0000	143,127	0.17
49,905	Chow Tai Fook Jewellery Group Ltd Com HKD 1.0000	91,124	0.11
58,225	CK Asset Holdings Ltd Com HKD 1.0000	344,129	0.42
80,348	CK Hutchison Holdings Ltd Com HKD 1.0000	451,719	0.55
58,200	ESR Cayman Ltd Com USD 0.0010	93,267	0.11
2,000	FIT Hon Teng Ltd Com USD 0.0195	502	0.00
14,000	HUTCHMED China Ltd Com USD 0.1000	43,475	0.05
32,000	JS Global Lifestyle Co Ltd Com USD 0.0000	28,639	0.04
20,341	MGM China Holdings Ltd Com HKD 1.0000	23,360	0.03
51,483	NagaCorp Ltd Com USD 0.0125	38,344	0.05
32,000	Nexteer Automotive Group Ltd Com HKD 0.1000	19,144	0.02
73,259	Sands China Ltd Com USD 0.0100	239,374	0.29
32,000	SITC International Holdings Co Ltd Com HKD 0.1000	63,044	0.08
141,790	Want Want China Holdings Ltd Com USD 0.0200	84,143	0.10
245,270	WH Group Ltd Com USD 0.0001	134,356	0.16
47,253	Wharf Real Estate Investment Co Ltd Com HKD 0.1000	244,087	0.30
40,643	Wynn Macau Ltd Com HKD 0.0010	39,596	0.05

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Asia Pacific Ex Japan Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.11%) (continued)		
	Cayman Islands (continued)		
66,690	Xinyi Glass Holdings Ltd Com HKD 0.1000	117,447	0.14
	Total Cayman Islands	2,317,216	2.82
	Hong Kong		
363,703	AIA Group Ltd Com NPV	3,637,293	4.43
29,533	Bank of East Asia Ltd Com NPV	39,309	0.05
110,880	BOC Hong Kong Holdings Ltd Com NPV	353,643	0.43
390,769	Brightoil Petroleum Holdings Ltd Com NPV	-	0.00
26,688	Cathay Pacific Airways Ltd Com NPV	24,750	0.03
57,000	Champion REIT Reits NPV	24,103	0.03
63,000	China Travel International Investment Hong Kong Ltd Com NPV	11,806	0.01
50,797	CLP Holdings Ltd Com NPV	338,976	0.41
2,379	Dah Sing Financial Holdings Ltd Com NPV	6,059	0.01
67,316	Galaxy Entertainment Group Ltd Com NPV	422,120	0.51
72,000	Guotai Junan International Holdings Ltd Com NPV	5,968	0.01
32,000	Hang Lung Group Ltd Com NPV	54,817	0.07
49,527	Hang Lung Properties Ltd Com NPV	90,077	0.11
22,049	Hang Seng Bank Ltd Com NPV	337,977	0.41
41,561	Henderson Land Development Co Ltd Com NPV	137,548	0.17
336,370	Hong Kong & China Gas Co Ltd Com NPV	298,209	0.36
38,664	Hong Kong Exchanges & Clearing Ltd Com NPV	1,461,210	1.78
16,695	Hysan Development Co Ltd Com NPV	49,838	0.06
231,000	Lenovo Group Ltd Com NPV	195,358	0.24
12,798	Link REIT (Rights)	11,377	0.01
63,994	Link REIT Reits NPV	396,676	0.48
18,574	Melco International Development Ltd Com NPV	21,599	0.03
52,000	MMG Ltd Com NPV	13,805	0.02
43,856	MTR Corp Ltd Com NPV	208,364	0.25
43,484	New World Development Co Ltd Com NPV	111,526	0.14
141,412	PCCW Ltd Com NPV	66,252	0.08
40,114	Power Assets Holdings Ltd Com NPV	202,392	0.25
114,102	Sino Land Co Ltd Com NPV	137,892	0.17
79,556	SJM Holdings Ltd Com NPV	37,750	0.05
43,024	Sun Hung Kai Properties Ltd Com NPV	554,055	0.68
13,740	Swire Pacific Ltd 'A' Com NPV	105,636	0.13
25,000	Swire Pacific Ltd 'B' Com NPV	29,792	0.04
33,631	Swire Properties Ltd Com NPV	83,427	0.10
40,000	Techtronic Industries Co Ltd Com NPV	375,042	0.46
26,000	Vitasoy International Holdings Ltd Com NPV	50,223	0.06
33,453	Wharf Holdings Ltd Com NPV	69,844	0.08
	Total Hong Kong	9,964,713	12.15
	Ireland		
13,550	James Hardie Industries Plc CVS EUR 0.5900	267,360	0.33
	Total Ireland	267,360	0.33

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Asia Pacific Ex Japan Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.11%) (continued)		
	Italy		
16,773	Prada SpA Com EUR 0.1000	106,992	0.13
	Total Italy	106,992	0.13
	Jersey		
45,653	Amcor Ltd Com NPV	479,863	0.59
	Total Jersey	479,863	0.59
	Korea		
1,110	Alteogen Inc Com KRW 500.0000	29,781	0.04
926	Amorepacific Corp Com KRW 500.0000	91,326	0.11
235	Amorepacific Corp Pref NPV	7,636	0.01
761	Amorepacific Group Com KRW 500.0000	21,692	0.03
153	BGF retail Co Ltd Com NPV	19,701	0.02
10,379	BNK Financial Group Inc Com KRW 5,000.0000	49,554	0.06
2,943	Celltrion Healthcare Co Ltd Com KRW 1,000.0000	114,297	0.14
3,335	Celltrion Inc Com KRW 1,000.0000	345,072	0.42
652	Celltrion Pharm Inc Com KRW 500.0000	26,623	0.03
2,145	Cheil Worldwide Inc Com KRW 200.0000	30,571	0.04
277	CJ CheilJedang Corp Com KRW 5,000.0000	63,362	0.08
303	CJ Corp Com KRW 5,000.0000	18,763	0.02
225	CJ ENM Co Ltd Com KRW 5,000.0000	14,863	0.02
297	CJ Logistics Corp Com KRW 5,000.0000	17,291	0.02
1,715	Coway Co Ltd Com KRW 500.0000	65,261	0.08
5,311	Daewoo Engineering & Construction Co Ltd Com KRW 5,000.0000	16,293	0.02
1,067	Daewoo Shipbuilding & Marine Engineering Co Ltd Com KRW 5000.0000	19,579	0.02
1,290	DB Insurance Co Ltd Com KRW 500.0000	70,783	0.09
3,165	DGB Financial Group Inc Com KRW 5,000.0000	17,818	0.02
1,086	DL E&C Co Ltd Com NPV	25,538	0.03
197	DL Holdings Co Ltd Com KRW 5,000.0000	8,269	0.01
1,337	Dongsuh Cos Inc Com KRW 500.0000	18,417	0.02
1,006	Doosan Bobcat Inc Com KRW 500.0000	27,170	0.03
13,437	Doosan Heavy Industries & Construction Co Ltd Com KRW 5,000.0000	155,693	0.19
3,899	Doosan Infracore Co Ltd Com KRW 5,000.0000	23,728	0.03
514	Doosan Solus Co Ltd Com KRW 100.0000	18,003	0.02
1,195	Ecopro BM Co Ltd Com KRW 500.0000	141,614	0.17
681	E-MART Inc Com KRW 5,000.0000	54,352	0.07
423	F&F Co Ltd Com KRW 500.0000	41,869	0.05
1,477	Fila Korea Ltd Com KRW 1000.0000	41,048	0.05
224	Green Cross Corp Com KRW 5000.0000	19,123	0.02
2,255	GS Engineering & Construction Corp Com KRW 5,000.0000	35,754	0.04
1,546	GS Holdings Corp Com KRW 5,000.0000	44,783	0.05
880	GS Retail Co Ltd Com KRW 1,000.0000	18,092	0.02
8,905	Hana Financial Group Inc Com KRW 5,000.0000	288,096	0.35
635	Hanjin Kal Corp Com KRW 2500.0000	20,272	0.02
2,502	Hankook Tire Co Ltd Com KRW 500.0000	66,325	0.08
238	Hanmi Pharm Co Ltd Com KRW 2500.0000	43,926	0.05
4,510	Hanon Systems Com KRW 100.0000	29,021	0.04
1,165	Hanwha Aerospace Co Ltd Com KRW 5,000.0000	74,716	0.09
3,563	Hanwha Chemical Corp Com KRW 5,000.0000	105,622	0.13

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Asia Pacific Ex Japan Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.11%) (continued)		
	Korea (continued)		
1,001	Hanwha Corp Com KRW 5,000.0000	19,224	0.02
243	Hanwha Corp Pref NPV	2,468	0.00
5,475	Hanwha Life Insurance Co Ltd Com KRW 5,000.0000	11,607	0.01
1,365	Hite Jinro Co Ltd Com KRW 5,000.0000	23,248	0.03
3,309	HLB Inc Com KRW 500.0000	76,163	0.09
8,521	HMM Co Ltd Com KRW 5000.0000	136,925	0.17
842	Hotel Shilla Co Ltd Com KRW 5,000.0000	48,121	0.06
545	HYBE Co Ltd Com KRW 500.0000	71,887	0.09
426	Hyundai Department Store Co Ltd Com KRW 5,000.0000	16,484	0.02
1,976	Hyundai Engineering & Construction Co Ltd Com KRW 5,000.0000	51,255	0.06
544	Hyundai Glovis Co Ltd Com KRW 500.0000	61,482	0.07
451	Hyundai Heavy Industries Co Ltd Com KRW 5000.0000	34,195	0.04
1,498	Hyundai Heavy Industries Holdings Co Ltd Com KRW 5,000.0000	63,408	0.08
1,799	Hyundai Marine & Fire Insurance Co Ltd Com KRW 500.0000	45,125	0.06
678	Hyundai Mipo Dockyard Co Ltd Com KRW 5,000.0000	33,917	0.04
1,887	Hyundai Mobis Co Ltd Com KRW 5,000.0000	285,745	0.35
1,045	Hyundai Motor Co 2ndPref NPV	70,073	0.09
4,175	Hyundai Motor Co Com KRW 5,000.0000	524,513	0.64
748	Hyundai Motor Co Pref NPV	49,145	0.06
2,190	Hyundai Steel Co Com KRW 5,000.0000	54,621	0.07
445	Hyundai Wia Corp Com KRW 5,000.0000	17,726	0.02
425	Ijjin Materials Co Ltd Com KRW 500.0000	19,262	0.02
7,607	Industrial Bank of Korea Com KRW 5,000.0000	56,268	0.07
9,123	Kakao Corp Com KRW 500.0000	405,667	0.49
760	Kakao Games Corp Com KRW 100.0000	26,619	0.03
5,386	KakaoBank Corp Com KRW 5000.0000	102,285	0.12
750	KakaoPay Corp Com KRW 500.0000	33,510	0.04
3,961	Kangwon Land Inc Com KRW 500.0000	57,017	0.07
11,668	KB Financial Group Inc Com KRW 5,000.0000	426,541	0.52
98	KCC Corp Com KRW 5,000.0000	17,144	0.02
842	KEPCO Plant Service & Engineering Co Ltd Com KRW 200.0000	19,440	0.02
7,909	Kia Motors Corp Com KRW 5,000.0000	424,389	0.52
2,091	Korea Aerospace Industries Ltd Com KRW 5,000.0000	67,201	0.08
7,116	Korea Electric Power Corp Com KRW 5,000.0000	91,529	0.11
746	Korea Gas Corp Com KRW 5,000.0000	14,911	0.02
1,038	Korea Investment Holdings Co Ltd Com KRW 5,000.0000	45,860	0.06
1,397	Korea Shipbuilding & Offshore Engineering Co Ltd Com KRW 5,000.0000	80,935	0.10
311	Korea Zinc Co Ltd Com KRW 5,000.0000	129,426	0.16
5,514	Korean Air Lines Co Ltd Com KRW 5,000.0000	89,391	0.11
891	Krafton Inc Com KRW 100.0000	107,811	0.13
3,192	KT&G Corp Com KRW 5,000.0000	201,759	0.25
476	Kumho Petrochemical Co Ltd Com KRW 5,000.0000	53,356	0.07
733	L&F Co Ltd Com KRW 500.0000	136,852	0.17
1,404	LG Chem Ltd Com KRW 5,000.0000	680,336	0.83
205	LG Chem Ltd Pref NPV	42,949	0.05
2,643	LG Corp Com KRW 5,000.0000	155,004	0.19
6,462	LG Display Co Ltd Com KRW 5,000.0000	70,408	0.09
3,261	LG Electronics Inc Com KRW 5,000.0000	258,406	0.32
673	LG Electronics Inc Pref NPV	22,780	0.03
1,078	LG Energy Solution Ltd Com KRW 500.0000	401,761	0.49
281	LG Household & Health Care Ltd Com KRW 5,000.0000	133,761	0.16



## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Asia Pacific Ex Japan Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.11%) <i>(continued)</i>		
	Korea <i>(continued)</i>		
9	LG Household & Health Care Ltd Pref NPV	1,834	0.00
415	LG Innotek Co Ltd Com KRW 5000.0000	81,917	0.10
5,993	LG Uplus Corp Com KRW 5,000.0000	47,276	0.06
515	Lotte Chemical Corp Com KRW 5,000.0000	65,398	0.08
34	Lotte Chilsung Beverage Co Ltd Com KRW 500.0000	4,056	0.00
637	Lotte Confectionery Co Ltd Com KRW 200.0000	13,913	0.02
579	Lotte Fine Chemical Co Ltd Com KRW 5,000.0000	23,972	0.03
290	Lotte Shopping Co Ltd Com KRW 5,000.0000	17,979	0.02
605	LS Corp Com KRW 5,000.0000	29,058	0.04
981	Mando Corp Com KRW 1,000.0000	33,171	0.04
2,959	Meritz Financial Group Inc Com KRW 500.0000	94,887	0.12
9,298	Mirae Asset Daewoo Co Ltd Com KRW 5,000.0000	47,374	0.06
2,309	Mirae Asset Daewoo Co Ltd Pref NPV	6,030	0.01
4,346	NAVER Corp Com KRW 100.0000	645,718	0.79
464	NCSOFT Corp Com KRW 500.0000	143,666	0.18
635	Netmarble Corp Com KRW 100.0000	27,965	0.03
5,180	NH Investment & Securities Co Ltd Com KRW 5,000.0000	35,067	0.04
906	NHN Entertainment Corp Com KRW 500.0000	18,723	0.02
62	NongShim Co Ltd Com KRW 5,000.0000	16,170	0.02
604	OCI Co Ltd Com KRW 5,000.0000	39,081	0.05
743	Orion Corp Com KRW 500.0000	66,183	0.08
63	Ottogi Corp Com KRW 5,000.0000	19,753	0.02
4,251	Pan Ocean Co Ltd Com KRW 1000.0000	19,175	0.02
971	Paradise Co Ltd Com KRW 500.0000	11,583	0.01
1,191	Pearl Abyss Corp Com KRW 100.0000	38,065	0.05
802	Posco Chemical Co Ltd Com KRW 500.0000	126,303	0.15
2,272	POSCO Com KRW 5,000.0000	514,852	0.63
1,431	Posco Daewoo Corp Com KRW 5,000.0000	23,046	0.03
558	S-1 Corp Com KRW 500.0000	22,426	0.03
553	Samsung Biologics Co Ltd Com KRW 2,500.0000	304,615	0.37
2,536	Samsung C&T Corp Com KRW 100.0000	198,968	0.24
656	Samsung Card Co Ltd Com KRW 5,000.0000	14,351	0.02
1,662	Samsung Electro-Mechanics Co Ltd Com KRW 5,000.0000	170,546	0.21
144,131	Samsung Electronics Co Ltd Com KRW 100.0000	6,224,110	7.59
25,202	Samsung Electronics Co Ltd Pref NPV	959,011	1.17
4,481	Samsung Engineering Co Ltd Com KRW 5,000.0000	83,821	0.10
937	Samsung Fire & Marine Insurance Co Ltd Com KRW 500.0000	143,223	0.17
129	Samsung Fire & Marine Insurance Co Ltd Pref NPV	14,754	0.02
18,834	Samsung Heavy Industries Co Ltd Com KRW 5,000.0000	73,816	0.09
2,197	Samsung Life Insurance Co Ltd Com KRW 500.0000	106,616	0.13
1,579	Samsung SDI Co Ltd Com KRW 5,000.0000	783,139	0.95
1,193	Samsung SDS Co Ltd Com KRW 500.0000	106,522	0.13
1,569	Samsung Securities Co Ltd Com KRW 5,000.0000	37,455	0.05
1,042	SD Biosensor Inc Com KRW 500.0000	17,078	0.02
1,193	Seegene Inc Com KRW 500.0000	20,743	0.03
1,549	Shin Poong Pharmaceutical Co Ltd Com KRW 500.0000	21,403	0.03
15,362	Shinhan Financial Group Co Ltd Com KRW 5,000.0000	425,291	0.52
188	Shinsegae Inc Com KRW 5,000.0000	27,330	0.03
882	SK Biopharmaceuticals Co Ltd Com KRW 500.0000	41,922	0.05
576	SK Bioscience Co Ltd Com KRW 500.0000	28,609	0.03
394	SK Chemicals Co Ltd Com KRW 5000.0000	21,984	0.03

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Asia Pacific Ex Japan Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.11%) (continued)		
	Korea (continued)		
1,144	SK Holdings Co Ltd Com KRW 200.0000	145,598	0.18
16,413	SK Hynix Inc Com KRW 5,000.0000	1,045,617	1.27
874	SK IE Technology Co Ltd Com KRW 1000.0000	40,732	0.05
1,547	SK Innovation Co Ltd Com KRW 5,000.0000	165,470	0.20
1,520	SK Networks Co Ltd Com KRW 2,500.0000	4,457	0.01
3,136	SK Square Co Ltd Com KRW 500.0000	85,702	0.10
568	SK Telecom Co Ltd Com KRW 500.0000	18,275	0.02
665	SKC Co Ltd Com KRW 5,000.0000	46,440	0.06
1,394	S-Oil Corp Com KRW 2,500.0000	80,165	0.10
4,267	Ssangyong Cement Industrial Co Ltd Com KRW 1000.0000	17,636	0.02
351	Wemade Co Ltd Com KRW 500.0000	13,357	0.02
18,275	Woori Financial Group Inc Com NPV	158,878	0.19
1,670	Yuhan Corp Com KRW 5,000.0000	62,715	0.08
	Total Korea	22,356,597	27.25
	Luxembourg		
13,877	L'Occitane International SA Com EUR 0.0300	31,207	0.04
40,226	Samsonite International SA Com USD 0.0100	106,310	0.13
	Total Luxembourg	137,517	0.17
	New Zealand		
20,748	a2 Milk Co Ltd Com NPV	87,635	0.11
43,590	Air New Zealand Ltd Com NPV	20,118	0.02
36,984	Auckland International Airport Ltd Com NPV	188,838	0.23
24,540	Contact Energy Ltd Com NPV	109,817	0.13
4,610	EBOS Group Ltd Com NPV	119,497	0.15
17,160	Fisher & Paykel Healthcare Corp Ltd Com NPV	260,448	0.32
25,619	Fletcher Building Ltd Com NPV	71,092	0.09
19,982	Infratil Ltd Com NPV	102,728	0.12
66,898	Kiwi Property Group Ltd Com NPV	36,151	0.04
2,603	Mainfreight Ltd Com NPV	110,782	0.13
21,611	Mercury NZ Ltd Com NPV	79,160	0.10
39,721	Meridian Energy Ltd Com NPV	123,220	0.15
14,958	Ryman Healthcare Ltd Com NPV	45,965	0.06
23,667	SKYCITY Entertainment Group Ltd Com NPV	35,949	0.04
55,810	Spark New Zealand Ltd Com NPV	163,022	0.20
3,985	Xero Ltd Com NPV	196,890	0.24
	Total New Zealand	1,751,312	2.13
	Singapore		
107,023	Ascendas Real Estate Investment Trust Reits NPV	207,660	0.25
59,897	Ascott Residence Trust Unit NPV	42,376	0.05
7,400	BOC Aviation Ltd Com NPV	50,404	0.06
75,328	Capitaland Investment Ltd Com NPV	196,289	0.24
152,921	CapitaLand Mall Trust Reits NPV	207,809	0.25
12,935	City Developments Ltd Com NPV	69,858	0.09
58,400	ComfortDelGro Corp Ltd Com NPV	49,499	0.06

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Asia Pacific Ex Japan Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.11%) (continued)		
	Singapore (continued)		
55,379	DBS Group Holdings Ltd Com NPV	1,325,518	1.62
82,800	Frasers Logistics & Commercial Trust Reits NPV	73,660	0.09
177,100	Genting Singapore Ltd Com USD 0.1000	126,536	0.15
178,600	Hutchison Port Holdings Trust Unit NPV	30,988	0.04
2,800	Jardine Cycle & Carriage Ltd Com NPV	58,272	0.07
45,198	Keppel Corp Ltd Com NPV	173,498	0.21
43,200	Keppel DC REIT Reits NPV	59,916	0.07
74,700	Keppel REIT Reits NPV	48,401	0.06
70,635	Mapletree Commercial Trust Reits NPV	85,103	0.10
52,472	Mapletree Industrial Trust Reits NPV	86,743	0.11
94,503	Mapletree Logistics Trust Reits NPV	111,874	0.14
98,300	NetLink NBN Trust Unit NPV	59,562	0.07
15,294	Olam Group Ltd Com NPV	16,498	0.02
107,687	Oversea-Chinese Banking Corp Ltd Com NPV	955,731	1.17
15,300	SATS Ltd Com NPV	30,330	0.04
30,165	Sembcorp Industries Ltd Com NPV	76,702	0.09
1,357,505	Sembcorp Marine Ltd Com NPV	120,765	0.15
6,400	SIA Engineering Co Ltd Com NPV	10,356	0.01
39,429	Singapore Airlines Ltd Com NPV	157,153	0.19
24,000	Singapore Exchange Ltd Com NPV	146,428	0.18
49,900	Singapore Post Ltd Com NPV	18,700	0.02
47,378	Singapore Technologies Engineering Ltd Com NPV	118,479	0.14
227,421	Singapore Telecommunications Com NPV	377,550	0.46
13,250	StarHub Ltd Com NPV	9,838	0.01
71,000	Suntec Real Estate Investment Trust Reits NPV	70,622	0.09
39,325	United Overseas Bank Ltd Com NPV	824,188	1.00
13,806	UOL Group Ltd Com NPV	66,052	0.08
8,643	Venture Corp Ltd Com NPV	103,951	0.13
61,030	Wilmar International Ltd Com NPV	168,436	0.21
	Total Singapore	6,335,745	7.72
	Total Equities	81,082,428	98.84
	Financial Derivative Instruments		
	Futures Contracts (31 August 2022: 0.01%)		
No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Losses on Futures Contracts		
5	Korea Stock Exchange KOSPI 200 Index Future March 2023	(4,133)	(0.01)
5	Mini-Hang Seng Index Future March 2023	(3,928)	(0.00)
4	MSCI Singapore Index ETS Future March 2023	(915)	(0.00)
3	SPI 200 Index Future March 2023	(6,693)	(0.01)
	Unrealised Losses on Futures Contracts	(15,669)	(0.02)
	Net Unrealised Losses on Futures Contracts	(15,669)	(0.02)
	Total Financial Derivative Instruments	(15,669)	(0.02)

## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT Asia Pacific Ex Japan Equity Index Fund (*continued*)

	Fair Value EUR	% of Net Assets
Total Value of Investments	81,066,759	98.82
Cash*	512,720	0.62
Other Net Assets	<u>455,762</u>	<u>0.56</u>
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	<u>82,035,241</u>	<u>100.00</u>

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for the margin cash of EUR 137,500 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Europe Ex Euro Ex UK Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.14%)		
	Bermuda		
19,033	AutoStore Holdings Ltd Com USD 0.0100	37,519	0.05
	Total Bermuda	37,519	0.05
	Denmark		
87	AP Moller - Maersk A/S Class 'A' Com DKK 1,000.0000	188,434	0.26
146	AP Moller - Maersk A/S Class 'B' Com DKK 1,000.0000	321,912	0.44
2,875	Carlsberg A/S Com DKK 20.0000	384,668	0.52
2,983	Chr Hansen Holding A/S Com DKK 10.0000	195,551	0.27
3,955	Coloplast A/S Com DKK 1.0000	432,454	0.59
19,539	Danske Bank A/S Com DKK 10.0000	429,105	0.58
5,565	DSV A/S Com DKK 1.0000	957,834	1.30
1,976	Genmab A/S Com DKK 1.0000	703,041	0.96
3,724	GN Store Nord A/S Com DKK 4.0000	76,255	0.10
3,962	H Lundbeck A/S Class 'A' Com DKK 1.0000	14,320	0.02
4,992	H Lundbeck A/S Class 'B' Com DKK 1.0000	19,961	0.03
47,176	Novo Nordisk A/S Com DKK 0.2000	6,314,565	8.59
6,016	Novozymes A/S Com DKK 2.0000	274,182	0.37
5,655	Orsted A/S Com DKK 10.0000	467,439	0.64
2,588	Pandora A/S Com DKK 0.0100	232,074	0.32
212	Rockwool International A/S Com DKK 10.0000	45,647	0.06
1,474	Royal Unibrew A/S Com DKK 2.0000	97,104	0.13
1,043	SimCorp A/S Com DKK 1.0000	70,854	0.10
11,356	Tryg A/S Com DKK 5.0000	237,950	0.32
30,318	Vestas Wind Systems A/S Com DKK 0.2000	817,160	1.11
3,186	William Demant Holding A/S Com DKK 0.2000	90,281	0.12
	Total Denmark	12,370,791	16.83
	Luxembourg		
12,085	Allegro.eu SA Com PLN 0.0100	74,620	0.10
	Total Luxembourg	74,620	0.10
	Netherlands		
4,000	Pepco Group NV Com NPV	37,454	0.05
	Total Netherlands	37,454	0.05
	Norway		
8,746	Adevinta ASA Com NOK 0.2000	61,933	0.08
840	Aker ASA Com NOK 28.0000	56,230	0.08
9,354	Aker BP ASA Com NOK 1.0000	238,954	0.33
30,731	DNB Bank ASA Com NOK 12.5000	581,430	0.79
28,262	Equinor ASA Com NOK 2.5000	824,613	1.12
5,049	Gjensidige Forsikring ASA Com NOK 2.0000	84,852	0.12
2,462	Kongsberg Gruppen ASA Com NOK 1.2500	96,976	0.13
5,159	Leroy Seafood Group ASA Com NOK 1.0000	24,308	0.03
13,779	Mowi ASA Com NOK 7.5000	225,600	0.31
4,606	Nordic Semiconductor ASA Com NOK 0.0100	62,693	0.09

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Europe Ex Euro Ex UK Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.14%) <i>(continued)</i>		
	Norway <i>(continued)</i>		
39,530	Norsk Hydro ASA Com NOK 1.0980	272,575	0.37
21,887	Orkla ASA Com NOK 1.2500	139,470	0.19
2,209	Salmar ASA Com NOK 0.2500	86,971	0.12
2,597	Schibsted ASA Class 'A' Com NOK 0.5000	50,035	0.07
2,535	Schibsted ASA Class 'B' Com NOK 0.5000	45,606	0.06
19,986	Telenor ASA Com NOK 6.0000	212,291	0.29
6,993	TOMRA Systems ASA Com NOK 0.5000	105,833	0.14
10,693	Var Energi ASA Com NOK 0.1600	28,851	0.04
4,972	Yara International ASA Com NOK 1.7000	223,892	0.30
	Total Norway	3,423,113	4.66
	Poland		
5,192	Bank Polska Kasa Opieki SA Com PLN 1.0000	98,951	0.14
1,434	Dino Polska SA Com PLN 0.1000	113,244	0.15
3,751	KGHM Polska Miedz SA Com PLN 10.0000	101,556	0.14
35	LPP SA Com PLN 2.0000	70,066	0.10
17,004	Polski Koncern Naftowy ORLEN SA Com PLN 1.2500	240,883	0.33
26,886	Powszechna Kasa Oszczednosci Bank Polski SA Com PLN 1.0000	177,581	0.24
17,437	Powszechny Zaklad Ubezpieczen SA Com PLN 0.1000	135,700	0.18
824	Santander Bank Polska SA Com PLN 10.0000	52,324	0.07
	Total Poland	990,305	1.35
	Sweden		
9,266	Alfa Laval AB Com SEK 2.8400	289,051	0.39
5,611	Alleima AB Com NPV	28,756	0.04
27,585	Assa Abloy AB Com SEK 1.0000	636,277	0.87
76,841	Atlas Copco AB Class 'A' Com SEK 0.6390	866,269	1.18
44,680	Atlas Copco AB Class 'B' Com SEK 0.6390	446,900	0.61
2,856	Axfood AB Com SEK 5.0000	64,740	0.09
7,523	Beijer Ref AB Com NPV	-	0.00
7,523	Beijer Ref AB Com SEK 0.9700	110,741	0.15
8,505	Boliden AB Com SEK 2.1100	330,794	0.45
6,881	Castellum AB Com SEK 0.5000	83,279	0.11
7,048	Electrolux AB Com SEK 5.0000	80,947	0.11
18,537	Epiroc AB Class 'A' Com SEK 0.4124	337,736	0.46
11,563	Epiroc AB Class 'B' Com SEK 0.4124	180,248	0.25
10,333	EQT AB Com SEK 0.1000	219,562	0.30
18,200	Essity AB Com SEK 3.3500	465,716	0.63
4,781	Evolution Gaming Group AB Com SEK 0.0030	547,547	0.74
19,808	Fastighets AB Balder Com SEK 1.0000	93,170	0.13
7,012	Getinge AB Com SEK 0.5000	142,972	0.19
19,403	Hennes & Mauritz AB Com NPV	231,653	0.31
56,531	Hexagon AB Com EUR 0.2200	593,703	0.81
2,891	Holmen AB Com SEK 25.0000	110,574	0.15
13,155	Husqvarna AB Com SEK 2.0000	110,526	0.15
3,589	Industrivarden AB Class 'A' Com SEK 2.5000	93,526	0.13
4,567	Industrivarden AB Class 'C' Com SEK 2.5000	118,763	0.16
8,627	Indutrade AB Com SEK 1.0000	173,951	0.24
4,775	Investment AB Latour Com NPV	93,777	0.13

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Europe Ex Euro Ex UK Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2022: 99.14%) <i>(continued)</i>			
Sweden <i>(continued)</i>			
15,337	Investor AB Class 'A' Com SEK 6.2500	298,155	0.41
55,222	Investor AB Class 'B' Com SEK 6.2500	1,011,614	1.38
7,283	Kinnevik AB Com SEK 0.1000	102,829	0.14
2,088	L E Lundbergforetagen AB Com NPV	91,887	0.12
6,637	Lifco AB Com SEK 0.2000	125,784	0.17
43,551	Nibe Industrier AB Com SEK 0.0391	426,865	0.58
2,788	Saab AB Com NPV	152,363	0.21
5,116	Sagax AB Class 'B' Com SEK 1.7500	119,394	0.16
5,968	Sagax AB Class 'D' Com SEK 1.7500	14,786	0.02
32,370	Sandvik AB Com SEK 1.2000	631,622	0.86
14,578	Securitas AB Com SEK 1.0000	119,133	0.16
45,197	Skandinaviska Enskilda Banken AB Class 'A' Com SEK 10.0000	535,562	0.73
11	Skandinaviska Enskilda Banken AB Class 'C' Com SEK 10.0000	145	0.00
11,302	Skanska AB Com NPV	194,779	0.26
11,847	SKF AB Com SEK 2.5000	213,544	0.29
290	Svenska Cellulosa AB SCA Class 'A' Com SEK 3.3300	3,855	0.01
17,816	Svenska Cellulosa AB SCA Class 'B' Com SEK 3.3300	235,677	0.32
44,606	Svenska Handelsbanken AB Class 'A' Com SEK 1.5500	448,095	0.61
834	Svenska Handelsbanken AB Class 'B' Com SEK 1.5500	9,894	0.01
6,015	Sweco AB Com SEK 1.0000	66,897	0.09
30,306	Swedbank AB Com SEK 22.0000	585,868	0.80
5,504	Swedish Orphan Biovitrum AB Com SEK 0.5500	119,988	0.16
17,202	Tele2 AB Com SEK 1.2500	149,847	0.20
567	Telefonaktiebolaget LM Ericsson Class 'A' Com SEK 5.0000	3,209	0.00
89,787	Telefonaktiebolaget LM Ericsson Class 'B' Com SEK 5.0000	471,686	0.64
77,225	Telia Co AB Com SEK 3.2000	188,881	0.26
7,161	Trelleborg AB Com SEK 25.0000	175,083	0.24
2,342	Vitrolife AB Com SEK 1.0200	44,640	0.06
6,326	Volvo AB Class 'A' Com SEK 1.2000	124,809	0.17
45,334	Volvo AB Class 'B' Com SEK 1.2000	859,988	1.17
18,078	Volvo Car AB Com SEK 0.0200	80,848	0.11
	Total Sweden	14,058,905	19.12
Switzerland			
45,890	ABB Ltd Com CHF 0.1200	1,444,171	1.96
2,183	Accelleron Industries AG Com CHF 0.0100	50,954	0.07
4,814	Adecco Group AG Com CHF 0.1000	162,056	0.22
13,889	Alcon Inc Com CHF 0.0400	896,539	1.22
887	Bachem Holding AG Com CHF 0.0100	83,841	0.11
1,383	Baloise Holding AG Com CHF 0.1000	217,756	0.30
815	Banque Cantonale Vaudoise Com CHF 10.0000	68,835	0.09
112	Barry Callebaut AG Com CHF 0.0200	211,165	0.29
281	Belimo Holding AG Com CHF 0.0500	137,962	0.19
517	BKW AG Com CHF 2.5000	71,468	0.10
31	Chocoladefabriken Lindt & Spruengli AG Com CHF 10.0000	321,866	0.44
3	Chocoladefabriken Lindt & Spruengli AG Com CHF 100.0000	314,803	0.43
15,433	Cie Financiere Richemont SA Com CHF 1.0000	2,200,934	2.99
7,027	Clariant AG Com CHF 3.7000	107,814	0.15
102,897	Credit Suisse Group AG Com CHF 0.0400	295,247	0.40
1,076	DKSH Holding AG Com CHF 0.1000	82,869	0.11

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Europe Ex Euro Ex UK Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.14%) (continued)		
	Switzerland (continued)		
69	Emmi AG Com CHF 10.0000	61,506	0.08
220	EMS-Chemie Holding AG Com CHF 0.0100	157,814	0.22
576	Flughafen Zurich AG Com CHF 10.0000	98,805	0.13
1,023	Geberit AG Com CHF 0.1000	523,874	0.71
2,523	Georg Fischer AG Com CHF 1.0000	162,454	0.22
240	Givaudan SA Com CHF 10.0000	685,987	0.93
1,147	Helvetia Holding AG Com CHF 0.0200	139,285	0.19
6,262	Julius Baer Group Ltd Com CHF 0.0200	392,874	0.53
1,473	Kuehne & Nagel International AG Com CHF 1.0000	357,152	0.49
16,485	LafargeHolcim Ltd Com CHF 2.0000	964,268	1.31
4,126	Logitech International SA Com CHF 0.2500	213,698	0.29
2,234	Lonza Group AG Com CHF 1.0000	1,260,448	1.72
81,352	Nestle SA Com CHF 0.1000	8,682,313	11.81
60,917	Novartis AG Com CHF 0.5000	4,858,876	6.61
668	Partners Group Holding AG Com CHF 0.0100	600,556	0.82
1,304	PSP Swiss Property AG Com CHF 0.1000	138,540	0.19
842	Roche Holding AG Com CHF 1.0000	246,682	0.34
20,968	Roche Holding AG Com NPV	5,733,768	7.80
1,185	Schindler Holding AG (Non-Voting) Com CHF 0.1000	252,033	0.34
626	Schindler Holding AG Com CHF 0.1000	127,536	0.17
176	SGS SA Com CHF 1.0000	382,118	0.52
9,621	SIG Combibloc Group AG Com NPV	220,500	0.30
4,372	Sika AG Com CHF 0.0100	1,160,789	1.58
1,531	Sonova Holding AG Com CHF 0.0500	356,120	0.48
3,151	Straumann Holding AG Com CHF 0.0100	395,795	0.54
1,373	Swatch Group AG Com CHF 0.4500	83,088	0.11
841	Swatch Group AG Com CHF 2.2500	276,849	0.38
908	Swiss Life Holding AG Com CHF 5.1000	517,237	0.70
2,322	Swiss Prime Site AG Com NPV	185,722	0.25
8,686	Swiss Re AG Com CHF 0.1000	858,154	1.17
759	Swisscom AG Com CHF 1.0000	443,203	0.60
393	Tecan Group AG Com CHF 0.1000	150,565	0.21
1,911	Temenos AG Com CHF 5.0000	133,199	0.18
89,760	UBS Group AG Com CHF 0.1000	1,846,757	2.51
758	VAT Group AG Com CHF 0.1000	216,886	0.30
4,471	Zurich Insurance Group AG Com CHF 0.1000	2,007,995	2.73
	Total Switzerland	41,561,726	56.53
	Total Equities	72,554,433	98.69
	Financial Derivative Instruments		
	Futures Contracts (31 August 2022: (0.02)%)		
		Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Gains on Futures Contracts		
4	OMX Copenhagen 25 Index March 2023	336	0.00
	Unrealised Gains on Futures Contracts	336	0.00



## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Europe Ex Euro Ex UK Equity Index Fund *(continued)*

#### Financial Derivative Instruments

Futures Contracts (31 August 2022: (0.02)%) *(continued)*

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Losses on Futures Contracts		
4	OMXS 30 Index Future March 2023	(197)	(0.00)
3	Swiss Market Index Future March 2023	<u>(5,192)</u>	<u>(0.01)</u>
	Unrealised Losses on Futures Contracts	<u>(5,389)</u>	<u>(0.01)</u>
	Net Unrealised Losses on Futures Contracts	<u>(5,053)</u>	<u>(0.01)</u>
	Total Financial Derivative Instruments	<u>(5,053)</u>	<u>(0.01)</u>
	Total Value of Investments	72,549,380	98.68
	Cash*	587,598	0.80
	Other Net Assets	<u>382,497</u>	<u>0.52</u>
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	<u>73,519,475</u>	<u>100.00</u>

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for the margin cash of EUR 43,860 which is held with JP Morgan Securities for the futures contracts.

The counterparty for the open futures contracts is JP Morgan Securities.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Euro Inflation Linked Bond Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 99.68%)		
	France		
15,794,294	France Government Bond OAT 0.25% 25/07/2024	15,940,865	6.53
9,803,052	France Government Bond OAT 0.10% 01/03/2026	9,783,152	4.01
21,043,222	France Government Bond OAT 1.85% 25/07/2027	22,597,264	9.25
8,947,024	France Government Bond OAT 0.10% 01/03/2029	8,823,555	3.61
14,990,714	France Government Bond OAT 0.70% 25/07/2030	15,428,742	6.32
9,102,269	France Government Bond OAT 0.10% 25/07/2031	8,910,848	3.65
12,383,209	France Government Bond OAT 3.15% 25/07/2032	15,540,061	6.36
9,733,387	France Government Bond OAT 0.10% 25/07/2036	9,018,470	3.69
3,757,066	France Government Bond OAT 0.10% 25/07/2038	3,418,366	1.40
12,833,807	France Government Bond OAT 1.80% 25/07/2040	15,058,163	6.17
11,236,396	France Government Bond OAT 0.10% 25/07/2047	9,741,955	3.99
3,717,695	France Government Bond OAT 0.10% 25/07/2053	3,163,164	1.30
	Total France	137,424,605	56.28
	Germany		
16,268,985	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2026	16,217,250	6.64
19,471,504	Deutsche Bundesrepublik Inflation Linked Bond 0.50% 15/04/2030	20,064,801	8.22
6,250,202	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2033	6,254,139	2.56
11,278,883	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2046	11,480,324	4.70
	Total Germany	54,016,514	22.12
	Spain		
11,489,877	Spain Government Inflation Linked Bond 1.80% 30/11/2024	11,863,528	4.86
12,309,515	Spain Government Inflation Linked Bond 0.65% 30/11/2027	12,319,240	5.05
14,071,212	Spain Government Inflation Linked Bond 1.00% 30/11/2030	14,198,134	5.81
13,855,501	Spain Government Inflation Linked Bond 0.70% 30/11/2033	13,225,491	5.42
	Total Spain	51,606,393	21.14
	Total Government Bonds	243,047,512	99.54
	Total Value of Investments	243,047,512	99.54
	Cash*	153,034	0.06
	Other Net Assets	973,322	0.40
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	244,173,868	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Strategic Diversified Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2022: 100.27%)			
Ireland			
89,338	L&G Longer Dated All Commodities UCITS ETF	1,872,971	1.98
90,831	SPDR Dow Jones Global Real Estate UCITS ETF	2,828,931	2.99
95,250	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	2,837,021	3.00
24,013	SPDR Refinitiv Global Convertible Bond UCITS ETF	949,858	1.01
2,997	State Street EUR Liquidity LVNAV Fund	2,962,756	3.13
680,785	State Street IUT Asia Pacific ex Japan Equity Index Fund	1,962,523	2.08
5,770,147	State Street IUT Emerging Market Equity Index Fund	9,321,199	9.86
877,005	State Street IUT Euro Equity Index Fund	3,531,097	3.74
528	State Street IUT Euro Government Bond Index Fund	1,041	0.00
566,517	State Street IUT Europe ex Euro ex UK Equity Index Fund	1,769,720	1.87
1,528,076	State Street IUT Japan Equity Index Fund	2,568,406	2.72
4,113,097	State Street IUT North America Equity Index Fund	25,038,000	26.49
550,283	State Street IUT UK Equity Index Fund	1,748,089	1.85
	Total Ireland	57,391,612	60.72
Luxembourg			
407,057	State Street Emerging Markets Hard Currency Government Bond Index Fund	4,256,997	4.50
293,825	State Street Emerging Markets Local Currency Government Bond Index Fund	2,385,619	2.53
398,783	State Street Euro Corporate Bond ESG Screened Index Fund	4,756,491	5.03
715,595	State Street Flexible Asset Allocation Plus Fund	8,530,747	9.03
690,038	State Street Global High Yield Bond ESG Screened Index Fund	5,797,424	6.13
331,956	State Street Global Treasury Bond Index Fund	2,827,838	2.99
706,016	State Street Multi - Factor Global ESG Equity Fund	9,309,887	9.85
	Total Luxembourg	37,865,003	40.06
	Total Collective Investment Schemes	95,256,615	100.78

### Financial Derivative Instruments

#### Forward Foreign Currency Exchange Contracts (31 August 2022: (0.27)%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
Barclays Bank	EUR	1,123,390	JPY	158,301,500	2 Mar 2023	27,544	0.03
Barclays Bank	EUR	1,356,088	JPY	193,554,000	4 Apr 2023	12,655	0.01
BNP Paribas	EUR	77,261	AUD	120,000	2 Mar 2023	956	0.00
BNP Paribas	EUR	106,208	CHF	105,000	2 Mar 2023	569	0.00
BNP Paribas	EUR	1,123,258	JPY	158,301,500	2 Mar 2023	27,413	0.03
BNP Paribas	EUR	55,976	SEK	617,000	2 Mar 2023	187	0.00
Citibank	EUR	143,278	JPY	20,630,000	2 Mar 2023	466	0.00
HSBC Bank	EUR	820,988	AUD	1,258,000	2 Mar 2023	21,052	0.02
HSBC Bank	EUR	41,906	ILS	157,000	2 Mar 2023	1,379	0.00
HSBC Bank	EUR	8,594,067	USD	9,116,500	4 Apr 2023	14,598	0.02
JP Morgan	EUR	48,333	CAD	69,000	2 Mar 2023	544	0.00
Merrill Lynch	EUR	67,352	AUD	105,000	2 Mar 2023	584	0.00
Merrill Lynch	EUR	215,932	JPY	30,599,000	2 Mar 2023	4,110	0.01
Merrill Lynch	EUR	8,590,220	USD	9,116,500	4 Apr 2023	10,751	0.01
Merrill Lynch	GBP	1,757,000	EUR	1,994,098	2 Mar 2023	11,663	0.01
Royal Bank of Canada	EUR	1,365,405	CAD	1,965,000	4 Apr 2023	6,707	0.01
Royal Bank of Canada	EUR	187,994	SGD	268,000	4 Apr 2023	485	0.00

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Strategic Diversified Fund (continued)

Financial Derivative Instruments  
Forward Foreign Currency Exchange Contracts (31 August 2022: (0.27)%) (continued)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts (continued)							
Standard Chartered Bank	DKK	2,407,000	EUR	323,368	2 Mar 2023	41	0.00
Standard Chartered Bank	EUR	949,453	AUD	1,483,000	4 Apr 2023	7,162	0.01
Standard Chartered Bank	EUR	54,112	CAD	78,000	2 Mar 2023	89	0.00
Standard Chartered Bank	EUR	1,020,375	CHF	1,008,000	4 Apr 2023	4,564	0.01
Standard Chartered Bank	EUR	263,708	DKK	1,961,000	2 Mar 2023	225	0.00
Standard Chartered Bank	EUR	399,711	HKD	3,323,000	4 Apr 2023	675	0.00
Standard Chartered Bank	EUR	40,512	ILS	157,000	4 Apr 2023	25	0.00
Standard Chartered Bank	EUR	63,606	NOK	684,000	2 Mar 2023	1,268	0.00
Standard Chartered Bank	EUR	62,588	NOK	684,000	4 Apr 2023	267	0.00
Standard Chartered Bank	EUR	20,835	NZD	35,000	2 Mar 2023	387	0.00
Standard Chartered Bank	EUR	20,505	NZD	35,000	4 Apr 2023	97	0.00
Standard Chartered Bank	EUR	352,257	SEK	3,884,000	4 Apr 2023	1,155	0.00
UBS	EUR	136,137	JPY	19,276,000	2 Mar 2023	2,698	0.00
UBS	EUR	1,355,972	JPY	193,554,000	4 Apr 2023	12,539	0.01
UBS	EUR	8,591,904	USD	9,116,500	4 Apr 2023	12,435	0.01
Westpac	EUR	8,593,257	USD	9,116,500	4 Apr 2023	13,788	0.02
						199,078	0.21
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
Unrealised Losses on Forward Foreign Currency Exchange Contracts							
Barclays Bank	EUR	7,332,086	USD	7,990,500	2 Mar 2023	(202,564)	(0.21)
Barclays Bank	JPY	193,554,000	EUR	1,352,483	2 Mar 2023	(12,602)	(0.01)
BNP Paribas	EUR	106,399	GBP	94,000	2 Mar 2023	(909)	(0.00)
BNP Paribas	EUR	7,328,031	USD	7,990,500	2 Mar 2023	(206,619)	(0.22)
Deutsche Bank	EUR	85,349	CAD	124,000	2 Mar 2023	(535)	(0.00)
Deutsche Bank	EUR	51,960	CHF	52,000	2 Mar 2023	(356)	(0.00)
Deutsche Bank	EUR	114,410	GBP	101,000	2 Mar 2023	(890)	(0.00)
HSBC Bank	EUR	1,166,466	CAD	1,694,000	2 Mar 2023	(6,812)	(0.01)
HSBC Bank	EUR	59,915	DKK	446,000	2 Mar 2023	(10)	(0.00)
HSBC Bank	EUR	389,647	HKD	3,323,000	2 Mar 2023	(9,541)	(0.01)
HSBC Bank	EUR	187,182	SGD	268,000	2 Mar 2023	(547)	(0.00)
HSBC Bank	USD	9,116,500	EUR	8,611,032	2 Mar 2023	(14,620)	(0.02)
JP Morgan	EUR	1,696,035	GBP	1,494,000	2 Mar 2023	(9,490)	(0.01)
JP Morgan	EUR	7,323,442	USD	7,990,500	2 Mar 2023	(211,208)	(0.22)
Merrill Lynch	EUR	849,772	CHF	851,000	2 Mar 2023	(6,404)	(0.01)
Merrill Lynch	EUR	1,991,445	GBP	1,757,000	4 Apr 2023	(11,561)	(0.01)
Merrill Lynch	USD	9,116,500	EUR	8,607,228	2 Mar 2023	(10,815)	(0.01)
Royal Bank of Canada	CAD	1,965,000	EUR	1,367,701	2 Mar 2023	(6,726)	(0.01)
Royal Bank of Canada	EUR	1,143,880	USD	1,223,000	2 Mar 2023	(9,349)	(0.01)
Royal Bank of Canada	SGD	268,000	EUR	188,239	2 Mar 2023	(510)	(0.00)
Societe Generale	EUR	1,252,271	USD	1,336,000	2 Mar 2023	(7,512)	(0.01)
Standard Chartered Bank	AUD	1,483,000	EUR	950,181	2 Mar 2023	(7,172)	(0.01)
Standard Chartered Bank	CHF	1,008,000	EUR	1,018,760	2 Mar 2023	(4,629)	(0.01)
Standard Chartered Bank	EUR	323,459	DKK	2,407,000	4 Apr 2023	(52)	(0.00)
Standard Chartered Bank	EUR	291,320	SEK	3,267,000	2 Mar 2023	(4,081)	(0.00)

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Strategic Diversified Fund *(continued)*

Financial Derivative Instruments  
Forward Foreign Currency Exchange Contracts (31 August 2022: (0.27)%) *(continued)*

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Losses on Forward Foreign Currency Exchange Contracts <i>(continued)</i>							
Standard Chartered Bank	HKD	3,323,000	EUR	399,875	2 Mar 2023	(687)	(0.00)
Standard Chartered Bank	ILS	157,000	EUR	40,550	2 Mar 2023	(23)	(0.00)
Standard Chartered Bank	NOK	684,000	EUR	62,608	2 Mar 2023	(270)	(0.00)
Standard Chartered Bank	NZD	35,000	EUR	20,546	2 Mar 2023	(98)	(0.00)
Standard Chartered Bank	SEK	3,884,000	EUR	352,345	2 Mar 2023	(1,155)	(0.00)
UBS	EUR	75,687	GBP	68,000	2 Mar 2023	(1,941)	(0.00)
UBS	EUR	1,792,901	USD	1,945,000	2 Mar 2023	(41,139)	(0.04)
UBS	JPY	193,554,000	EUR	1,352,360	2 Mar 2023	(12,479)	(0.01)
UBS	USD	9,116,500	EUR	8,608,861	2 Mar 2023	(12,448)	(0.01)
Westpac	EUR	7,330,068	USD	7,990,500	2 Mar 2023	(204,582)	(0.22)
Westpac	USD	9,116,500	EUR	8,610,219	2 Mar 2023	(13,806)	(0.02)
Unrealised Losses on Forward Foreign Currency Exchange Contracts						(1,034,142)	(1.09)
Net Unrealised Losses on Forward Foreign Currency Exchange Contracts						(835,064)	(0.88)
Total Financial Derivative Instruments						(835,064)	(0.88)
Total Value of Investments						94,421,551	99.90
Cash*						163,257	0.17
Other Net Liabilities						(66,272)	(0.07)
Net Assets Attributable to Holders of Redeemable Participating Units at fair value						94,518,536	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Hedged World Developed Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2022: 100.42%)			
Ireland			
9,603,702	State Street IUT Asia Pacific ex Japan Equity Index Fund	27,684,936	5.40
12,385,084	State Street IUT Euro Equity Index Fund	49,866,239	9.73
8,001,665	State Street IUT Europe ex Euro ex UK Equity Index Fund	24,996,081	4.87
21,526,290	State Street IUT Japan Equity Index Fund	36,181,604	7.06
58,398,381	State Street IUT North America Equity Index Fund	355,493,370	69.35
7,741,962	State Street IUT UK Equity Index Fund	24,593,975	4.80
	Total Ireland	518,816,205	101.21
	Total Collective Investment Schemes	518,816,205	101.21

### Financial Derivative Instruments

#### Forward Foreign Currency Exchange Contracts (31 August 2022: (0.47)%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
Barclays Bank	USD	406,000	EUR	372,789	2 Mar 2023	10,049	0.00
BNP Paribas	EUR	5,939,098	KRW	8,244,842,000	4 Apr 2023	67,993	0.01
Deutsche Bank	USD	528,000	EUR	494,452	2 Mar 2023	3,426	0.00
Goldman Sachs	EUR	249,133	JPY	35,119,000	2 Mar 2023	6,021	0.00
HSBC Bank	EUR	9,502,056	AUD	14,560,000	2 Mar 2023	243,654	0.05
HSBC Bank	EUR	908,579	ILS	3,404,000	2 Mar 2023	29,903	0.01
HSBC Bank	EUR	5,502,211	KRW	7,347,763,000	2 Mar 2023	266,178	0.05
HSBC Bank	EUR	86,934,266	USD	92,219,000	4 Apr 2023	147,665	0.03
JP Morgan	EUR	26,197,101	JPY	3,693,169,000	2 Mar 2023	631,066	0.12
Merrill Lynch	EUR	27,211,667	JPY	3,880,928,000	4 Apr 2023	274,656	0.05
Merrill Lynch	GBP	16,017,000	EUR	18,178,413	2 Mar 2023	106,322	0.02
Royal Bank of Canada	EUR	11,859,918	CAD	17,068,000	4 Apr 2023	58,258	0.01
Royal Bank of Canada	EUR	1,656,874	SGD	2,362,000	4 Apr 2023	4,273	0.00
Royal Bank of Canada	PLN	2,024,000	EUR	428,369	2 Mar 2023	1,761	0.00
Standard Chartered Bank	DKK	22,813,000	EUR	3,064,804	2 Mar 2023	391	0.00
Standard Chartered Bank	EUR	9,970,863	AUD	15,574,000	4 Apr 2023	75,215	0.02
Standard Chartered Bank	EUR	11,086,457	CHF	10,952,000	4 Apr 2023	49,584	0.01
Standard Chartered Bank	EUR	3,067,811	DKK	22,813,000	2 Mar 2023	2,616	0.00
Standard Chartered Bank	EUR	3,776,502	HKD	31,396,000	4 Apr 2023	6,375	0.00
Standard Chartered Bank	EUR	878,359	ILS	3,404,000	4 Apr 2023	534	0.00
Standard Chartered Bank	EUR	935,206	NOK	10,057,000	2 Mar 2023	18,644	0.00
Standard Chartered Bank	EUR	920,244	NOK	10,057,000	4 Apr 2023	3,919	0.00
Standard Chartered Bank	EUR	433,954	NZD	729,000	2 Mar 2023	8,069	0.00
Standard Chartered Bank	EUR	427,086	NZD	729,000	4 Apr 2023	2,015	0.00
Standard Chartered Bank	EUR	3,512,323	SEK	38,727,000	4 Apr 2023	11,515	0.00
UBS	EUR	668,489	KRW	897,079,000	2 Mar 2023	29,228	0.01
UBS	EUR	86,912,390	USD	92,219,000	4 Apr 2023	125,789	0.03
Westpac	EUR	657,434	AUD	1,014,000	2 Mar 2023	12,653	0.00
Westpac	EUR	1,600,143	JPY	225,564,000	2 Mar 2023	38,672	0.01

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Hedged World Developed Equity Index Fund (continued)

Financial Derivative Instruments  
Forward Foreign Currency Exchange Contracts (31 August 2022: (0.47)%) (continued)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts (continued)							
Westpac	EUR	86,926,072	USD	92,219,000	4 Apr 2023	139,471	0.03
Unrealised Gains on Forward Foreign Currency Exchange Contracts						2,375,915	0.46
Unrealised Losses on Forward Foreign Currency Exchange Contracts							
Barclays Bank	EUR	79,142,423	USD	86,249,333	2 Mar 2023	(2,186,472)	(0.43)
BNP Paribas	EUR	79,098,656	USD	86,249,333	2 Mar 2023	(2,230,238)	(0.44)
BNP Paribas	KRW	8,244,842,000	EUR	5,942,591	2 Mar 2023	(67,298)	(0.01)
Goldman Sachs	EUR	2,260,104	USD	2,459,000	2 Mar 2023	(58,612)	(0.01)
HSBC Bank	EUR	11,133,758	CAD	16,169,000	2 Mar 2023	(65,019)	(0.01)
HSBC Bank	EUR	3,439,051	HKD	29,329,000	2 Mar 2023	(84,206)	(0.02)
HSBC Bank	EUR	428,241	PLN	2,024,000	2 Mar 2023	(1,890)	(0.00)
HSBC Bank	EUR	1,649,712	SGD	2,362,000	2 Mar 2023	(4,821)	(0.00)
HSBC Bank	USD	92,219,000	EUR	87,105,885	2 Mar 2023	(147,886)	(0.03)
JP Morgan	EUR	17,518,885	GBP	15,432,000	2 Mar 2023	(98,025)	(0.02)
Merrill Lynch	EUR	10,476,861	CHF	10,492,000	2 Mar 2023	(78,959)	(0.02)
Merrill Lynch	EUR	18,154,224	GBP	16,017,000	4 Apr 2023	(105,396)	(0.02)
Merrill Lynch	JPY	72,924,000	EUR	514,594	2 Mar 2023	(9,776)	(0.00)
Merrill Lynch	JPY	3,880,928,000	EUR	27,139,357	2 Mar 2023	(273,557)	(0.05)
Royal Bank of Canada	CAD	17,068,000	EUR	11,879,854	2 Mar 2023	(58,423)	(0.01)
Royal Bank of Canada	EUR	426,466	PLN	2,024,000	4 Apr 2023	(1,823)	(0.00)
Royal Bank of Canada	SGD	2,362,000	EUR	1,659,031	2 Mar 2023	(4,497)	(0.00)
Standard Chartered Bank	AUD	15,574,000	EUR	9,978,499	2 Mar 2023	(75,317)	(0.02)
Standard Chartered Bank	CHF	10,952,000	EUR	11,068,910	2 Mar 2023	(50,292)	(0.01)
Standard Chartered Bank	EUR	3,065,668	DKK	22,813,000	4 Apr 2023	(489)	(0.00)
Standard Chartered Bank	EUR	3,453,311	SEK	38,727,000	2 Mar 2023	(48,374)	(0.01)
Standard Chartered Bank	HKD	31,396,000	EUR	3,778,054	2 Mar 2023	(6,490)	(0.00)
Standard Chartered Bank	ILS	3,404,000	EUR	879,180	2 Mar 2023	(504)	(0.00)
Standard Chartered Bank	NOK	10,057,000	EUR	920,538	2 Mar 2023	(3,976)	(0.00)
Standard Chartered Bank	NZD	729,000	EUR	427,938	2 Mar 2023	(2,052)	(0.00)
Standard Chartered Bank	SEK	38,727,000	EUR	3,513,204	2 Mar 2023	(11,520)	(0.00)
UBS	EUR	261,728	USD	284,000	2 Mar 2023	(6,070)	(0.00)
UBS	USD	92,219,000	EUR	87,083,922	2 Mar 2023	(125,924)	(0.02)
Westpac	EUR	619,325	CAD	899,000	2 Mar 2023	(3,329)	(0.00)
Westpac	EUR	461,546	CHF	460,000	2 Mar 2023	(1,252)	(0.00)
Westpac	EUR	662,379	GBP	585,000	2 Mar 2023	(5,447)	(0.00)
Westpac	EUR	242,729	HKD	2,067,000	2 Mar 2023	(5,577)	(0.00)
Westpac	EUR	79,120,643	USD	86,249,334	2 Mar 2023	(2,208,253)	(0.43)
Westpac	EUR	14,797,087	USD	16,100,000	2 Mar 2023	(384,424)	(0.08)
Westpac	USD	92,219,000	EUR	87,097,658	2 Mar 2023	(139,659)	(0.03)
Unrealised Losses on Forward Foreign Currency Exchange Contracts						(8,555,847)	(1.67)
Net Unrealised Losses on Forward Foreign Currency Exchange Contracts						(6,179,932)	(1.21)
Total Financial Derivative Instruments						(6,179,932)	(1.21)

## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT Hedged World Developed Equity Index Fund (*continued*)

	Fair Value EUR	% of Net Assets
Total Value of Investments	512,636,273	100.00
Cash*	84,667	0.02
Other Net Liabilities	<u>(90,072)</u>	<u>(0.02)</u>
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	<u>512,630,868</u>	<u>100.00</u>

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited.



## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Global Developed Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%)		
	Australia		
1,028	Ampol Ltd Com NPV	21,545	0.00
16,766	APA Group CVS NPV	114,394	0.02
5,165	Aristocrat Leisure Ltd Com NPV	120,009	0.02
2,816	ASX Ltd Com NPV	121,835	0.02
24,973	Aurizon Holdings Ltd Com NPV	52,562	0.01
26,759	Australia & New Zealand Banking Group Ltd Com NPV	419,432	0.08
49,836	BHP Billiton Ltd Com NPV	1,432,373	0.29
7,753	BlueScope Steel Ltd Com NPV	93,965	0.02
9,644	Brambles Ltd Com NPV	78,924	0.02
972	Cochlear Ltd Com NPV	137,349	0.03
12,797	Coles Group Ltd Com NPV	147,937	0.03
16,575	Commonwealth Bank of Australia Com NPV	1,061,242	0.21
5,437	Computershare Ltd Com NPV	85,740	0.02
5,069	CSL Ltd Com NPV	955,055	0.19
13,669	Dexus Reits NPV	73,272	0.02
23,938	Endeavour Group Ltd Com NPV	103,964	0.02
15,779	Fortescue Metals Group Ltd Com NPV	214,718	0.04
17,398	Goodman Group Reits NPV	219,712	0.04
21,918	GPT Group Reits NPV	65,644	0.01
34,641	Insurance Australia Group Ltd Com NPV	102,428	0.02
10,462	LendLease Group CVS NPV	50,826	0.01
31,574	Lottery Corp Ltd Com NPV	104,201	0.02
3,650	Macquarie Group Ltd Com NPV	439,868	0.09
46,613	Medibank Pvt Ltd Com NPV	98,998	0.02
1,733	Mineral Resources Ltd Com NPV	90,979	0.02
25,390	Mirvac Group Reits NPV	36,649	0.01
29,686	National Australia Bank Ltd Com NPV	566,301	0.11
11,847	Newcrest Mining Ltd Com NPV	169,800	0.03
3,369	Northern Star Resources Ltd Com NPV	22,215	0.00
10,469	Orica Ltd Com NPV	107,844	0.02
17,323	Origin Energy Ltd Com NPV	88,233	0.02
9,092	Pilbara Minerals Ltd Com NPV	24,109	0.01
7,793	Qantas Airways Ltd Com NPV	31,814	0.01
19,978	QBE Insurance Group Ltd Com NPV	191,570	0.04
1,040	Ramsay Health Care Ltd Com NPV	44,672	0.01
700	REA Group Ltd Com NPV	54,691	0.01
3,707	Rio Tinto Ltd Com NPV	275,157	0.06
40,193	Santos Ltd Com NPV	178,905	0.04
49,680	Scentre Group Reits NPV	94,140	0.02
4,459	Seek Ltd Com NPV	68,560	0.01
6,357	Sonic Healthcare Ltd Com NPV	130,202	0.03
59,837	South32 Ltd Com NPV	165,133	0.03
30,288	Stockland Reits NPV	73,957	0.02
18,238	Suncorp Group Ltd Com NPV	149,024	0.03
34,017	Telstra Corp Ltd Com NPV	89,984	0.02
34,767	Transurban Group CVS NPV	313,486	0.06
4,487	Treasury Wine Estates Ltd Com NPV	39,973	0.01
46,509	Vicinity Centres Reits NPV	60,331	0.01
11,571	Wesfarmers Ltd Com NPV	354,938	0.07
32,238	Westpac Banking Corp Com NPV	461,853	0.09
580	WiseTech Global Ltd Com NPV	23,235	0.01

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Australia <i>(continued)</i>		
20,476	Woodside Energy Group Ltd Com NPV	467,558	0.09
10,588	Woolworths Group Ltd Com NPV	248,571	0.05
	Total Australia	10,939,877	2.19
	Austria		
4,024	Erste Group Bank AG Com NPV	149,612	0.03
2,071	OMV AG Com NPV	95,494	0.02
130	Verbund AG Com NPV	10,673	0.00
2,397	Voestalpine AG Com NPV	83,943	0.02
	Total Austria	339,722	0.07
	Belgium		
2,605	Ageas Com NPV	111,312	0.02
8,931	Anheuser-Busch InBev SA Com NPV	511,121	0.10
166	Elia Group SA/NV Com NPV	20,717	0.01
1,027	Groupe Bruxelles Lambert SA Com NPV	81,667	0.02
3,079	KBC Group NV Com NPV	217,685	0.04
69	Sofina SA Com NPV	16,312	0.00
1,094	Solvay SA Com EUR 15.0000	118,425	0.03
795	UCB SA Com NPV	64,697	0.01
2,965	Umicore SA Com NPV	93,605	0.02
	Total Belgium	1,235,541	0.25
	Bermuda		
3,800	Arch Capital Group Ltd Com USD 0.0100	250,825	0.05
1,300	Bunge Ltd Com USD 0.0100	117,067	0.02
13,500	CK Infrastructure Holdings Ltd Com HKD 1.0000	67,140	0.01
300	Everest Re Group Ltd Com USD 0.0100	108,619	0.02
10,000	Hongkong Land Holdings Ltd Com USD 0.1000	43,093	0.01
1,900	Invesco Ltd Com USD 0.2000	31,640	0.01
1,875	Jardine Matheson Holdings Ltd Com USD 0.2500	87,553	0.02
	Total Bermuda	705,937	0.14
	Canada		
4,631	Agnico Eagle Mines Ltd Com NPV	201,493	0.04
9,200	Algonquin Power & Utilities Corp Com NPV	66,396	0.01
8,500	Alimentation Couche-Tard Inc Com NPV	376,838	0.08
2,067	AltaGas Ltd Com NPV	33,529	0.01
11,000	ARC Resources Ltd Com NPV	113,214	0.02
7,000	Bank of Montreal Com NPV	626,976	0.13
10,700	Bank of Nova Scotia Com NPV	499,791	0.10
18,496	Barrick Gold Corp Com NPV	282,471	0.06
510	BCE Inc Com NPV	21,324	0.00
3,725	Brookfield Asset Management Ltd Com NPV	118,446	0.02
14,899	Brookfield Corp Com NPV	468,490	0.09
2,285	Brookfield Renewable Corp Com USD 0.0100	60,139	0.01

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Global Developed Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) (continued)		
	Canada (continued)		
4,400	CAE Inc Com NPV	93,771	0.02
5,700	Cameco Corp Com NPV	147,255	0.03
800	Canadian Apartment Properties REIT Reits NPV	27,383	0.01
9,600	Canadian Imperial Bank of Commerce Com NPV	414,900	0.08
6,300	Canadian National Railway Co Com NPV	678,121	0.14
10,000	Canadian Natural Resources Ltd Com NPV	534,070	0.11
9,737	Canadian Pacific Railway Ltd Com NPV	698,873	0.14
900	Canadian Tire Corp Ltd Com NPV	106,025	0.02
1,100	Canadian Utilities Ltd Com NPV	27,267	0.01
15,928	Cenovus Energy Inc Com NPV	277,562	0.06
2,200	CGI Inc Com NPV	186,414	0.04
200	Constellation Software Inc Com NPV	324,994	0.06
3,050	Dollarama Inc Com NPV	166,504	0.03
3,400	Emera Inc Com NPV	127,281	0.03
1,700	Empire Co Ltd Com NPV	42,611	0.01
21,106	Enbridge Inc Com NPV	748,305	0.15
250	Fairfax Financial Holdings Ltd Com NPV	165,182	0.03
6,116	First Quantum Minerals Ltd Com NPV	126,275	0.03
700	FirstService Corp Com NPV	90,691	0.02
5,378	Fortis Inc Com NPV	201,142	0.04
1,800	Franco-Nevada Corp Com NPV	217,137	0.04
647	George Weston Ltd Com NPV	76,606	0.02
2,500	GFL Environmental Inc Com NPV	71,823	0.01
2,900	Gildan Activewear Inc Com NPV	87,091	0.02
4,500	Great-West Lifeco Inc Com NPV	116,036	0.02
3,000	Hydro One Ltd Com NPV	73,576	0.01
1,000	iA Financial Corp Inc Com NPV	63,443	0.01
2,000	Imperial Oil Ltd Com NPV	93,488	0.02
1,600	Intact Financial Corp Com NPV	217,213	0.04
2,103	Keyera Corp Com NPV	43,857	0.01
16,400	Kinross Gold Corp Com NPV	57,248	0.01
1,780	Loblaw Cos Ltd Com NPV	143,762	0.03
600	Lumine Group Inc Com NPV	5,805	0.00
7,700	Lundin Mining Corp Com NPV	45,278	0.01
2,900	Magna International Inc Com NPV	152,751	0.03
19,000	Manulife Financial Corp Com NPV	355,045	0.07
2,100	Metro Inc Com NPV	103,079	0.02
3,600	National Bank of Canada Com NPV	249,887	0.05
2,521	Northland Power Inc Com NPV	57,882	0.01
5,993	Nutrien Ltd Com NPV	441,313	0.09
800	Nuvei Corp Com NPV	23,150	0.00
300	Onex Corp Com NPV	15,160	0.00
3,800	Open Text Corp Com NPV	123,621	0.02
3,300	Pan American Silver Corp Com NPV	46,489	0.01
1,500	Parkland Corp Com NPV	31,001	0.01
5,546	Pembina Pipeline Corp Com NPV	172,086	0.03
4,096	Power Corp of Canada Com NPV	103,321	0.02
2,300	Quebecor Inc Com NPV	51,422	0.01
3,030	Restaurant Brands International Inc Com NPV	184,782	0.04
1,300	Ritchie Bros Auctioneers Inc Com NPV	75,165	0.01
4,150	Rogers Communications Inc Com NPV	187,348	0.04

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Canada <i>(continued)</i>		
14,211	Royal Bank of Canada Com NPV	1,363,601	0.27
3,800	Saputo Inc Com NPV	96,170	0.02
4,600	Shaw Communications Inc Com NPV	125,942	0.03
12,000	Shopify Inc Com NPV	466,928	0.09
5,900	Sun Life Financial Inc Com NPV	269,456	0.05
12,000	Suncor Energy Inc Com NPV	381,156	0.08
10,181	TC Energy Corp Com NPV	382,964	0.08
5,700	Teck Resources Ltd Com NPV	215,040	0.04
5,271	TELUS Corp (Non-Voting) Com NPV	99,044	0.02
600	TFI International Inc Com NPV	69,196	0.01
1,530	Thomson Reuters Corp Com NPV	175,124	0.03
600	TMX Group Ltd Com NPV	56,546	0.01
1,000	Toromont Industries Ltd Com NPV	77,946	0.02
18,517	Toronto-Dominion Bank Com NPV	1,165,153	0.23
4,000	Tourmaline Oil Corp Com NPV	165,672	0.03
2,644	Waste Connections Inc (USA listing) Com NPV	333,884	0.07
4,479	Wheaton Precious Metals Corp Com NPV	176,359	0.04
1,100	WSP Global Inc Com NPV	130,592	0.03
	Total Canada	17,490,371	3.49
	Cayman Islands		
27,900	Budweiser Brewing Co APAC Ltd Com USD 0.0000	78,762	0.01
17,262	CK Asset Holdings Ltd Com HKD 1.0000	102,024	0.02
26,484	CK Hutchison Holdings Ltd Com HKD 1.0000	148,894	0.03
29,600	ESR Cayman Ltd Com USD 0.0010	47,435	0.01
700	Futu Holdings Ltd ADR USD.00001	32,482	0.01
39,600	Sands China Ltd Com USD 0.0100	129,393	0.03
3,300	Sea Ltd ADR	194,453	0.04
19,000	SITC International Holdings Co Ltd Com HKD 0.1000	37,432	0.01
124,919	WH Group Ltd Com USD 0.0001	68,429	0.01
10,000	Wharf Real Estate Investment Co Ltd Com HKD 0.1000	51,655	0.01
26,000	Xinyi Glass Holdings Ltd Com HKD 0.1000	45,788	0.01
	Total Cayman Islands	936,747	0.19
	Curacao		
14,896	Schlumberger Ltd Com USD 0.0100	747,398	0.15
	Total Curacao	747,398	0.15
	Denmark		
30	AP Moller - Maersk A/S Class 'A' Com DKK 1,000.0000	64,977	0.01
71	AP Moller - Maersk A/S Class 'B' Com DKK 1,000.0000	156,546	0.03
690	Carlsberg A/S Com DKK 20.0000	92,320	0.02
1,428	Chr Hansen Holding A/S Com DKK 10.0000	93,613	0.02
1,153	Coloplast A/S Com DKK 1.0000	126,073	0.02
4,623	Danske Bank A/S Com DKK 10.0000	101,528	0.02
1,964	DSV A/S Com DKK 1.0000	338,039	0.07
684	Genmab A/S Com DKK 1.0000	243,360	0.05

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Denmark <i>(continued)</i>		
16,826	Novo Nordisk A/S Com DKK 0.2000	2,252,180	0.45
2,785	Novozymes A/S Com DKK 2.0000	126,928	0.03
2,055	Orsted A/S Com DKK 10.0000	169,865	0.03
127	Rockwool International A/S Com DKK 10.0000	27,345	0.01
4,738	Tryg A/S Com DKK 5.0000	99,279	0.02
11,767	Vestas Wind Systems A/S Com DKK 0.2000	317,156	0.06
1,133	William Demant Holding A/S Com DKK 0.2000	32,106	0.01
	Total Denmark	4,241,315	0.85
	Finland		
2,269	Elisa OYJ Com NPV	121,891	0.03
2,672	Fortum OYJ Com EUR 3.4000	38,637	0.01
3,200	Kesko OYJ Com NPV	65,824	0.01
3,092	Kone OYJ Com NPV	151,972	0.03
6,773	Metso Outotec Oyj Com NPV	68,272	0.01
3,690	Neste OYJ Com NPV	168,596	0.03
62,963	Nokia OYJ Com NPV	275,746	0.06
30,430	Nordea Bank Abp (Sweden listing) Com EUR 1.0000	364,955	0.07
298	Orion OYJ Com EUR 0.6500	13,276	0.00
5,007	Sampo OYJ Com NPV	230,522	0.05
8,074	Stora Enso OYJ Com EUR 1.7000	108,151	0.02
5,883	UPM-Kymmene OYJ Com NPV	201,846	0.04
	Total Finland	1,809,688	0.36
	France		
2,355	Accor SA Com EUR 3.0000	74,135	0.01
293	Aeroports de Paris Com EUR 3.0000	40,273	0.01
4,959	Air Liquide SA Com EUR 5.5000	746,627	0.15
4,054	Alstom SA Com EUR 7.0000	112,823	0.02
1,279	Amundi SA Com EUR 2.5000	79,810	0.02
74	Arkema SA Com EUR 10.0000	7,116	0.00
16,284	AXA SA Com EUR 2.2900	486,077	0.10
450	BioMerieux Com NPV	41,733	0.01
10,337	BNP Paribas SA Com EUR 2.0000	683,792	0.14
2,838	Bollore SA (France Listing) Com EUR 0.1600	15,013	0.00
3,469	Bouygues SA Com EUR 1.0000	111,147	0.02
3,591	Bureau Veritas SA Com EUR 0.1200	97,172	0.02
1,876	Capgemini SE Com EUR 8.0000	333,647	0.07
6,084	Carrefour SA Com EUR 2.5000	113,832	0.02
3,590	Cie de Saint-Gobain Com EUR 4.0000	202,225	0.04
6,096	Cie Generale des Etablissements Michelin SCA Com EUR 0.5000	181,264	0.04
437	Covivio Reits EUR 3.0000	26,526	0.01
9,583	Credit Agricole SA Com EUR 3.0000	110,799	0.02
4,489	Danone SA Com EUR 0.2500	238,994	0.05
170	Dassault Aviation SA Com EUR 0.8000	27,659	0.01
7,665	Dassault Systemes SE Com EUR 0.1000	280,386	0.06
3,132	Edenred Com EUR 2.0000	166,998	0.03
610	Eiffage SA Com EUR 4.0000	63,440	0.01
19,965	Engie SA Com EUR 1.0000	276,236	0.05

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	France <i>(continued)</i>		
3,070	Essilor International Cie Generale d'Optique SA Com EUR 0.1800	504,708	0.10
833	Eurazeo SA Com NPV	53,145	0.01
529	Gecina SA Reits EUR 7.5000	57,714	0.01
2,816	Getlink SE Com EUR 0.4000	44,845	0.01
319	Hermes International Com NPV	547,244	0.11
149	Ipsen SA Com EUR 1.0000	16,107	0.00
784	Kering SA Com EUR 4.0000	435,120	0.09
3,215	Klepierre SA Reits EUR 1.4000	76,099	0.02
1,630	La Francaise des Jeux SAEM Com NPV	60,946	0.01
2,654	Legrand SA Com EUR 4.0000	232,490	0.05
2,410	L'Oreal SA Com EUR 0.2000	903,991	0.18
2,813	LVMH Moet Hennessy Louis Vuitton SE Com EUR 0.3000	2,219,457	0.44
22,911	Orange SA Com EUR 4.0000	247,255	0.05
2,152	Pernod Ricard SA Com EUR 1.5500	425,450	0.08
1,894	Publicis Groupe SA Com EUR 0.4000	142,505	0.03
421	Remy Cointreau SA Com EUR 1.6000	70,054	0.01
2,276	Renault SA Com EUR 3.8100	96,662	0.02
3,522	Safran SA Com EUR 0.2000	471,807	0.09
12,172	Sanofi Com EUR 2.0000	1,081,969	0.22
384	Sartorius Stedim Biotech Com EUR 0.2000	118,541	0.02
5,555	Schneider Electric SE Com EUR 4.0000	845,027	0.17
469	SEB SA Com EUR 1.0000	51,309	0.01
8,762	Societe Generale SA Com EUR 1.2500	239,378	0.05
1,135	Sodexo SA Com EUR 4.0000	99,585	0.02
586	Teleperformance Com EUR 2.5000	144,156	0.03
1,303	Thales SA Com EUR 3.0000	172,257	0.03
24,398	Total SA Com EUR 2.5000	1,428,991	0.29
726	Unibail-Rodamco-Westfield Reits EUR 0.5000	43,516	0.01
4,030	Valeo SA Com EUR 1.0000	79,532	0.02
7,189	Veolia Environnement SA Com EUR 5.0000	203,521	0.04
5,723	Vinci SA Com EUR 2.5000	617,168	0.12
11,712	Vivendi SA Com EUR 5.5000	114,169	0.02
3,351	Worldline SA Com EUR 0.6800	132,431	0.03
	Total France	16,494,873	3.30
	Germany		
2,012	Adidas AG Com NPV	285,020	0.06
4,152	Allianz SE Com NPV	922,367	0.18
9,595	BASF SE Com NPV	465,118	0.09
10,558	Bayer AG Com NPV	594,310	0.12
3,230	Bayerische Motoren Werke AG Com EUR 1.0000	315,732	0.06
31	Bayerische Motoren Werke AG Pref NPV	2,782	0.00
1,410	Bechtle AG Com NPV	56,301	0.01
1,294	Beiersdorf AG Com NPV	146,222	0.03
2,164	Brenntag AG Com NPV	154,510	0.03
136	Carl Zeiss Meditec AG Com NPV	17,177	0.00
5,222	Commerzbank AG Com NPV	60,184	0.01
1,552	Continental AG Com NPV	105,536	0.02
2,616	Covestro AG Com NPV	108,956	0.02
8,156	Daimler AG Com NPV	592,533	0.12

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Germany <i>(continued)</i>		
5,625	Daimler Truck Holding AG Com NPV	168,834	0.03
1,974	Delivery Hero SE Com NPV	75,387	0.02
22,030	Deutsche Bank AG Com NPV	259,954	0.05
2,150	Deutsche Boerse AG Com NPV	354,750	0.07
416	Deutsche Lufthansa AG Com NPV	4,086	0.00
10,473	Deutsche Post AG Com NPV	420,177	0.08
34,325	Deutsche Telekom AG Com NPV	728,891	0.15
1,197	Dr Ing hc F Porsche AG Pref NPV	136,578	0.03
26,757	E.ON SE Com NPV	276,801	0.06
578	Evonik Industries AG Com NPV	11,693	0.00
1,822	Fresenius Medical Care AG & Co KGaA Com NPV	67,268	0.01
3,560	Fresenius SE & Co KGaA Com NPV	92,667	0.02
488	GEA Group AG Com NPV	20,311	0.00
809	Hannover Rueck SE Com NPV	148,613	0.03
498	HeidelbergCement AG Com NPV	32,430	0.01
1,879	HelloFresh SE Com NPV	39,966	0.01
1,070	Henkel AG & Co KGaA Com NPV	70,032	0.01
1,815	Henkel AG & Co KGaA Pref NPV	124,908	0.03
13,797	Infineon Technologies AG Com NPV	462,406	0.09
1,052	Knorr-Bremse AG Com NPV	67,770	0.01
1,096	LEG Immobilien AG Com NPV	75,383	0.02
1,352	Merck KGaA Com NPV	242,481	0.05
530	MTU Aero Engines AG Com NPV	121,105	0.02
1,318	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Com NPV	429,800	0.09
597	Nemetschek SE Com NPV	32,047	0.01
1,475	Porsche Automobil Holding SE Pref NPV	79,296	0.02
1,464	Puma SE Com NPV	88,426	0.02
67	Rational AG Com NPV	42,076	0.01
6,530	RWE AG Com NPV	262,767	0.05
10,614	SAP SE Com NPV	1,140,793	0.23
307	Sartorius AG Pref NPV	123,598	0.03
1,383	Scout24 AG Com NPV	71,805	0.01
7,873	Siemens AG Com NPV	1,139,223	0.23
5,937	Siemens Energy AG Com NPV	112,625	0.02
2,201	Siemens Healthineers AG Com NPV	108,685	0.02
1,002	Symrise AG Com NPV	96,994	0.02
3,161	Telefonica Deutschland Holding AG Com NPV	9,075	0.00
1,405	United Internet AG Com NPV	29,112	0.01
100	Volkswagen AG Com NPV	16,880	0.00
2,091	Volkswagen AG Pref NPV	270,074	0.05
7,816	Vonovia SE Com NPV	186,412	0.04
2,179	Zalando SE Com NPV	81,930	0.02
	Total Germany	12,150,857	2.43
	Hong Kong		
116,200	AIA Group Ltd Com NPV	1,162,084	0.23
50,000	BOC Hong Kong Holdings Ltd Com NPV	159,471	0.03
13,000	CLP Holdings Ltd Com NPV	86,751	0.02
21,000	Galaxy Entertainment Group Ltd Com NPV	131,685	0.03
1,000	Hang Lung Properties Ltd Com NPV	1,819	0.00

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Hong Kong <i>(continued)</i>		
10,300	Hang Seng Bank Ltd Com NPV	157,883	0.03
21,518	Henderson Land Development Co Ltd Com NPV	71,215	0.01
7,000	HKT Trust & HKT Com HDK 0.0005	8,577	0.00
146,133	Hong Kong & China Gas Co Ltd Com NPV	129,554	0.03
12,734	Hong Kong Exchanges & Clearing Ltd Com NPV	481,250	0.10
4,279	Link REIT (Rights)	3,804	0.00
21,395	Link REIT Reits NPV	132,620	0.03
9,040	MTR Corp Ltd Com NPV	42,950	0.01
25,990	New World Development Co Ltd Com NPV	66,658	0.01
9,000	Power Assets Holdings Ltd Com NPV	45,409	0.01
14,765	Sino Land Co Ltd Com NPV	17,843	0.00
18,235	Sun Hung Kai Properties Ltd Com NPV	234,827	0.05
2,500	Swire Pacific Ltd 'A' Com NPV	19,220	0.00
11,400	Swire Properties Ltd Com NPV	28,279	0.00
15,000	Techtronic Industries Co Ltd Com NPV	140,641	0.03
	Total Hong Kong	3,122,540	0.62
	Ireland		
6,406	Accenture Plc Com USD 0.0000225	1,604,067	0.32
1,300	Allegion Plc Com USD 0.0100	138,164	0.03
1,931	Aon Plc Com NPV	553,626	0.11
7,674	CRH Plc Com EUR 0.3200	341,646	0.07
1,413	DCC Plc Com EUR 0.2500	74,555	0.02
4,191	Eaton Corp Plc Com USD 0.0100	691,307	0.14
1,603	Flutter Entertainment Plc Com EUR 0.0900	244,217	0.05
1,900	Horizon Therapeutics Plc Com USD 0.0001	196,163	0.04
2,836	James Hardie Industries Plc CVS EUR 0.5900	55,958	0.01
562	Jazz Pharmaceuticals Plc Com USD 0.0001	74,403	0.01
7,475	Johnson Controls International Plc	442,086	0.09
2,309	Kerry Group Plc Com EUR 0.1250	209,242	0.04
1,226	Kingspan Group Plc (Non-UK Equity) Com EUR 0.1300	75,497	0.02
5,074	Linde Plc Com EUR 0.0010	1,666,788	0.33
13,483	Medtronic Plc Com USD 0.1000	1,052,703	0.21
2,306	Pentair Plc Com USD 0.0100	121,638	0.02
2,382	Seagate Technology Holdings Plc Com USD 0.0000	145,009	0.03
1,379	Smurfit Kappa Group Plc Com EUR 0.0010	48,775	0.01
1,200	Steris Plc Com USD 75.0000	212,764	0.04
2,312	Trane Technologies Plc Com USD 1.0000	403,254	0.08
1,224	Willis Towers Watson Plc Com USD 0.0003	270,492	0.05
	Total Ireland	8,622,354	1.72
	Isle of Man		
7,948	GVC Holdings Plc Com EUR 0.0100	123,352	0.02
	Total Isle of Man	123,352	0.02
	Israel		
216	Azrieli Group Ltd Com ILS 0.1000	11,430	0.00



## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Israel <i>(continued)</i>		
10,740	Bank Hapoalim BM Com ILS 1.0000	84,778	0.02
17,432	Bank Leumi Le-Israel BM Com ILS 0.1000	127,927	0.03
593	Check Point Software Technologies Ltd Com USD 0.0100	69,181	0.01
600	CyberArk Software Ltd Com ILS 0.0100	81,907	0.02
145	Elbit Systems Ltd Com ILS 1.0000	23,183	0.00
4,851	ICL Group Ltd Com ILS 1.0000	33,258	0.01
1	Isracard Ltd Com NPV	2	0.00
8,302	Israel Discount Bank Ltd Com ILS 0.1000	37,160	0.01
648	Mizrahi Tefahot Bank Ltd Com ILS 0.1000	18,182	0.00
646	Nice Ltd Com ILS 1.0000	126,065	0.03
16,006	Teva Pharmaceutical Industries Ltd ADR NPV	149,570	0.03
800	Wix.com Ltd Com ILS 0.0100	68,292	0.01
	Total Israel	830,935	0.17
	Italy		
1,644	Amplifon SpA Com EUR 0.0200	45,013	0.01
11,760	Assicurazioni Generali SpA Com EUR 1.0000	220,030	0.04
475	DiaSorin SpA Com EUR 1.0000	54,221	0.01
83,428	Enel SpA Com EUR 1.0000	443,587	0.09
24,181	Eni SpA Com NPV	323,203	0.06
7,917	FinecoBank Banca Fineco SpA Com EUR 0.3300	129,443	0.03
4,773	Infrastrutture Wireless Italiane SpA Com NPV	49,735	0.01
152,535	Intesa Sanpaolo SpA Com NPV	390,718	0.08
4,142	Mediobanca Banca di Credito Finanziario SpA Com EUR 0.5000	41,834	0.01
2,638	Moncler SpA Com NPV	152,476	0.03
6,881	Nexi SpA Com NPV	52,653	0.01
6,795	Poste Italiane SpA Com EUR 1.0000	69,309	0.01
3,583	Prysmian SpA Com EUR 0.1000	130,314	0.03
290	Recordati SpA Com EUR 0.1250	11,641	0.00
13,989	Snam SpA Com NPV	64,993	0.01
115,279	Telecom Italia SpA Com NPV	35,644	0.01
10,556	Terna Rete Elettrica Nazionale SpA Com EUR 0.2200	75,243	0.02
21,339	UniCredit SpA Com NPV	412,867	0.08
	Total Italy	2,702,924	0.54
	Japan		
1,900	Advantest Corp Com NPV	142,182	0.03
6,700	Aeon Co Ltd Com NPV	117,807	0.02
2,900	AGC Inc Com NPV	101,180	0.02
2,700	Aisin Seiki Co Ltd Com NPV	69,717	0.01
3,800	Ajinomoto Co Inc Com NPV	105,696	0.02
3,300	ANA Holdings Inc Com NPV	63,130	0.01
3,900	Asahi Group Holdings Ltd Com NPV	130,022	0.03
3,000	Asahi Intecc Co Ltd Com NPV	48,181	0.01
9,600	Asahi Kasei Corp Com NPV	63,120	0.01
17,600	Astellas Pharma Inc Com NPV	233,804	0.05
1,800	Azbil Corp Com NPV	44,110	0.01
2,700	Bandai Namco Holdings Inc Com NPV	157,264	0.03
5,700	Bridgestone Corp Com NPV	206,170	0.04

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Global Developed Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) (continued)		
	Japan (continued)		
500	Brother Industries Ltd Com NPV	6,933	0.00
10,800	Canon Inc Com NPV	219,841	0.04
3,200	Capcom Co Ltd Com NPV	94,922	0.02
1,400	Central Japan Railway Co Com NPV	148,377	0.03
11,600	Chiba Bank Ltd Com NPV	80,060	0.02
3,300	Chubu Electric Power Co Inc Com NPV	32,256	0.01
8,400	Chugai Pharmaceutical Co Ltd Com NPV	197,358	0.04
5,600	Concordia Financial Group Ltd Com NPV	22,678	0.00
5,900	CyberAgent Inc Com NPV	47,623	0.01
600	Dai Nippon Printing Co Ltd Com NPV	15,160	0.00
1,600	Daifuku Co Ltd Com NPV	82,295	0.02
11,100	Dai-ichi Life Holdings Inc Com NPV	223,105	0.04
16,400	Daiichi Sankyo Co Ltd Com NPV	486,246	0.10
2,600	Daikin Industries Ltd Com NPV	420,176	0.08
1,000	Daito Trust Construction Co Ltd Com NPV	88,816	0.02
7,800	Daiwa House Industry Co Ltd Com NPV	169,708	0.03
15	Daiwa House REIT Investment Corp Reits NPV	29,189	0.01
23,100	Daiwa Securities Group Inc Com NPV	104,102	0.02
4,800	Denso Corp Com NPV	240,538	0.05
1,300	Dentsu Inc Com NPV	39,327	0.01
200	Disco Corp Com NPV	59,118	0.01
5,900	Don Quijote Holdings Co Ltd	101,699	0.02
2,800	East Japan Railway Co Com NPV	133,859	0.03
1,100	Eisai Co Ltd Com NPV	55,984	0.01
1,900	FANUC Corp Com NPV	304,750	0.06
1,800	Fast Retailing Co Ltd Com NPV	335,188	0.07
1,300	Fuji Electric Co Ltd Com NPV	47,336	0.01
3,600	FUJIFILM Holdings Corp Com NPV	158,348	0.03
1,400	Fujitsu Ltd Com NPV	169,796	0.03
51	GLP J-Reit Reits NPV	50,521	0.01
400	GMO Payment Gateway Inc Com NPV	30,985	0.01
2,400	Hakuhodo DY Holdings Inc Com NPV	25,220	0.01
2,100	Hamamatsu Photonics KK Com NPV	97,109	0.02
4,000	Hankyu Hanshin Holdings Inc Com NPV	107,299	0.02
200	Hikari Tsushin Inc Com NPV	27,372	0.01
50	Hirose Electric Co Ltd Com NPV	5,763	0.00
8,300	Hitachi Ltd Com NPV	395,878	0.08
17,100	Honda Motor Co Ltd Com NPV	419,285	0.08
2,000	Hoshizaki Corp Com NPV	66,802	0.01
3,900	Hoya Corp Com NPV	363,661	0.07
1,300	Ibiden Co Ltd Com NPV	42,072	0.01
3,640	Idemitsu Kosan Co Ltd Com NPV	76,476	0.02
11,200	Inpex Corp Com NPV	111,104	0.02
3,500	Isuzu Motors Ltd Com NPV	39,469	0.01
400	Ito En Ltd Com NPV	12,710	0.00
11,700	ITOCHU Corp Com NPV	329,562	0.07
500	Itochu Techno-Solutions Corp Com NPV	10,488	0.00
1,400	Japan Airlines Co Ltd Com NPV	24,849	0.00
6,600	Japan Exchange Group Inc Com NPV	92,839	0.02
800	Japan Post Bank Co Ltd Com NPV	6,513	0.00
25,100	Japan Post Holdings Co Ltd Com NPV	210,244	0.04

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Japan <i>(continued)</i>		
4,100	Japan Post Insurance Co Ltd Com NPV	67,039	0.01
8	Japan Real Estate Investment Corp Reits NPV	31,234	0.01
92	Japan Retail Fund Investment Corp Reits NPV	65,152	0.01
13,700	Japan Tobacco Inc Com NPV	262,655	0.05
4,800	JFE Holdings Inc Com NPV	56,023	0.01
2,900	JSR Corp Com NPV	62,133	0.01
43,450	JXTG Holdings Inc Com NPV	141,458	0.03
4,100	Kajima Corp Com NPV	46,178	0.01
1,100	Kakaku.com Inc Com NPV	15,473	0.00
4,200	Kansai Electric Power Co Inc Com NPV	37,274	0.01
4,800	Kao Corp Com NPV	169,131	0.03
17,400	KDDI Corp Com NPV	480,121	0.10
1,300	Keio Corp Com NPV	42,702	0.01
1,400	Keisei Electric Railway Co Ltd Com NPV	38,136	0.01
2,000	Keyence Corp Com NPV	815,334	0.16
2,100	Kikkoman Corp Com NPV	92,603	0.02
3,100	Kintetsu Group Holdings Co Ltd Com NPV	88,522	0.02
7,900	Kirin Holdings Co Ltd Com NPV	111,509	0.02
800	Kobayashi Pharmaceutical Co Ltd Com NPV	45,412	0.01
1,800	Kobe Bussan Co Ltd Com NPV	46,415	0.01
2,800	Koito Manufacturing Co Ltd Com NPV	44,329	0.01
8,500	Komatsu Ltd Com NPV	191,823	0.04
1,000	Konami Holdings Corp Com NPV	41,604	0.01
300	Kose Corp Com NPV	31,961	0.01
10,300	Kubota Corp Com NPV	146,561	0.03
1,900	Kurita Water Industries Ltd Com NPV	81,021	0.02
2,800	Kyocera Corp Com NPV	130,022	0.03
1,400	Kyowa Hakko Kirin Co Ltd Com NPV	28,251	0.01
600	Lasertec Corp Com NPV	92,000	0.02
4,000	LIXIL Group Corp Com NPV	60,115	0.01
3,700	M3 Inc Com NPV	83,295	0.02
3,400	Makita Corp Com NPV	80,024	0.02
16,900	Marubeni Corp Com NPV	203,564	0.04
1,100	Matsumotokiyoshi Holdings Co Ltd Com NPV	48,202	0.01
7,000	Mazda Motor Corp Com NPV	59,458	0.01
1,100	McDonald's Holdings Co Japan Ltd Com NPV	41,044	0.01
1,700	MEIJI Holdings Co Ltd Com NPV	73,434	0.01
4,700	Minebea Mitsumi Inc Com NPV	76,850	0.02
4,200	MISUMI Group Inc Com NPV	94,202	0.02
17,000	Mitsubishi Chemical Holdings Corp Com NPV	93,322	0.02
13,100	Mitsubishi Corp Com NPV	419,781	0.08
20,200	Mitsubishi Electric Corp Com NPV	214,367	0.04
11,700	Mitsubishi Estate Co Ltd Com NPV	137,324	0.03
2,500	Mitsubishi Heavy Industries Ltd Com NPV	86,791	0.02
121,700	Mitsubishi UFJ Financial Group Inc Com NPV	813,068	0.16
5,400	Mitsubishi UFJ Lease & Finance Co Ltd Com NPV	26,578	0.01
12,900	Mitsui & Co Ltd Com NPV	341,485	0.07
2,500	Mitsui Chemicals Inc Com NPV	56,851	0.01
9,600	Mitsui Fudosan Co Ltd Com NPV	172,454	0.03
5,400	Mitsui OSK Lines Ltd Com NPV	133,079	0.03
21,010	Mizuho Financial Group Inc Com NPV	308,701	0.06

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Japan <i>(continued)</i>		
3,200	MonotaRO Co Ltd Com NPV	41,026	0.01
5,900	MS&AD Insurance Group Holdings Inc Com NPV	181,832	0.04
5,800	Murata Manufacturing Co Ltd Com NPV	293,902	0.06
1,700	NEC Corp Com NPV	57,370	0.01
6,900	Nexon Co Ltd Com NPV	141,003	0.03
3,100	NGK Insulators Ltd Com NPV	38,799	0.01
4,400	Nidec Corp Com NPV	210,046	0.04
4,600	Nihon M&A Center Inc Com NPV	36,206	0.01
9,300	Nintendo Co Ltd Com NPV	329,880	0.07
3	Nippon Building Fund Inc Reits NPV	11,941	0.00
800	Nippon Express Holdings Inc Com NPV	42,089	0.01
12,500	Nippon Paint Holdings Co Ltd Com NPV	102,886	0.02
7	Nippon Prologis REIT Inc Reits NPV	14,082	0.00
800	Nippon Shinyaku Co Ltd Com NPV	33,782	0.01
10,600	Nippon Steel & Sumitomo Metal Corp Com NPV	222,851	0.04
11,600	Nippon Telegraph & Telephone Corp Com NPV	316,949	0.06
3,300	Nippon Yusen KK Com NPV	80,686	0.02
1,300	Nissan Chemical Corp Com NPV	53,816	0.01
16,200	Nissan Motor Co Ltd Com NPV	59,168	0.01
400	Nissin Foods Holdings Co Ltd Com NPV	31,401	0.01
1,100	Nitori Holdings Co Ltd Com NPV	117,267	0.02
2,100	Nitto Denko Corp Com NPV	119,206	0.02
22,900	Nomura Holdings Inc Com NPV	88,980	0.02
46	Nomura Real Estate Master Fund Inc Reits NPV	48,084	0.01
4,700	Nomura Research Institute Ltd Com NPV	98,909	0.02
5,400	NTT Data Corp Com NPV	70,651	0.01
12,500	Obayashi Corp Com NPV	87,137	0.02
900	Obic Co Ltd Com NPV	124,232	0.02
5,400	Odakyu Electric Railway Co Ltd Com NPV	61,717	0.01
6,500	Oji Holdings Corp Com NPV	24,883	0.00
14,800	Olympus Corp Com NPV	235,028	0.05
1,600	Omron Corp Com NPV	80,988	0.02
5,500	Ono Pharmaceutical Co Ltd Com NPV	105,845	0.02
1,200	Open House Co Ltd Com NPV	40,704	0.01
400	Oracle Corp Japan CVS NPV	25,696	0.01
1,500	Oriental Land Co Ltd Com NPV	225,899	0.05
14,500	ORIX Corp Com NPV	245,069	0.05
2,800	Osaka Gas Co Ltd Com NPV	42,895	0.01
2,200	Otsuka Corp Com NPV	69,904	0.01
4,000	Otsuka Holdings Co Ltd Com NPV	114,471	0.02
22,200	Panasonic Corp Com NPV	182,418	0.04
3,800	Persol Holdings Co Ltd Com NPV	71,735	0.01
12,800	Rakuten Inc Com NPV	59,545	0.01
14,100	Recruit Holdings Co Ltd Com NPV	361,538	0.07
13,100	Renesas Electronics Corp Com NPV	159,968	0.03
31,600	Resona Holdings Inc Com NPV	164,042	0.03
8,100	Ricoh Co Ltd Com NPV	59,325	0.01
1,100	Rohm Co Ltd Com NPV	79,803	0.02
1,200	SBI Holdings Inc Com NPV	24,398	0.00
3,300	SCSK Corp Com NPV	45,118	0.01
1,800	Secom Co Ltd Com NPV	98,725	0.02

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Japan <i>(continued)</i>		
300	Seiko Epson Corp Com NPV	3,898	0.00
4,100	Sekisui Chemical Co Ltd Com NPV	51,798	0.01
8,000	Sekisui House Ltd Com NPV	142,853	0.03
7,300	Seven & i Holdings Co Ltd Com NPV	307,754	0.06
1,600	SG Holdings Co Ltd Com NPV	21,742	0.00
4,700	Sharp Corp Com NPV	30,584	0.01
2,700	Shimadzu Corp Com NPV	73,548	0.01
1,000	Shimano Inc Com NPV	146,861	0.03
4,400	Shimizu Corp Com NPV	22,387	0.00
3,700	Shin-Etsu Chemical Co Ltd Com NPV	490,495	0.10
2,200	Shionogi & Co Ltd Com NPV	92,276	0.02
4,300	Shiseido Co Ltd Com NPV	186,668	0.04
3,100	Shizuoka Financial Group Inc Com NPV	23,348	0.00
600	SMC Corp Com NPV	287,008	0.06
26,700	Softbank Corp Com NPV	284,178	0.06
12,700	SoftBank Group Corp Com NPV	485,033	0.10
2,450	Sompo Holdings Inc Com NPV	99,030	0.02
13,000	Sony Corp Com NPV	1,028,617	0.21
1,200	Start Today Co Ltd Com NPV	25,129	0.00
9,000	Subaru Corp Com NPV	136,287	0.03
3,300	Sumco Corp Com NPV	42,924	0.01
20,300	Sumitomo Chemical Co Ltd Com NPV	67,031	0.01
8,800	Sumitomo Corp Com NPV	141,513	0.03
4,900	Sumitomo Electric Industries Ltd Com NPV	56,834	0.01
2,600	Sumitomo Metal Mining Co Ltd Com NPV	91,073	0.02
13,200	Sumitomo Mitsui Financial Group Inc Com NPV	545,705	0.11
3,100	Sumitomo Mitsui Trust Holdings Inc Com NPV	108,265	0.02
2,400	Sumitomo Realty & Development Co Ltd Com NPV	53,414	0.01
700	Suntory Beverage & Food Ltd Com NPV	23,163	0.00
3,100	Suzuki Motor Corp Com NPV	102,642	0.02
2,200	Sysmex Corp Com NPV	124,288	0.02
8,700	T&D Holdings Inc Com NPV	124,126	0.02
1,000	Taisei Corp Com NPV	30,736	0.01
3,000	Taiyo Nippon Sanso Corp Com NPV	50,424	0.01
16,375	Takeda Pharmaceutical Co Ltd Com NPV	477,457	0.10
3,600	TDK Corp Com NPV	113,640	0.02
7,000	Terumo Corp Com NPV	177,403	0.04
2,700	TIS Inc Com NPV	63,175	0.01
2,000	Tobu Railway Co Ltd Com NPV	42,089	0.01
600	Toho Co Ltd Com NPV	19,688	0.00
18,600	Tokio Marine Holdings Inc Com NPV	372,178	0.07
28,000	Tokyo Electric Power Co Holdings Inc Com NPV	87,611	0.02
1,600	Tokyo Electron Ltd Com NPV	517,361	0.10
6,000	Tokyo Gas Co Ltd Com NPV	109,154	0.02
3,600	Tokyu Corp Com NPV	40,871	0.01
2,600	Toppan Printing Co Ltd Com NPV	44,330	0.01
3,300	Toshiba Corp Com NPV	96,334	0.02
2,800	Tosoh Corp Com NPV	35,897	0.01
600	TOTO Ltd Com NPV	18,878	0.00
1,800	Toyota Industries Corp Com NPV	99,560	0.02
104,000	Toyota Motor Corp Com NPV	1,340,892	0.27

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Global Developed Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) (continued)		
	Japan (continued)		
1,700	Toyota Tsusho Corp Com NPV	65,432	0.01
700	Trend Micro Inc Com NPV	31,061	0.01
2,000	Unicharm Corp Com NPV	69,821	0.01
2,400	USS Co Ltd Com NPV	36,700	0.01
2,200	West Japan Railway Co Com NPV	80,473	0.02
26,000	Yahoo Japan Corp Com NPV	66,361	0.01
500	Yakult Honsha Co Ltd Com NPV	32,155	0.01
600	Yamaha Corp Com NPV	21,474	0.00
2,800	Yamaha Motor Co Ltd Com NPV	67,550	0.01
4,600	Yamato Holdings Co Ltd Com NPV	73,272	0.01
2,100	Yaskawa Electric Corp Com NPV	77,920	0.02
4,200	Yokogawa Electric Corp Com NPV	59,138	0.01
	Total Japan	30,742,859	6.14
	Jersey		
13,862	Ancor Plc Com USD 0.0100	145,613	0.03
3,145	Aptiv Plc Com USD 0.0100	344,838	0.07
4,900	Clarivate Plc Com USD 0.0100	46,805	0.01
8,587	Experian Plc Com USD 0.1000	274,968	0.05
1,758	Ferguson Plc Com GBP 0.1000	238,876	0.05
105,856	Glencore Plc Com USD 0.0100	598,598	0.12
1,200	Novocure Ltd Com NPV	87,095	0.02
13,493	WPP Plc Com GBP 0.1000	157,730	0.03
	Total Jersey	1,894,523	0.38
	Liberia		
2,320	Royal Caribbean Cruises Ltd Com USD 0.0100	154,535	0.03
	Total Liberia	154,535	0.03
	Luxembourg		
6,784	ArcelorMittal Com NPV	192,971	0.04
12,356	Aroundtown SA Com EUR 0.0100	30,297	0.00
1,291	Eurofins Scientific SE Com EUR 0.1000	85,206	0.02
3,397	Tenaris SA Com USD 1.0000	53,265	0.01
	Total Luxembourg	361,739	0.07
	Netherlands		
7,294	ABN AMRO Group NV CVS EUR 1.0000	121,846	0.02
197	Adyen NV Com EUR 0.0100	265,004	0.05
27,925	Aegon NV Com EUR 0.1200	137,754	0.03
6,199	Airbus SE Com EUR 1.0000	768,800	0.15
1,419	Akzo Nobel NV Com EUR 0.5000	98,251	0.02
434	Argenx SE Com NPV	148,515	0.03
518	ASM International NV Com EUR 0.0400	167,314	0.03
4,156	ASML Holding NV Com EUR 0.0900	2,427,104	0.49
10,481	CNH Industrial NV Com EUR 0.0100	162,717	0.03

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Netherlands <i>(continued)</i>		
6,671	Davide Campari-Milano NV Com EUR 0.0500	70,679	0.01
1,200	Euronext NV Com EUR 1.6000	82,968	0.02
1,431	EXOR NV Com EUR 0.0100	111,561	0.02
1,272	Ferrari NV Com EUR 0.0100	312,022	0.06
1,675	Heineken Holding NV Com EUR 1.6000	135,591	0.03
2,902	Heineken NV Com EUR 1.6000	280,043	0.06
800	IMCD NV Com EUR 0.1600	119,920	0.02
40,040	ING Group NV Com EUR 0.0100	531,171	0.11
1,466	JDE Peet's BV Com NPV	40,813	0.01
1,817	Just Eat Takeaway.com NV Com EUR 0.0400	37,612	0.01
10,186	Koninklijke Ahold Delhaize NV Com EUR 0.0100	305,733	0.06
2,107	Koninklijke DSM NV Com EUR 1.5000	245,887	0.05
22,435	Koninklijke KPN NV Com EUR 0.0400	72,712	0.01
11,288	Koninklijke Philips NV Com EUR 0.2000	174,400	0.03
3,077	LyondellBasell Industries NV Com EUR 0.0400	278,511	0.06
3,043	NN Group NV Com NPV	116,547	0.02
2,896	NXP Semiconductors NV Com NPV	487,391	0.10
7,920	Prosus NV Com EUR 0.0500	537,926	0.11
1,201	QIAGEN NV Com EUR 0.0100	52,316	0.01
1,809	Randstad NV Com EUR 0.1000	105,103	0.02
24,244	Stellantis NV (Italy listing) Com EUR 0.0100	401,335	0.08
7,312	STMicroelectronics NV Com EUR 1.0400	332,148	0.07
7,858	Universal Music Group NV Com EUR 10.0000	175,626	0.04
2,424	Wolters Kluwer NV Com EUR 0.1200	265,307	0.05
	Total Netherlands	9,570,627	1.91
	New Zealand		
16,397	Auckland International Airport Ltd Com NPV	83,722	0.02
1,666	EBOS Group Ltd Com NPV	43,185	0.01
2,994	Fisher & Paykel Healthcare Corp Ltd Com NPV	45,442	0.01
10,549	Mercury NZ Ltd Com NPV	38,641	0.01
14,240	Meridian Energy Ltd Com NPV	44,174	0.01
31,246	Spark New Zealand Ltd Com NPV	91,270	0.02
1,567	Xero Ltd Com NPV	77,422	0.01
	Total New Zealand	423,856	0.09
	Norway		
3,267	Adevinta ASA Com NOK 0.2000	23,135	0.01
2,871	Aker BP ASA Com NOK 1.0000	73,342	0.02
8,684	DNB Bank ASA Com NOK 12.5000	164,301	0.03
11,470	Equinor ASA Com NOK 2.5000	334,665	0.07
786	Gjensidige Forsikring ASA Com NOK 2.0000	13,209	0.00
3,924	Mowi ASA Com NOK 7.5000	64,247	0.01
14,070	Norsk Hydro ASA Com NOK 1.0980	97,018	0.02
12,227	Orkla ASA Com NOK 1.2500	77,914	0.02
10,422	Telenor ASA Com NOK 6.0000	110,702	0.02
2,574	Yara International ASA Com NOK 1.7000	115,909	0.02
	Total Norway	1,074,442	0.22

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Panama		
6,900	Carnival Corp Com USD 0.0100	69,098	0.01
	Total Panama	69,098	0.01
	Portugal		
17,184	EDP - Energias de Portugal SA Com EUR 1.0000	82,071	0.02
4,218	Jeronimo Martins SGPS SA Com EUR 1.0000	81,913	0.01
	Total Portugal	163,984	0.03
	Singapore		
49,605	Ascendas Real Estate Investment Trust Reits NPV	96,250	0.02
24,575	Capitaland Investment Ltd Com NPV	64,037	0.01
72,413	CapitaLand Mall Trust Reits NPV	98,404	0.02
19,408	DBS Group Holdings Ltd Com NPV	464,538	0.09
51,100	Genting Singapore Ltd Com USD 0.1000	36,510	0.01
7,800	Keppel Corp Ltd Com NPV	29,941	0.01
50,723	Mapletree Logistics Trust Reits NPV	60,047	0.01
28,789	Oversea-Chinese Banking Corp Ltd Com NPV	255,505	0.05
148,863	Sembcorp Marine Ltd Com NPV	13,243	0.00
15,500	Singapore Airlines Ltd Com NPV	61,779	0.01
8,000	Singapore Exchange Ltd Com NPV	48,810	0.01
27,800	Singapore Technologies Engineering Ltd Com NPV	69,520	0.01
111,200	Singapore Telecommunications Com NPV	184,607	0.04
13,342	United Overseas Bank Ltd Com NPV	279,626	0.06
2,528	UOL Group Ltd Com NPV	12,095	0.00
14,800	Wilmar International Ltd Com NPV	40,846	0.01
	Total Singapore	1,815,758	0.36
	Spain		
350	Acciona SA Com EUR 1.0000	62,335	0.01
1,271	ACS Actividades de Construccion y Servicios SA Com EUR 0.5000	36,427	0.01
1,013	Aena SME SA Com NPV	148,303	0.03
4,155	Amadeus IT Group SA Com EUR 0.0100	246,807	0.05
54,087	Banco Bilbao Vizcaya Argentaria SA Com EUR 0.4900	398,784	0.08
156,103	Banco Santander SA Com EUR 0.5000	581,093	0.12
32,099	CaixaBank SA Com EUR 1.0000	130,065	0.03
4,637	Cellnex Telecom SA Com EUR 0.2500	164,892	0.03
2,885	Enagas SA Com EUR 1.5000	48,930	0.01
4,590	Endesa SA Com EUR 1.2000	85,236	0.02
3,869	Ferrovial SA Com EUR 0.2000	101,600	0.02
700	Grifols SA Com EUR 0.2500	8,075	0.00
62,323	Iberdrola SA Com EUR 0.7500	677,139	0.13
11,259	Industria de Diseno Textil SA Com EUR 0.0300	327,524	0.06
2,997	Naturgy Energy Group SA Com EUR 1.0000	78,102	0.01
6,337	Red Electrica Corp SA Com EUR 0.5000	99,554	0.02
15,336	Repsol SA Com EUR 1.0000	230,117	0.05
61,278	Telefonica SA Com EUR 1.0000	235,859	0.05
	Total Spain	3,660,842	0.73



## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Sweden		
2,969	Alfa Laval AB Com SEK 2.8400	92,617	0.02
9,532	Assa Abloy AB Com SEK 1.0000	219,866	0.04
27,302	Atlas Copco AB Class 'A' Com SEK 0.6390	307,790	0.06
10,687	Atlas Copco AB Class 'B' Com SEK 0.6390	106,894	0.02
2,706	Boliden AB Com SEK 2.1100	105,247	0.02
3,605	Electrolux AB Com SEK 5.0000	41,404	0.01
7,400	Embracer Group AB Com SEK 0.0013	33,883	0.01
6,680	Epiroc AB Class 'A' Com SEK 0.4124	121,707	0.02
4,247	Epiroc AB Class 'B' Com SEK 0.4124	66,204	0.01
4,309	EQT AB Com SEK 0.1000	91,560	0.02
6,767	Essity AB Com SEK 3.3500	173,159	0.03
2,354	Evolution Gaming Group AB Com SEK 0.0030	269,593	0.05
10,200	Fastighets AB Balder Com SEK 1.0000	47,977	0.01
1,649	Getinge AB Com SEK 0.5000	33,623	0.01
5,893	Hennes & Mauritz AB Com NPV	70,357	0.01
21,572	Hexagon AB Com EUR 0.2200	226,555	0.05
7,002	Husqvarna AB Com SEK 2.0000	58,829	0.01
2,048	Industrivarden AB Class 'A' Com SEK 2.5000	53,369	0.01
645	Industrivarden AB Class 'C' Com SEK 2.5000	16,773	0.00
2,307	Investment AB Latour Com NPV	45,308	0.01
7,235	Investor AB Class 'A' Com SEK 6.2500	140,650	0.03
17,559	Investor AB Class 'B' Com SEK 6.2500	321,664	0.06
3,298	Kinnevik AB Com SEK 0.1000	46,565	0.01
154	L E Lundbergforetagen AB Com NPV	6,777	0.00
4,000	Lifco AB Com SEK 0.2000	75,808	0.02
16,980	Nibe Industrier AB Com SEK 0.0391	166,429	0.03
1,938	Sagax AB Class 'B' Com SEK 1.7500	45,228	0.01
11,866	Sandvik AB Com SEK 1.2000	231,536	0.05
4,572	Securitas AB Com SEK 1.0000	37,363	0.01
15,231	Skandinaviska Enskilda Banken AB Class 'A' Com SEK 10.0000	180,480	0.04
5,048	Skanska AB Com NPV	86,997	0.02
1,286	SKF AB Com SEK 2.5000	23,180	0.01
8,370	Svenska Cellulosa AB SCA Class 'B' Com SEK 3.3300	110,722	0.02
12,076	Svenska Handelsbanken AB Class 'A' Com SEK 1.5500	121,311	0.02
7,548	Swedbank AB Com SEK 22.0000	145,916	0.03
2,741	Tele2 AB Com SEK 1.2500	23,877	0.01
32,679	Telefonaktiebolaget LM Ericsson Class 'B' Com SEK 5.0000	171,675	0.03
36,873	Telia Co AB Com SEK 3.2000	90,186	0.02
15,951	Volvo AB Class 'B' Com SEK 1.2000	302,591	0.06
	Total Sweden	4,511,670	0.90
	Switzerland		
17,353	ABB Ltd Com CHF 0.1200	546,104	0.11
817	Adecco Group AG Com CHF 0.1000	27,503	0.00
4,883	Alcon Inc Com CHF 0.0400	315,199	0.06
400	Bachem Holding AG Com CHF 0.0100	37,809	0.01
306	Baloise Holding AG Com CHF 0.1000	48,180	0.01
55	Barry Callebaut AG Com CHF 0.0200	103,697	0.02
10	Chocoladefabriken Lindt & Spruengli AG Com CHF 10.0000	103,828	0.02
1	Chocoladefabriken Lindt & Spruengli AG Com CHF 100.0000	104,934	0.02

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	Switzerland <i>(continued)</i>		
4,276	Chubb Ltd Com NPV	850,845	0.17
5,473	Cie Financiere Richemont SA Com CHF 1.0000	780,517	0.16
2,194	Clariant AG Com CHF 3.7000	33,662	0.01
1,514	Coca-Cola HBC AG Com CHF 6.7000	36,762	0.01
36,468	Credit Suisse Group AG Com CHF 0.0400	104,639	0.02
46	EMS-Chemie Holding AG Com CHF 0.0100	32,998	0.01
1,300	Garmin Ltd Com CHF 0.1000	120,291	0.02
396	Geberit AG Com CHF 0.1000	202,790	0.04
92	Givaudan SA Com CHF 10.0000	262,962	0.05
3,110	Julius Baer Group Ltd Com CHF 0.0200	195,119	0.04
577	Kuehne & Nagel International AG Com CHF 1.0000	139,903	0.03
5,772	LafargeHolcim Ltd Com CHF 2.0000	337,625	0.07
1,000	Logitech International SA Com CHF 0.2500	51,793	0.01
759	Lonza Group AG Com CHF 1.0000	428,236	0.08
27,952	Nestle SA Com CHF 0.1000	2,983,184	0.60
21,989	Novartis AG Com CHF 0.5000	1,753,892	0.35
265	Partners Group Holding AG Com CHF 0.0100	238,244	0.05
271	Roche Holding AG Com CHF 1.0000	79,395	0.02
7,221	Roche Holding AG Com NPV	1,974,606	0.39
288	Schindler Holding AG (Non-Voting) Com CHF 0.1000	61,254	0.01
37	Schindler Holding AG Com CHF 0.1000	7,538	0.00
51	SGS SA Com CHF 1.0000	110,727	0.02
1,432	Sika AG Com CHF 0.0100	380,203	0.08
576	Sonova Holding AG Com CHF 0.0500	133,981	0.03
930	Straumann Holding AG Com CHF 0.0100	116,817	0.02
1,480	Swatch Group AG Com CHF 0.4500	89,563	0.02
56	Swatch Group AG Com CHF 2.2500	18,435	0.00
410	Swiss Life Holding AG Com CHF 5.1000	233,554	0.05
494	Swiss Prime Site AG Com NPV	39,512	0.01
3,545	Swiss Re AG Com CHF 0.1000	350,237	0.07
222	Swisscom AG Com CHF 1.0000	129,633	0.03
3,500	TE Connectivity Ltd Com CHF 0.5700	420,198	0.08
1,045	Temenos AG Com CHF 5.0000	72,838	0.01
31,480	UBS Group AG Com CHF 0.1000	647,682	0.13
400	VAT Group AG Com CHF 0.1000	114,452	0.02
1,557	Zurich Insurance Group AG Com CHF 0.1000	699,273	0.14
	Total Switzerland	15,520,614	3.10
	United Kingdom		
8,804	3i Group Plc Com GBP 0.7386	163,522	0.03
2,608	Admiral Group Plc Com GBP 0.0010	65,529	0.01
13,542	Anglo American Plc Com USD 0.5495	445,924	0.09
4,095	Antofagasta Plc Com GBP 0.0500	73,394	0.01
2,847	Ashtead Group Plc Com GBP 0.1000	179,080	0.04
2,150	Associated British Foods Plc Com GBP 0.0568	49,260	0.01
15,750	AstraZeneca Plc Com USD 0.2500	1,956,217	0.39
9,091	Auto Trader Group Plc Com GBP 0.0100	61,791	0.01
36,381	Aviva Plc Com GBP 0.3289	185,398	0.04
34,898	BAE Systems Plc Com GBP 0.0250	357,754	0.07
149,805	Barclays Plc Com GBP 0.2500	298,660	0.06

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	United Kingdom <i>(continued)</i>		
15,023	Barratt Developments Plc Com GBP 0.1000	80,451	0.02
587	Berkeley Group Holdings Plc Com GBP 0.0541	28,118	0.01
191,250	BP Plc Com USD 0.2500	1,201,894	0.24
19,514	British American Tobacco Plc Com GBP 0.2500	700,273	0.14
12,973	British Land Co Plc Reits GBP 0.2500	66,155	0.01
93,670	BT Group Plc Com GBP 0.0500	149,010	0.03
4,435	Bunzl Plc Com GBP 0.3214	150,065	0.03
219	Burberry Group Plc Com GBP 0.0005	6,165	0.00
3,024	Coca-Cola European Partners Plc Com EUR 0.0100	156,832	0.03
16,909	Compass Group Plc Com GBP 0.1105	370,618	0.07
842	Croda International Plc Com GBP 0.1061	63,075	0.01
22,205	Diageo Plc Com GBP 0.2894	894,561	0.18
43,631	GSK Plc Com GBP 0.3125	709,969	0.14
54,539	Haleon Plc Com GBP 0.0100	200,449	0.04
3,792	Halma Plc Com GBP 0.1000	93,677	0.02
4,769	Hargreaves Lansdown Plc Com GBP 0.0040	45,165	0.01
2,204	Hikma Pharmaceuticals Plc Com GBP 0.1000	43,578	0.01
205,713	HSBC Holdings Plc Com USD 0.5000	1,492,633	0.30
9,561	Imperial Brands Plc Com GBP 0.1000	218,839	0.04
20,152	Informa Plc Com GBP 0.0010	153,767	0.03
2,465	InterContinental Hotels Group Plc Com GBP 0.2085	157,753	0.03
1,482	Intertek Group Plc Com GBP 0.0100	70,617	0.01
15,448	J Sainsbury Plc Com GBP 0.2857	47,298	0.01
31,840	JD Sports Fashion Plc Com GBP 0.0025	65,826	0.01
2,626	Johnson Matthey Plc Com GBP 1.1092	65,412	0.01
7,279	Kingfisher Plc Com GBP 0.1571	23,865	0.00
8,726	Land Securities Group Plc Reits GBP 0.1067	68,515	0.01
52,768	Legal & General Group Plc Com GBP 0.0250	154,152	0.03
2,200	Liberty Global Plc Class 'C' Com USD 0.0100	44,083	0.01
750,170	Lloyds Banking Group Plc Com NPV	450,628	0.09
3,435	London Stock Exchange Group Plc Com GBP 0.0692	291,434	0.06
35,767	M&G Plc Com GBP 0.0500	87,501	0.02
62,564	Melrose Industries Plc Com GBP 0.0762	107,026	0.02
7,020	Mondi Plc Com EUR 0.2000	111,914	0.02
30,578	National Grid Plc Com GBP 0.1243	365,829	0.07
63,459	NatWest Group Plc Com GBP 1.0769	211,753	0.04
1,247	Next Plc Com GBP 0.1000	97,400	0.02
2,010	NMC Health Plc Com GBP 0.1000	-	0.00
9,005	Ocado Group Plc Com GBP 0.0200	56,416	0.01
8,656	Pearson Plc Com GBP 0.2500	90,752	0.02
1,859	Persimmon Plc Com GBP 0.1000	30,825	0.01
8,445	Phoenix Group Holdings Plc Com GBP 0.1000	61,064	0.01
26,128	Prudential Plc Com GBP 0.0500	378,657	0.08
7,582	Reckitt Benckiser Group Plc Com GBP 0.1000	498,729	0.10
20,260	RELX Plc Com GBP 0.1444	578,906	0.12
14,277	Rentokil Initial Plc Com GBP 0.0100	83,513	0.02
11,929	Rio Tinto Plc Com GBP 0.1000	777,857	0.16
111,907	Rolls-Royce Holdings Plc Com GBP 0.2000	185,162	0.04
1,400	Royalty Pharma Plc Com NPV	47,327	0.01
11,199	Sage Group Plc Com GBP 0.0105	95,705	0.02
9,452	Schroders Plc Com GBP 0.2000	53,671	0.01

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Global Developed Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) (continued)		
	United Kingdom (continued)		
14,975	Segro Plc Reits GBP 0.1000	140,762	0.03
2,200	Sensata Technologies Holding Plc Com EUR 0.0100	104,928	0.02
1,324	Severn Trent Plc Com GBP 0.9789	41,580	0.01
73,837	Shell Plc Com EUR 0.0700	2,129,614	0.43
6,369	Smith & Nephew Plc Com USD 0.2000	86,231	0.02
2,475	Smiths Group Plc Com GBP 0.3750	49,826	0.01
1,021	Spirax-Sarco Engineering Plc Com GBP 0.2692	136,195	0.03
6,683	SSE Plc Com GBP 0.5000	133,168	0.03
3,931	St James's Place Plc Com GBP 0.1500	57,508	0.01
19,530	Standard Chartered Plc Com USD 0.5000	174,838	0.04
8,857	Standard Life Aberdeen Plc Com GBP 0.1222	22,709	0.00
47,470	Taylor Wimpey Plc Com GBP 0.0100	66,763	0.01
77,961	Tesco Plc Com GBP 0.0633	226,947	0.05
24,757	Unilever Plc Com GBP 0.0311	1,168,923	0.23
5,289	United Utilities Group Plc Com GBP 0.0500	61,465	0.01
276,241	Vodafone Group Plc Com USD 0.2095	314,658	0.06
2,845	Whitbread Plc Com GBP 0.7680	100,325	0.02
	Total United Kingdom	21,037,853	4.20
	United States		
5,159	3M Co Com USD 0.0100	524,121	0.10
17,836	Abbott Laboratories Com NPV	1,710,775	0.34
17,977	AbbVie Inc Com USD 0.0100	2,608,825	0.52
8,139	Activision Blizzard Inc Com USD 0.000001	585,194	0.12
4,747	Adobe Inc Com USD 0.0001	1,450,061	0.29
700	Advance Auto Parts Inc Com USD 0.0001	95,683	0.02
16,421	Advanced Micro Devices Inc Com USD 0.0100	1,216,748	0.24
900	AECOM Com USD 0.0100	73,290	0.01
5,700	AES Corp Com USD 0.0100	132,651	0.03
6,127	Aflac Inc Com USD 0.1000	393,734	0.08
3,200	Agilent Technologies Inc Com USD 0.0100	428,386	0.09
2,328	Air Products & Chemicals Inc Com USD 1.0000	627,780	0.13
3,066	Airbnb Inc Com USD 0.0001	356,413	0.07
1,640	Akamai Technologies Inc Com USD 0.0100	112,272	0.02
1,148	Albemarle Corp Com USD 0.0100	275,293	0.06
1,500	Alcoa Corp Com USD 0.0100	69,222	0.01
1,600	Alexandria Real Estate Equities Inc Reits USD 0.0100	225,976	0.05
898	Align Technology Inc Com USD 0.0001	262,075	0.05
3,400	Alliant Energy Corp Com USD 0.0100	164,373	0.03
3,000	Allstate Corp Com USD 0.0100	364,300	0.07
2,568	Ally Financial Inc Com USD 0.1000	72,766	0.01
1,200	Alnylam Pharmaceuticals Inc Com USD 0.0100	216,634	0.04
60,960	Alphabet Inc Class 'A' Com USD 0.0010	5,176,855	1.03
56,340	Alphabet Inc Class 'C' Com USD 0.0010	4,797,265	0.96
17,134	Altria Group Inc Com USD 0.3330	750,147	0.15
93,160	Amazon.com Inc Com USD 0.0100	8,277,664	1.65
2,600	Ameren Corp Com USD 0.0100	202,778	0.04
5,400	American Electric Power Co Inc Com USD 6.5000	447,938	0.09
6,470	American Express Co Com USD 0.2000	1,061,494	0.21
500	American Financial Group Inc Com NPV	63,230	0.01

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	United States <i>(continued)</i>		
3,300	American Homes 4 Rent Class 'A' Reits USD 0.0100	96,526	0.02
6,777	American International Group Inc Com USD 2.5000	390,516	0.08
4,773	American Tower Corp Reits USD 0.0100	891,185	0.18
2,000	American Water Works Co Inc Com USD 0.0100	264,743	0.05
1,144	Ameriprise Financial Inc Com USD 0.0100	369,866	0.07
1,600	AmerisourceBergen Corp Com USD 0.0100	234,697	0.05
2,250	AMETEK Inc Com USD 0.0100	300,339	0.06
5,497	Amgen Inc Com USD 0.0001	1,200,787	0.24
6,116	Amphenol Corp Com USD 0.0010	447,065	0.09
4,931	Analog Devices Inc Com USD 0.1670	853,079	0.17
4,512	Annaly Capital Management Inc Reits USD 0.0100	87,985	0.02
943	ANSYS Inc Com USD 0.0100	269,971	0.05
2,430	Anthem Inc Com USD 0.0100	1,076,188	0.22
2,000	APA Corp Com USD 0.6250	72,381	0.01
3,568	Apollo Global Management Inc Com USD 0.0001	238,539	0.05
162,322	Apple Inc Com USD 0.0000	22,562,824	4.51
8,309	Applied Materials Inc Com USD 0.0100	910,033	0.18
3,400	Aramark Com USD 0.0100	117,982	0.02
5,863	Archer-Daniels-Midland Co Com NPV	440,070	0.09
1,500	Ares Management Corp Com NPV	114,045	0.02
2,500	Arista Networks Inc Com USD 0.0001	326,968	0.07
1,000	Arrow Electronics Inc Com USD 1.0000	111,259	0.02
2,200	Arthur J Gallagher & Co Com USD 1.0000	388,656	0.08
400	Assurant Inc Com USD 0.0100	48,049	0.01
72,466	AT&T Inc Com USD 1.0000	1,292,156	0.26
1,450	Atlassian Corp Ltd Com USD 0.0000	224,685	0.04
1,750	Atmos Energy Corp Com NPV	186,155	0.04
2,283	Autodesk Inc Com USD 0.0100	427,731	0.09
3,990	Automatic Data Processing Inc Com USD 0.1000	827,045	0.17
156	AutoZone Inc Com USD 0.0100	365,771	0.07
1,600	AvalonBay Communities Inc Reits USD 0.0100	260,285	0.05
5,200	Avantor Inc Com USD 0.0100	119,495	0.02
700	Avery Dennison Corp Com USD 1.0000	120,257	0.02
3,457	AXA Equitable Holdings Com USD 0.0100	102,422	0.02
650	Axon Enterprise Inc Com USD 0.0000	122,774	0.02
8,100	Baker Hughes a GE Co Com USD 0.0001	233,720	0.05
3,754	Ball Corp Com NPV	198,974	0.04
73,473	Bank of America Corp Com USD 0.0100	2,376,353	0.47
7,935	Bank of New York Mellon Corp Com USD 0.0100	380,700	0.08
2,800	Bath & Body Works Inc Com USD 0.5000	107,908	0.02
5,273	Baxter International Inc Com USD 1.0000	198,639	0.04
3,040	Becton Dickinson and Co Com USD 1.0000	672,354	0.13
2,500	Bentley Systems Inc Com USD 0.0100	95,379	0.02
13,200	Berkshire Hathaway Inc Com USD 0.0033	3,798,561	0.76
2,629	Best Buy Co Inc Com USD 0.1000	206,031	0.04
1,000	Bill.com Holdings Inc Com USD 0.0000	79,802	0.02
1,500	Biogen Inc Com USD 0.0005	381,697	0.08
1,500	BioMarin Pharmaceutical Inc Com USD 0.0010	140,863	0.03
300	Bio-Rad Laboratories Inc Com USD 0.0001	135,174	0.03
1,280	Bio-Techne Corp Com USD 0.0100	87,675	0.02
2,100	Black Knight Inc Com NPV	118,020	0.02

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	United States <i>(continued)</i>		
1,574	BlackRock Inc Com USD 0.0100	1,023,255	0.20
7,270	Blackstone Group Inc Com USD 0.0000	622,457	0.12
5,923	Boeing Co Com USD 5.0000	1,125,677	0.22
420	Booking Holdings Inc Com USD 0.0080	999,603	0.20
1,800	Booz Allen Hamilton Holding Corp Com USD 0.0100	160,786	0.03
3,400	BorgWarner Inc Com USD 0.0100	161,199	0.03
1,500	Boston Properties Inc Reits USD 0.0100	92,617	0.02
15,237	Boston Scientific Corp Com USD 0.0100	671,261	0.13
21,196	Bristol-Myers Squibb Co Com USD 0.1000	1,378,289	0.28
4,122	Broadcom Inc Com NPV	2,309,913	0.46
1,260	Broadridge Financial Solutions Inc Com USD 0.0100	167,263	0.03
2,100	Brown & Brown Inc Com USD 0.1000	111,030	0.02
2,925	Brown-Forman Corp Com USD 0.1500	178,920	0.04
900	Burlington Stores Inc Com USD 0.0001	181,825	0.04
8,000	Cabot Oil & Gas Corp Com USD 0.1000	188,364	0.04
2,928	Cadence Design Systems Inc Com USD 0.0100	532,700	0.11
1,900	Caesars Entertainment Inc Com NPV	90,942	0.02
1,109	Camden Property Trust Reits USD 0.0100	120,008	0.02
1,900	Campbell Soup Co Com USD 0.0375	94,095	0.02
3,911	Capital One Financial Corp Com USD 0.0100	402,274	0.08
2,400	Cardinal Health Inc Com NPV	171,338	0.03
500	Carlisle Cos Inc Com USD 1.0000	121,744	0.02
1,800	Carlyle Group Inc Com USD 1.0000	58,388	0.01
1,500	CarMax Inc Com USD 0.5000	97,652	0.02
8,202	Carrier Global Corp Com USD 0.0100	348,266	0.07
1,500	Catalent Inc Com USD 0.0100	96,492	0.02
5,321	Caterpillar Inc Com USD 1.0000	1,201,928	0.24
1,500	Cboe Global Markets Inc Com NPV	178,458	0.04
2,655	CBRE Group Inc Com USD 0.0100	213,151	0.04
1,400	CDW Corp Com USD 0.0100	267,221	0.05
1,202	Celanese Corp Com USD 0.0001	131,738	0.03
6,245	Centene Corp Com USD 0.0010	402,789	0.08
7,400	CenterPoint Energy Inc Com USD 0.0100	194,123	0.04
1,000	Ceridian HCM Holding Inc Com USD 0.0100	68,769	0.01
1,400	CF Industries Holdings Inc Com USD 0.0100	113,386	0.02
1,100	CH Robinson Worldwide Inc Com USD 0.1000	103,683	0.02
700	Charles River Laboratories International Inc Com USD 0.0100	144,779	0.03
15,345	Charles Schwab Corp Com USD 0.0100	1,127,470	0.23
1,145	Charter Communications Inc Com USD 0.0010	396,901	0.08
2,500	Cheniere Energy Inc Com USD 0.0030	370,910	0.07
1,150	Chesapeake Energy Corp Com USD 0.0100	87,630	0.02
18,899	Chevron Corp Com USD 0.7500	2,865,055	0.57
1,000	Chewy Inc Com USD 0.0100	38,237	0.01
236	Chipotle Mexican Grill Inc Com USD 0.0100	331,820	0.07
2,200	Church & Dwight Co Inc Com USD 1.0000	173,801	0.03
3,124	Cigna Corp Com USD 0.0100	860,462	0.17
1,617	Cincinnati Financial Corp Com USD 2.0000	184,038	0.04
778	Cintas Corp Com NPV	321,669	0.06
43,059	Cisco Systems Inc Com USD 0.0010	1,965,974	0.39
19,649	Citigroup Inc Com USD 0.0100	939,187	0.19
3,525	Citizens Financial Group Inc Com USD 0.0100	138,806	0.03

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	United States <i>(continued)</i>		
3,000	Cleveland-Cliffs Inc Com USD 0.1250	60,339	0.01
1,296	Clorox Co Com USD 1.0000	189,958	0.04
2,500	Cloudflare Inc Com USD 0.0010	141,466	0.03
3,784	CME Group Inc Com USD 0.0100	661,388	0.13
2,900	CMS Energy Corp Com USD 0.0100	161,257	0.03
41,759	Coca-Cola Co Com USD 0.2500	2,343,307	0.47
1,300	Cognex Corp Com USD 0.0020	58,129	0.01
5,500	Cognizant Technology Solutions Corp Com USD 0.0100	324,814	0.06
500	Coinbase Global Inc Com USD 0.0000	30,566	0.01
8,302	Colgate-Palmolive Co Com USD 1.0000	573,820	0.11
44,750	Comcast Corp Com USD 0.0100	1,568,465	0.31
3,900	Conagra Brands Inc Com USD 5.0000	133,898	0.03
12,955	ConocoPhillips Com USD 0.0100	1,262,516	0.25
4,062	Consolidated Edison Inc Com USD 0.1000	342,234	0.07
1,800	Constellation Brands Inc Com USD 0.0100	379,689	0.08
3,153	Constellation Energy Corp Com NPV	222,657	0.04
600	Cooper Cos Inc Com USD 0.1000	184,990	0.04
4,400	Copart Inc Com NPV	292,337	0.06
9,096	Corning Inc Com USD 0.5000	291,192	0.06
7,406	Corteva Inc Com USD 0.0100	435,002	0.09
4,545	CoStar Group Inc Com USD 0.0100	302,828	0.06
4,433	Costco Wholesale Corp Com USD 0.0050	2,023,922	0.40
2,000	CrowdStrike Holdings Inc Com NPV	227,610	0.05
4,445	Crown Castle International Corp Reits USD 0.0100	548,028	0.11
1,302	Crown Holdings Inc Com USD 5.0000	106,210	0.02
20,041	CSX Corp Com USD 1.0000	576,190	0.12
1,400	Cummins Inc Com USD 2.5000	320,898	0.06
12,730	CVS Health Corp Com USD 0.0100	1,002,795	0.20
6,981	Danaher Corp Com USD 0.0100	1,629,426	0.33
1,100	Darden Restaurants Inc Com NPV	148,316	0.03
2,100	Darling Ingredients Inc Com USD 0.0100	125,287	0.03
2,600	Datadog Inc Com USD 0.0000	187,602	0.04
1,000	DaVita Inc Com USD 0.0010	77,567	0.02
2,956	Deere & Co Com USD 1.0000	1,168,574	0.23
3,507	Dell Technologies Inc Com NPV	134,394	0.03
2,100	Delta Air Lines Inc Com USD 0.0001	75,921	0.02
1,090	Dentsply Sirona Inc Com USD 0.0100	39,129	0.01
6,400	Devon Energy Corp Com USD 0.1000	325,401	0.07
4,280	DexCom Inc Com USD 0.0010	448,018	0.09
1,962	Diamondback Energy Inc Com USD 0.0100	260,083	0.05
2,883	Digital Realty Trust Inc Reits USD 0.0100	283,352	0.06
2,811	Discover Financial Services Com USD 0.0100	296,871	0.06
3,694	DISH Network Corp Com USD 0.0100	39,744	0.01
2,500	DocuSign Inc Com USD 0.0001	144,625	0.03
1,900	Dollar General Corp Com USD 0.8750	387,525	0.08
2,170	Dollar Tree Inc Com USD 0.0100	297,272	0.06
8,616	Dominion Energy Inc Com NPV	451,883	0.09
391	Domino's Pizza Inc Com USD 0.0100	108,400	0.02
1,250	DoorDash Inc Com USD 0.0000	64,427	0.01
1,500	Dover Corp Com USD 1.0000	212,023	0.04
7,627	Dow Inc Com USD 0.0100	411,376	0.08

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	United States <i>(continued)</i>		
2,815	DR Horton Inc Com USD 0.0100	245,480	0.05
4,600	Dropbox Inc Com USD 0.00001	88,487	0.02
2,200	DTE Energy Co Com NPV	227,593	0.05
7,877	Duke Energy Corp Com USD 0.0010	700,128	0.14
5,091	DuPont de Nemours Inc Com USD 0.0100	350,585	0.07
2,500	Dynatrace Inc Com USD 0.0010	100,259	0.02
1,437	Eastman Chemical Co Com USD 0.0100	115,448	0.02
6,051	eBay Inc Com USD 0.0010	261,896	0.05
2,778	Ecolab Inc Com USD 1.0000	417,473	0.08
2,700	Edison International Com NPV	168,569	0.03
6,670	Edwards Lifesciences Corp Com USD 1.0000	505,926	0.10
5,906	Elanco Animal Health Inc Com NPV	63,877	0.01
2,800	Electronic Arts Inc Com USD 0.0100	292,911	0.06
8,198	Eli Lilly & Co Com NPV	2,405,828	0.48
6,260	Emerson Electric Co Com USD 0.5000	488,227	0.10
1,200	Enphase Energy Inc Com USD 0.0000	238,223	0.05
1,400	Entegris Inc Com USD 0.0100	112,515	0.02
2,132	Entergy Corp Com USD 0.0100	206,807	0.04
6,217	EOG Resources Inc Com USD 0.0100	662,560	0.13
500	EPAM Systems Inc Com USD 0.0010	145,049	0.03
1,700	EQT Corp Com NPV	53,188	0.01
1,431	Equifax Inc Com USD 1.2500	273,286	0.05
914	Equinix Inc Reits USD 0.0010	593,190	0.12
2,200	Equity LifeStyle Properties Inc Reits USD 0.0100	142,123	0.03
3,455	Equity Residential Reits USD 0.0100	203,684	0.04
300	Erie Indemnity Co Com NPV	66,588	0.01
3,100	Essential Utilities Inc Com USD 0.5000	125,052	0.02
601	Essex Property Trust Inc Reits USD 0.0001	129,245	0.03
2,456	Estee Lauder Cos Inc Com USD 0.0100	562,876	0.11
1,100	Etsy Inc Com USD 0.0010	125,932	0.03
2,200	Eversource Energy Com NPV	122,001	0.02
3,825	Eversource Energy Com USD 5.0000	271,808	0.05
2,300	Exact Sciences Corp Com USD 0.0100	135,181	0.03
10,457	Exelon Corp Com NPV	398,263	0.08
1,450	Expedia Group Inc Com USD 0.0010	148,992	0.03
1,500	Expeditors International of Washington Inc Com USD 0.0100	147,892	0.03
1,416	Extra Space Storage Inc Reits USD 0.0100	219,844	0.04
42,364	Exxon Mobil Corp Com NPV	4,390,594	0.88
500	F5 Networks Inc Com NPV	67,412	0.01
23,228	Facebook Inc Com USD 0.0000	3,831,687	0.77
500	FactSet Research Systems Inc Com USD 0.0100	195,450	0.04
200	Fair Isaac Corp Com USD 0.0100	127,749	0.03
4,785	Fastenal Co Com USD 0.0100	232,640	0.05
2,707	FedEx Corp Com USD 0.1000	518,733	0.10
2,200	Fidelity National Financial Inc Com USD 0.0001	82,689	0.02
6,423	Fidelity National Information Services Inc Com USD 0.0100	383,805	0.08
7,900	Fifth Third Bancorp Com NPV	270,410	0.05
29	First Citizens BancShares Inc Com USD 1.0000	20,065	0.00
5,550	First Horizon Corp Com USD 0.6250	129,631	0.03
2,079	First Republic Bank Com USD 0.0100	241,148	0.05
1,050	First Solar Inc Com USD 0.0010	167,465	0.03



## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	United States <i>(continued)</i>		
5,718	FirstEnergy Corp Com USD 0.1000	213,192	0.04
6,276	Fiserv Inc Com USD 0.0100	681,098	0.14
840	FleetCor Technologies Inc Com USD 0.0010	170,131	0.03
1,200	FMC Corp Com USD 0.1000	146,139	0.03
41,590	Ford Motor Co Com USD 0.0100	473,353	0.09
7,350	Fortinet Inc Com USD 0.0010	411,960	0.08
4,207	Fortive Corp Com USD 0.0100	264,440	0.05
1,851	Fortune Brands Home & Security Inc Com USD 0.0100	108,128	0.02
1,932	Fox Corp Class 'A' Com USD 0.0100	63,799	0.01
900	Fox Corp Class 'B' Com USD 0.0100	27,369	0.01
4,400	Franklin Resources Inc Com USD 0.1000	122,271	0.02
15,555	Freeport-McMoRan Inc Com USD 0.1000	600,932	0.12
2,300	Gaming & Leisure Properties Inc Reits NPV	116,854	0.02
664	Gartner Inc Com USD 0.0005	205,248	0.04
3,889	GE Healthcare Inc Com NPV	278,702	0.06
800	Generac Holdings Inc Com USD 0.0100	90,531	0.02
2,571	General Dynamics Corp Com USD 1.0000	552,528	0.11
11,669	General Electric Co Com USD 0.0100	932,089	0.19
6,106	General Mills Inc Com USD 0.1000	457,791	0.09
13,659	General Motors Co Com USD 0.0100	498,962	0.10
1,417	Genuine Parts Co Com USD 1.0000	236,314	0.05
12,094	Gilead Sciences Inc Com USD 0.0010	918,368	0.18
2,879	Global Payments Inc Com NPV	304,596	0.06
700	Globe Life Inc Com USD 1.0000	80,323	0.02
1,860	GoDaddy Inc Com USD 0.0010	132,787	0.03
3,562	Goldman Sachs Group Inc Com USD 0.0100	1,181,119	0.24
1,100	Graco Inc Com USD 1.0000	72,130	0.01
9,600	Halliburton Co Com USD 2.5000	327,966	0.07
3,878	Hartford Financial Services Group Inc Com USD 0.0100	286,251	0.06
1,000	Hasbro Inc Com USD 0.5000	51,872	0.01
2,311	HCA Healthcare Inc Com USD 0.0100	530,516	0.11
4,000	Healthcare Realty Trust Inc Reits USD 0.0100	73,550	0.01
4,500	Healthpeak Properties Inc Reits USD 1.0000	102,093	0.02
600	HEICO Corp Class 'A' Com USD 0.0100	73,635	0.01
1,000	Henry Schein Inc Com USD 0.0100	73,842	0.01
1,595	Hershey Co Com USD 1.0000	358,435	0.07
2,442	Hess Corp Com USD 1.0000	310,172	0.06
8,100	Hewlett Packard Enterprise Co Com USD 0.0100	119,228	0.02
2,966	Hilton Worldwide Holdings Inc Com USD 0.0100	404,165	0.08
2,400	Hologic Inc Com USD 0.0100	180,232	0.04
10,476	Home Depot Inc Com USD 0.0500	2,929,327	0.59
6,879	Honeywell International Inc Com USD 1.0000	1,242,046	0.25
3,900	Hormel Foods Corp Com USD 0.0147	163,208	0.03
4,341	Host Hotels & Resorts Inc Reits USD 0.0100	68,768	0.01
2,314	Howmet Aerospace Inc Com NPV	92,036	0.02
11,699	HP Inc Com USD 0.0100	325,652	0.07
400	Hubbell Inc Com USD 0.0100	94,876	0.02
420	HubSpot Inc Com USD 0.0010	153,212	0.03
1,300	Humana Inc Com USD 0.1660	606,813	0.12
17,300	Huntington Bancshares Inc Com USD 0.0100	249,916	0.05
600	Huntington Ingalls Industries Inc Com USD 0.0100	121,754	0.02

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	United States <i>(continued)</i>		
400	IDEX Corp Com USD 0.0100	84,858	0.02
900	IDEXX Laboratories Inc Com USD 0.1000	401,618	0.08
2,901	Illinois Tool Works Inc Com USD 0.0100	637,809	0.13
1,508	illumina Inc Com USD 0.0100	283,256	0.06
1,948	Incyte Corp Com USD 0.0010	141,402	0.03
4,864	Ingersoll Rand Inc Com USD 0.0100	266,339	0.05
500	Insulet Corp Com USD 0.0010	130,297	0.03
42,454	Intel Corp Com USD 0.0010	997,999	0.20
6,029	Intercontinental Exchange Inc Com USD 0.0100	578,738	0.12
9,514	International Business Machines Corp Com USD 0.2000	1,159,981	0.23
2,471	International Flavors & Fragrances Inc Com USD 0.1250	217,159	0.04
3,500	International Paper Co Com USD 1.0000	120,099	0.02
3,845	Interpublic Group of Cos Inc Com USD 0.1000	128,855	0.03
2,780	Intuit Inc Com USD 0.0100	1,067,383	0.21
3,796	Intuitive Surgical Inc Com USD 0.0010	821,088	0.16
7,400	Invitation Homes Inc Reits USD 0.0100	218,127	0.04
1,914	IQVIA Holdings Inc Com USD 0.0100	376,248	0.08
3,133	Iron Mountain Inc Reits USD 0.0100	155,838	0.03
900	Jack Henry & Associates Inc Com USD 0.0100	139,383	0.03
1,300	Jacobs Solutions Inc Com NPV	146,487	0.03
1,100	JB Hunt Transport Services Inc Com USD 0.0100	187,524	0.04
800	JM Smucker Co Com NPV	111,562	0.02
26,685	Johnson & Johnson Unit NPV	3,856,427	0.77
29,774	JPMorgan Chase & Co Com USD 1.0000	4,024,612	0.80
2,500	Juniper Networks Inc Com USD 0.00001	72,560	0.01
2,100	Kellogg Co Com USD 0.2500	130,574	0.03
8,300	Keurig Dr Pepper Inc Com USD 0.0100	270,405	0.05
11,063	KeyCorp Com USD 1.0000	190,799	0.04
1,551	Keysight Technologies Inc Com NPV	233,944	0.05
3,600	Kimberly-Clark Corp Com USD 1.2500	424,498	0.08
7,000	Kimco Realty Corp Reits USD 0.0100	136,040	0.03
20,952	Kinder Morgan Inc Com USD 0.0100	337,049	0.07
5,991	KKR & Co Inc Com NPV	318,334	0.06
1,442	KLA-Tencor Corp Com USD 0.0010	515,856	0.10
700	Knight-Swift Transportation Holdings Inc Com USD 0.0010	37,518	0.01
7,833	Kraft Heinz Co Com USD 0.0100	287,616	0.06
7,400	Kroger Co Com USD 1.0000	301,024	0.06
1,985	L3Harris Technologies Inc Com USD 1.0000	395,297	0.08
1,000	Laboratory Corp of America Holdings Com USD 0.1000	225,705	0.05
1,426	Lam Research Corp Com USD 0.0010	653,512	0.13
1,400	Lamb Weston Holdings Inc Com USD 1.0000	132,858	0.03
3,361	Las Vegas Sands Corp Com USD 0.0010	182,137	0.04
900	Lear Corp Com USD 0.0100	118,515	0.02
1,700	Leidos Holdings Inc Com USD 0.0001	155,605	0.03
2,700	Lennar Corp Com USD 0.1000	246,297	0.05
500	Lennox International Inc Com USD 0.0100	120,146	0.02
696	Liberty Broadband Corp Class 'C' Com USD 0.0100	56,881	0.01
1,862	Liberty Media Corp-Liberty Formula One Com NPV	119,164	0.02
200	Liberty Media Corp-Liberty SiriusXM Class 'A' Com USD 0.0100	6,108	0.00
1,845	Live Nation Entertainment Inc Com USD 0.0100	125,366	0.03
2,200	LKQ Corp Com USD 0.0100	118,848	0.02

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	United States <i>(continued)</i>		
2,382	Lockheed Martin Corp Com USD 1.0000	1,065,240	0.21
2,300	Loews Corp Com USD 0.0100	132,491	0.03
6,316	Lowe's Cos Inc Com USD 0.5000	1,225,381	0.24
400	LPL Financial Holdings Inc Com NPV	94,129	0.02
5,900	Lucid Group Inc Com USD 0.0001	50,794	0.01
1,200	Lululemon Athletica Inc Com USD 0.0050	349,873	0.07
2,108	M&T Bank Corp Com USD 0.5000	308,676	0.06
6,900	Marathon Oil Corp Com USD 1.0000	163,635	0.03
5,248	Marathon Petroleum Corp Com USD 0.0100	611,648	0.12
130	Markel Corp Com NPV	163,019	0.03
362	MarketAxess Holdings Inc Com USD 0.0030	116,553	0.02
2,799	Marriott International Inc Com USD 0.0100	446,678	0.09
5,256	Marsh & McLennan Cos Inc Com USD 1.0000	803,590	0.16
678	Martin Marietta Materials Inc Com USD 0.0100	230,072	0.05
8,654	Marvell Technology Inc Com USD 0.0020	368,437	0.07
2,067	Masco Corp Com USD 1.0000	102,190	0.02
300	Masimo Corp Com USD 0.0010	47,330	0.01
8,775	Mastercard Inc Com USD 0.0001	2,939,810	0.59
2,779	Match Group Inc Com NPV	108,539	0.02
3,000	McCormick & Co Inc Com NPV	210,240	0.04
7,614	McDonald's Corp Com USD 0.0100	1,894,776	0.38
1,422	McKesson Corp Com USD 0.0100	469,052	0.09
7,200	Medical Properties Trust Inc Com NPV	69,929	0.01
500	MercadoLibre Inc Com USD 0.0010	575,200	0.11
25,796	Merck & Co Inc Com USD 0.5000	2,584,220	0.52
7,313	MetLife Inc Com USD 0.0100	494,636	0.10
200	Mettler-Toledo International Inc Com USD 0.0100	270,384	0.05
1,900	MGM Resorts International Com USD 0.0100	77,057	0.02
5,544	Microchip Technology Inc Com USD 0.0010	423,602	0.08
11,904	Micron Technology Inc Com USD 0.1000	649,023	0.13
72,015	Microsoft Corp Com USD 0.0000	16,937,268	3.38
1,400	Mid-America Apartment Communities Inc Reits USD 0.0100	211,353	0.04
3,650	Moderna Inc Com USD 0.0001	477,752	0.10
109	Mohawk Industries Inc Com USD 0.0100	10,571	0.00
634	Molina Healthcare Inc Com USD 0.0010	164,601	0.03
2,500	Molson Coors Brewing Co Com USD 0.0100	125,389	0.03
13,754	Mondelez International Inc Com NPV	845,342	0.17
700	MongoDB Inc Com USD 0.0010	138,297	0.03
420	Monolithic Power Systems Inc Com USD 0.0010	191,798	0.04
3,471	Monster Beverage Corp Com NPV	333,059	0.07
1,743	Moody's Corp Com USD 0.0100	476,880	0.10
13,137	Morgan Stanley Com USD 0.0100	1,195,398	0.24
3,500	Mosaic Co Com USD 0.0100	175,544	0.04
1,623	Motorola Solutions Inc Com USD 0.0100	402,207	0.08
780	MSCI Inc Com USD 0.0100	384,042	0.08
3,300	Nasdaq Inc Com USD 0.0100	174,444	0.03
2,373	NetApp Inc Com USD 0.0010	144,439	0.03
4,669	Netflix Inc Com USD 0.0010	1,418,222	0.28
1,200	Neurocrine Biosciences Inc Com USD 0.0010	116,662	0.02
2,984	Newell Brands Inc Com USD 1.0000	41,334	0.01
8,316	Newmont Mining Corp Com USD 1.6000	341,971	0.07

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	United States <i>(continued)</i>		
5,300	News Corp Com USD 0.0100	85,710	0.02
19,200	NextEra Energy Inc Com USD 0.0100	1,285,974	0.26
12,842	NIKE Inc Com NPV	1,438,473	0.29
2,700	NiSource Inc Com USD 0.0100	69,836	0.01
427	Nordson Corp Com NPV	88,436	0.02
2,547	Norfolk Southern Corp Com USD 1.0000	539,949	0.11
1,800	Northern Trust Corp Com USD 1.6670	161,703	0.03
1,563	Northrop Grumman Corp Com USD 1.0000	684,020	0.14
7,200	NortonLifeLock Inc Com USD 0.0100	132,458	0.03
2,800	NRG Energy Inc Com USD 0.0100	86,574	0.02
2,300	Nucor Corp Com USD 0.4000	363,142	0.07
25,354	NVIDIA Corp Com USD 0.0010	5,550,384	1.11
30	NVR Inc Com USD 0.0100	146,354	0.03
7,360	Occidental Petroleum Corp Com USD 0.2000	406,413	0.08
1,700	Okta Inc Com NPV	114,279	0.02
950	Old Dominion Freight Line Inc Com USD 0.1000	303,910	0.06
1,900	Omnicom Group Inc Com USD 0.1500	162,266	0.03
4,600	ON Semiconductor Corp Com USD 0.0100	335,772	0.07
3,755	ONEOK Inc Com USD 0.0100	231,744	0.05
16,297	Oracle Corp Com USD 0.0100	1,343,100	0.27
700	O'Reilly Automotive Inc Com USD 0.0100	547,921	0.11
3,889	Otis Worldwide Corp Com USD 0.0100	310,313	0.06
2,750	Ovintiv Inc Com NPV	110,908	0.02
1,400	Owens Corning Com USD 0.0010	129,096	0.03
6,225	PACCAR Inc Com USD 1.0000	423,805	0.08
803	Packaging Corp of America Com USD 0.0100	103,523	0.02
15,400	Palantir Technologies Inc Com USD 0.0010	113,848	0.02
2,988	Palo Alto Networks Inc Com USD 0.0001	530,740	0.11
1,400	Parker-Hannifin Corp Com USD 0.5000	464,488	0.09
3,231	Paychex Inc Com USD 0.0100	336,353	0.07
500	Paycom Software Inc Com USD 0.0100	136,285	0.03
400	Paylocity Holding Corp Com USD 0.0010	72,649	0.01
10,165	PayPal Holdings Inc Com USD 0.0001	705,463	0.14
13,980	PepsiCo Inc Com USD 0.0170	2,287,551	0.46
1,400	PerkinElmer Inc Com USD 1.0000	164,449	0.03
57,015	Pfizer Inc Com USD 0.0500	2,181,139	0.44
17,400	PG&E Corp Com NPV	256,283	0.05
15,757	Philip Morris International Inc Com NPV	1,445,691	0.29
5,000	Phillips 66 Com NPV	483,545	0.10
7,500	Pinterest Inc Com USD 0.0000	177,581	0.04
2,500	Pioneer Natural Resources Co Com USD 0.0100	472,442	0.09
4,100	Plug Power Inc Com USD 0.0100	57,489	0.01
4,130	PNC Financial Services Group Inc Com USD 5.0000	615,002	0.12
458	Pool Corp Com USD 0.0010	154,118	0.03
2,720	PPG Industries Inc Com USD 1.6700	338,711	0.07
7,300	PPL Corp Com USD 0.0100	186,337	0.04
2,747	Principal Financial Group Inc Com USD 0.0100	231,986	0.05
24,203	Procter & Gamble Co Com NPV	3,139,428	0.63
6,103	Progressive Corp Com USD 1.0000	825,933	0.17
9,430	Prologis Inc Reits USD 0.0100	1,097,276	0.22
4,000	Prudential Financial Inc Com USD 0.0100	377,180	0.08

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	United States <i>(continued)</i>		
1,400	PTC Inc Com USD 0.0100	165,452	0.03
4,840	Public Service Enterprise Group Inc Com NPV	275,795	0.06
1,697	Public Storage Reits USD 0.1000	478,376	0.10
2,400	PulteGroup Inc Com USD 0.0100	123,723	0.02
900	Qorvo Inc Com USD 0.0001	85,621	0.02
11,002	Qualcomm Inc Com USD 0.0001	1,281,543	0.26
750	Quanta Services Inc Com USD 0.0000	114,144	0.02
1,388	Quest Diagnostics Inc Com USD 0.0100	181,088	0.04
1,985	Raymond James Financial Inc Com USD 0.0100	203,011	0.04
15,065	Raytheon Technologies Corp Com USD 1.0000	1,393,423	0.28
5,354	Realty Income Corp Reits USD 1.0000	322,855	0.06
1,500	Regency Centers Corp Reits USD 0.0100	88,967	0.02
1,106	Regeneron Pharmaceuticals Inc Com USD 0.0010	793,045	0.16
10,906	Regions Financial Corp Com USD 0.0100	239,819	0.05
600	Reliance Steel & Aluminum Co Com NPV	140,221	0.03
500	Repligen Corp Com USD 0.0100	82,211	0.02
2,400	Republic Services Inc Com USD 0.0100	291,779	0.06
1,457	ResMed Inc Com USD 0.0040	292,636	0.06
1,000	Rivian Automotive Inc Com USD 0.0010	18,199	0.00
1,400	Robert Half International Inc Com USD 0.0010	106,429	0.02
3,700	Roblox Corp Com USD 0.0001	127,834	0.03
1,094	Rockwell Automation Inc Com USD 1.0000	304,246	0.06
1,500	Roku Inc Com USD 0.0001	91,499	0.02
2,925	Rollins Inc Com USD 1.0000	97,086	0.02
1,113	Roper Technologies Inc Com USD 0.0100	451,497	0.09
3,565	Ross Stores Inc Com USD 0.0100	371,594	0.07
561	RPM International Inc Com USD 0.0100	46,885	0.01
3,593	S&P Global Inc Com USD 1.0000	1,155,993	0.23
10,340	salesforce.com Inc Com USD 0.0010	1,595,216	0.32
1,100	SBA Communications Corp Reits USD 0.0100	269,010	0.05
1,510	Seagen Inc Com USD 0.0010	255,853	0.05
1,900	Sealed Air Corp Com USD 0.1000	87,108	0.02
22	SEI Investments Co Com USD 0.0100	1,250	0.00
3,400	Sempra Energy Com NPV	480,777	0.10
2,030	ServiceNow Inc Com USD 0.0010	827,256	0.17
2,577	Sherwin-Williams Co Com USD 1.0000	537,877	0.11
500	Signature Bank/New York NY Com USD 0.0100	54,243	0.01
3,362	Simon Property Group Inc Reits USD 0.0001	387,050	0.08
7,300	Sirius XM Holdings Inc Com USD 0.0010	30,219	0.01
1,974	Skyworks Solutions Inc Com USD 0.2500	207,675	0.04
1,900	Smith (A.O.) Corp Com USD 1.000	117,583	0.02
11,000	Snap Inc Com USD 0.00001	105,280	0.02
425	Snap-on Inc Com USD 1.0000	99,660	0.02
2,200	Snowflake Inc Com NPV	320,260	0.06
600	SolarEdge Technologies Inc Com USD 0.0001	179,870	0.04
11,464	Southern Co Com USD 5.0000	681,678	0.14
600	Southwest Airlines Co Com USD 1.0000	18,999	0.00
1,600	Splunk Inc Com USD 0.0010	154,644	0.03
4,719	Square Inc Com USD 0.000001	341,432	0.07
2,800	SS&C Technologies Holdings Inc Com USD 0.0100	154,983	0.03
1,757	Stanley Black & Decker Inc Com USD 2.5000	141,836	0.03

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	United States <i>(continued)</i>		
11,633	Starbucks Corp Com USD 0.0010	1,119,861	0.22
3,500	State Street Corp Com USD 1.0000	292,673	0.06
1,900	Steel Dynamics Inc Com USD 0.0050	225,940	0.05
3,268	Stryker Corp Com USD 0.1000	810,082	0.16
1,200	Sun Communities Inc Reits USD 0.0100	161,969	0.03
600	SVB Financial Group Com USD 0.0010	163,004	0.03
4,461	Synchrony Financial Com USD 0.0010	150,214	0.03
1,564	Synopsys Inc Com USD 0.0100	536,464	0.11
5,460	Sysco Corp Com USD 1.0000	383,925	0.08
2,624	T Rowe Price Group Inc Com USD 0.2000	277,815	0.06
1,000	Take-Two Interactive Software Inc Com USD 0.0100	103,300	0.02
1,500	Targa Resources Corp Com USD 0.0010	104,809	0.02
4,673	Target Corp Com USD 0.0833	742,480	0.15
500	Teledyne Technologies Inc Com USD 0.0100	202,767	0.04
458	Teleflex Inc Com USD 1.0000	102,885	0.02
1,758	Teradyne Inc Com USD 0.1250	167,661	0.03
27,100	Tesla Inc Com USD 0.0010	5,256,708	1.05
8,873	Texas Instruments Inc Com USD 1.0000	1,434,489	0.29
50	Texas Pacific Land Corp Com USD 0.0100	83,932	0.02
2,510	Textron Inc Com USD 0.1250	171,665	0.03
3,945	Thermo Fisher Scientific Inc Com USD 1.0000	2,015,316	0.40
11,826	TJX Cos Inc Com USD 1.0000	854,193	0.17
5,812	T-Mobile US Inc Com USD 0.0001	779,208	0.16
700	Toro Co Com USD 1.0000	72,898	0.01
1,331	Tractor Supply Co Com USD 0.0080	292,757	0.06
4,600	Trade Desk Inc	242,731	0.05
1,000	Tradeweb Markets Inc Com USD 0.0100	66,846	0.01
500	TransDigm Group Inc Com USD 0.0100	350,716	0.07
1,700	TransUnion Com USD 0.0100	104,885	0.02
2,555	Travelers Cos Inc Com NPV	445,998	0.09
2,200	Trimble Inc Com NPV	107,998	0.02
14,400	Truist Financial Corp Com USD 5.0000	637,510	0.13
1,700	Twilio Inc Com USD 0.0010	107,739	0.02
500	Tyler Technologies Inc Com USD 0.0100	151,462	0.03
3,385	Tyson Foods Inc Com USD 0.1000	189,088	0.04
15,080	Uber Technologies Inc Com USD 0.00001	472,947	0.09
4,000	UDR Inc Reits USD 0.0100	161,584	0.03
3,200	UGI Corp Com NPV	112,339	0.02
900	U-Haul Holding Co Com NPV	47,211	0.01
578	Ulta Salon Cosmetics & Fragrance Inc Com USD 0.0100	282,759	0.06
6,478	Union Pacific Corp Com USD 2.5000	1,266,157	0.25
7,166	United Parcel Service Inc Com USD 0.0100	1,233,119	0.25
637	United Rentals Inc Com USD 0.0100	281,427	0.06
450	United Therapeutics Corp Com USD 0.0100	104,402	0.02
9,505	UnitedHealth Group Inc Com USD 0.0100	4,265,731	0.85
800	Unity Software Inc Com USD 0.0000	22,963	0.00
752	Universal Health Services Inc Com USD 0.0100	94,714	0.02
15,225	US Bancorp Com USD 0.0100	685,232	0.14
350	Vail Resorts Inc Com USD 0.0100	77,059	0.02
4,048	Valero Energy Corp Com USD 0.0100	502,822	0.10
1,627	Veeva Systems Inc Com USD 0.00001	254,152	0.05

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 99.33%) <i>(continued)</i>		
	United States <i>(continued)</i>		
4,100	Ventas Inc Reits USD 0.2500	188,086	0.04
900	VeriSign Inc Com USD 0.0010	167,041	0.03
1,457	Verisk Analytics Inc Com USD 0.0010	235,085	0.05
42,639	Verizon Communications Inc Com USD 0.1000	1,560,414	0.31
2,653	Vertex Pharmaceuticals Inc Com USD 0.0100	726,204	0.15
3,200	VF Corp Com NPV	74,893	0.01
5,451	ViacomCBS Inc Com USD 0.0010	110,099	0.02
9,400	Viatis Inc Com NPV	101,047	0.02
7,500	Vici Properties Reits USD 0.0100	237,129	0.05
16,613	Visa Inc Com USD 0.0001	3,445,414	0.69
1,735	Vistra Energy Corp Com NPV	35,976	0.01
2,145	VMware Inc Com USD 0.0100	222,752	0.04
1,300	Vulcan Materials Co Com USD 1.0000	221,766	0.04
1,671	Wabtec Corp Com USD 0.0100	164,390	0.03
7,176	Walgreens Boots Alliance Inc Com USD 0.0100	240,418	0.05
15,364	Walmart Inc Com USD 0.1000	2,059,108	0.41
18,519	Walt Disney Co Com USD 0.0100	1,739,441	0.35
21,906	Warner Bros Discovery Inc Com NPV	322,651	0.06
1,400	Warner Music Group Corp Com NPV	41,663	0.01
4,347	Waste Management Inc Com USD 0.0100	613,867	0.12
596	Waters Corp Com USD 0.0100	174,720	0.03
3,604	WEC Energy Group Inc Com USD 0.0100	301,302	0.06
39,422	Wells Fargo & Co Com USD 1.6660	1,738,582	0.35
4,366	Welltower Inc Reits USD 1.0000	305,146	0.06
800	West Pharmaceutical Services Inc Com USD 0.2500	239,155	0.05
2,756	Western Digital Corp Com USD 0.0100	100,001	0.02
2,104	WestRock Co Com NPV	62,297	0.01
8,853	Weyerhaeuser Co Reits USD 1.2500	260,873	0.05
578	Whirlpool Corp Com USD 1.0000	75,203	0.02
12,498	Williams Cos Inc Com USD 1.0000	354,729	0.07
1,900	Wolfspeed Inc Com USD 0.0013	132,543	0.03
2,000	Workday Inc Com USD 0.0010	349,778	0.07
1,951	WP Carey Inc Reits USD 0.0010	149,310	0.03
2,092	WR Berkley Corp Com USD 0.2000	130,570	0.03
500	WW Grainger Inc Com USD 0.5000	315,148	0.06
677	Wynn Resorts Ltd Com USD 0.0100	69,181	0.01
5,700	Xcel Energy Inc Com USD 2.5000	347,052	0.07
1,600	Xylem Inc Com NPV	154,870	0.03
3,100	Yum! Brands Inc Com NPV	371,708	0.07
592	Zebra Technologies Corp Com USD 0.0100	167,608	0.03
1,800	Zillow Group Inc Com NPV	71,287	0.01
2,295	Zimmer Biomet Holdings Inc Com USD 0.0100	268,064	0.05
4,396	Zoetis Inc Com USD 0.0100	692,250	0.14
2,440	Zoom Video Communications Inc Com USD 0.0010	171,617	0.03
3,300	ZoomInfo Technologies Inc Com NPV	75,211	0.02
800	Zscaler Inc Com USD 0.0010	98,934	0.02
	Total United States	325,050,040	64.94
	Total Equities	498,546,871	99.60

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Global Developed Equity Index Fund *(continued)*

Financial Derivative Instruments  
Futures Contracts (31 August 2022: 0.00%)

No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Gains on Futures Contracts		
3	MSCI EAFE Index Future March 2023	9,995	0.00
3	S&P 500 Emini Future March 2023	16,667	0.00
	Unrealised Gains on Futures Contracts	<u>26,662</u>	<u>0.00</u>
	Net Unrealised Gains on Futures Contracts	<u>26,662</u>	<u>0.00</u>
	Total Financial Derivative Instruments	<u>26,662</u>	<u>0.00</u>
	Total Value of Investments	498,573,533	99.60
	Cash*	845,591	0.17
	Other Net Assets	<u>1,142,014</u>	<u>0.23</u>
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	<u>500,561,138</u>	<u>100.00</u>

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for the futures margin of EUR 9,979 which is held with Goldman Sachs.

The counterparty for the open futures contracts is Goldman Sachs.



## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT Euro Core Treasury Long Bond Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 99.10%)		
	France		
2,145,000	France Government Bond OAT 2.50% 25/05/2043	1,851,006	0.85
8,280,000	France Government Bond OAT 0.50% 25/06/2044	4,703,620	2.17
14,410,000	France Government Bond OAT 3.25% 25/05/2045	14,027,414	6.46
14,585,000	France Government Bond OAT 2.00% 25/05/2048	11,148,045	5.13
16,210,000	France Government Bond OAT 1.50% 25/05/2050	10,821,148	4.98
15,685,000	France Government Bond OAT 0.75% 25/05/2052	8,165,768	3.76
14,590,000	France Government Bond OAT 0.75% 25/05/2053	7,405,884	3.41
9,822,000	France Government Bond OAT 4.00% 25/04/2055	10,877,963	5.01
8,180,000	France Government Bond OAT 4.00% 25/04/2060	9,163,481	4.22
8,057,000	France Government Bond OAT 1.75% 25/05/2066	5,236,889	2.41
4,940,000	France Government Bond OAT 0.50% 25/05/2072	1,792,479	0.82
	Total France	85,193,697	39.22
	Germany		
21,321,000	Bundesrepublik Deutschland 2.50% 04/07/2044	20,847,674	9.60
21,605,000	Bundesrepublik Deutschland 2.50% 15/08/2046	21,260,184	9.79
23,650,000	Bundesrepublik Deutschland 1.25% 15/08/2048	17,958,154	8.27
25,020,000	Bundesrepublik Deutschland 0.00% 15/08/2050	12,637,352	5.82
7,350,000	Bundesrepublik Deutschland 0.00% 15/08/2050	3,727,332	1.71
12,870,000	Bundesrepublik Deutschland 0.00% 15/08/2052	6,181,075	2.84
4,425,000	Bundesrepublik Deutschland 1.80% 15/08/2053	3,686,114	1.70
	Total Germany	86,297,885	39.73
	Netherlands		
27,362,000	Netherlands Government Bond 2.75% 15/01/2047	26,808,467	12.34
18,195,000	Netherlands Government Bond 0.00% 15/01/2052	8,352,596	3.85
9,355,000	Netherlands Government Bond 2.00% 15/01/2054	7,758,008	3.57
	Total Netherlands	42,919,071	19.76
	Total Government Bonds	214,410,653	98.71
	Total Value of Investments	214,410,653	98.71
	Cash*	177,253	0.08
	Other Net Assets	2,635,713	1.21
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value	217,223,619	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Emerging Market Equity Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%)		
	Bermuda		
112,900	Alibaba Health Information Technology Ltd Com HKD 0.0100	75,950	0.06
487,500	Alibaba Pictures Group Ltd Com HKD 0.2500	28,989	0.02
54,000	Beijing Enterprises Water Group Ltd Com HKD 0.1000	12,779	0.01
63,800	China Gas Holdings Ltd Com HKD 0.0100	84,000	0.07
19,500	China Resources Gas Group Ltd Com HKD 0.1000	77,537	0.06
35,769	COSCO Shipping Ports Ltd Com HKD 0.1000	21,957	0.02
476,457	GOME Retail Holdings Ltd Com HKD 0.0250	9,043	0.01
92,800	HengTen Networks Group Ltd Com HKD 0.0200	21,739	0.02
22,263	Hopson Development Holdings Ltd Com HKD 0.1000	21,396	0.02
84,000	Kunlun Energy Co Ltd Com HKD 0.0100	63,370	0.05
23,000	Nine Dragons Paper Holdings Ltd Com HKD 0.1000	17,655	0.01
40,312	Shenzhen International Holdings Ltd Com HKD 1.0000	33,027	0.02
	Total Bermuda	467,442	0.37
	Brazil		
7,018	Alpargatas SA Pref NPV	11,953	0.01
87,102	Ambev SA Com NPV	210,654	0.17
16,000	Atacadao Distribuicao Comercio e Industria Ltda Com NPV	38,869	0.03
8,029	Auren Energia SA Com NPV	21,463	0.02
129,385	B3 SA - Brasil Bolsa Balcao Com NPV	246,545	0.20
32,983	Banco Bradesco SA Com NPV	69,343	0.06
113,804	Banco Bradesco SA Pref NPV	268,860	0.21
25,752	Banco BTG Pactual SA Unit NPV	93,956	0.07
19,800	Banco do Brasil SA Com NPV	144,122	0.11
7,500	Banco Santander Brasil Unit NPV	38,377	0.03
13,200	BB Seguridade Participacoes SA Com NPV	81,562	0.07
6,450	Bradespar SA Pref NPV	32,223	0.03
6,900	Braskem SA Pref NPV	25,075	0.02
24,394	BRF SA Com NPV	27,141	0.02
17,400	Caixa Seguridade Participacoes S/A Com NPV	26,619	0.02
31,737	CCR SA Com NPV	62,997	0.05
27,059	Centrais Eletricas Brasileiras SA Com NPV	167,733	0.13
6,900	Centrais Eletricas Brasileiras SA Pref NPV	44,828	0.04
8,600	Cia de Saneamento Basico do Estado de Sao Paulo Com NPV	80,384	0.06
6,700	Cia de Transmissao de Energia Eletrica Paulista Pref NPV	26,333	0.02
8,800	Cia Energetica de Minas Gerais Com BRL 5.0000	24,636	0.02
21,901	Cia Energetica de Minas Gerais Pref NPV	41,456	0.03
42,300	Cia Paranaense de Energia Pref NPV	53,863	0.04
10,000	Cia Siderurgica Nacional SA Com NPV	30,109	0.02
22,154	Cielo SA Com NPV	19,207	0.02
19,660	Cosan SA Com NPV	53,193	0.04
4,200	CPFL Energia SA Com NPV	22,978	0.02
16,610	Dexco SA Com NPV	19,560	0.02
14,900	Embraer SA Com NPV	44,647	0.04
6,421	Energias do Brasil SA Com NPV	22,766	0.02
11,700	Energisa Unit NPV	81,761	0.07
32,454	Eneva SA Com NPV	67,000	0.05
5,500	Engie Brasil Energia SA Com NPV	39,021	0.03
23,388	Equatorial Energia SA Com NPV	107,424	0.09
24,500	Gerdau SA Pref NPV	126,691	0.10

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	Brazil <i>(continued)</i>		
14,500	GPS Participacoes e Empreendimentos SA Com NPV	30,904	0.02
15,000	Grupo de Moda Soma SA Com NPV	23,787	0.02
97,099	Hapvida Participacoes e Investimentos SA Com NPV	78,745	0.06
6,800	Hypera SA Com NPV	51,154	0.04
4,100	Itau Unibanco Holding SA Com NPV	16,084	0.01
110,323	Itau Unibanco Holding SA Pref NPV	506,725	0.40
106,384	Itausa - Investimentos Itau SA Pref NPV	158,138	0.13
26,100	JBS SA Com NPV	90,464	0.07
19,644	Klabin Unit NPV	69,045	0.06
15,970	Localiza Rent a Car SA Com NPV	160,059	0.13
89	Localiza Rent a Car SA Com NPV	852	0.00
18,647	Lojas Renner SA Com NPV	62,813	0.05
1,400	M Dias Branco SA Com NPV	8,489	0.01
66,600	Magazine Luiza SA Com NPV	43,185	0.03
11,900	Marfrig Global Foods SA Com NPV	13,691	0.01
11,500	Metalurgica Gerdau SA Pref NPV	26,130	0.02
6,057	Multiplan Empreendimentos Imobiliarios SA Com NPV	27,536	0.02
23,135	Natura & Co Holding SA Com NPV	64,016	0.05
7,700	Neoenergia SA Com NPV	19,568	0.02
6,980	Odontoprev SA Com NPV	14,549	0.01
15,500	Petro Rio SA Com NPV	94,346	0.08
78,550	Petroleo Brasileiro SA Com NPV	407,891	0.32
125,400	Petroleo Brasileiro SA Pref NPV	571,672	0.46
21,700	Raia Drogasil SA Com NPV	88,892	0.07
37,000	Raizen SA Pref NPV	20,583	0.02
17,264	Rede D'Or Sao Luiz SA Com NPV	79,670	0.06
30,224	Rumo SA Com NPV	98,043	0.08
1,200	Sao Martinho SA Com NPV	5,895	0.00
23,300	Sendas Distribuidora SA Com NPV	76,340	0.06
14,300	SIMPAR SA Com NPV	18,545	0.01
3,300	SLC Agricola SA Com NPV	29,367	0.02
15,431	Suzano Papel e Celulose SA Com NPV	133,057	0.11
7,839	Telefonica Brasil SA Com NPV	55,134	0.04
18,700	TIM SA Com NPV	41,409	0.03
11,500	TOTVS SA Com NPV	56,684	0.05
7,000	Transmissora Alianca de Energia Eletrica Unit NPV	44,871	0.04
17,000	Ultrapar Participacoes SA Com NPV	40,469	0.03
1,600	Unipar Carbocloro SA Pref NPV	22,914	0.02
20,600	Usinas Siderurgicas de Minas Gerais SA Usiminas Pref NPV	25,412	0.02
85,300	Vale SA Com NPV	1,314,499	1.05
24,400	Vibra Energia SA Com NPV	65,181	0.05
34,224	WEG SA Com NPV	242,066	0.19
	Total Brazil	7,472,223	5.95
	Cayman Islands		
2,504	360 DigiTech Inc ADR USD 0.00001	48,073	0.04
41,500	3SBio Inc Com USD 0.00001	38,786	0.03
1,000	Advanced Energy Solution Holding Co Ltd Com TWD 10.0000	25,470	0.02
55,750	Agile Group Holdings Ltd Com HKD 0.1000	14,466	0.01
3,371	Airtac International Group Com TWD 10.0000	112,148	0.09

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	Cayman Islands <i>(continued)</i>		
11,000	Akeso Inc Com USD 0.0000	52,857	0.04
330,268	Alibaba Group Holding Ltd Com USD 0.0000	3,431,861	2.73
1,800	Angelalign Technology Inc Com USD 0.0001	23,267	0.02
24,200	ANTA Sports Products Ltd Com HKD 0.1000	300,596	0.24
1,302	Autohome Inc ADR USD 0.0100	37,446	0.03
49,190	Baidu Inc Com USD 0.0000	796,551	0.63
14,200	BeiGene Ltd Com USD 0.0001	227,728	0.18
5,449	Bilibili Inc Com USD 0.0001	101,395	0.08
40,000	Blue Moon Group Holdings Ltd Com HKD 0.0100	22,680	0.02
50,000	Bosideng International Holdings Ltd Com USD 0.0000	26,128	0.02
29,619	Chailease Holding Co Ltd Com TWD 10.0000	206,700	0.17
48,500	China Conch Environment Protection Holdings Ltd Com HKD 0.0100	16,896	0.01
35,000	China Conch Venture Holdings Ltd Com HKD 0.0100	66,431	0.05
26,000	China Evergrande Group Com USD 0.0100	1,288	0.00
87,000	China Feihe Ltd Com USD 0.0000	65,634	0.05
46,000	China Hongqiao Group Ltd Com USD 0.0100	46,363	0.04
12,000	China Lesso Group Holdings Ltd Com HKD 0.0500	11,922	0.01
9,000	China Literature Ltd Com USD 0.0001	36,273	0.03
26,100	China Medical System Holdings Ltd Com USD 0.0050	36,997	0.03
14,000	China Meidong Auto Holdings Ltd Com HKD 0.1000	28,389	0.02
65,000	China Mengniu Dairy Co Ltd Com HKD 0.1000	269,389	0.21
80,000	China Resources Cement Holdings Ltd Com HKD 0.1000	40,555	0.03
58,888	China Resources Land Ltd Com HKD 0.1000	246,180	0.20
4,011	China Resources Microelectronics Ltd Com CNY 1.0000	29,483	0.02
15,000	China Resources Mixc Lifestyle Services Ltd Com USD 0.0000	77,483	0.06
30,000	China State Construction International Holdings Ltd Com HKD 0.0250	32,183	0.03
89,741	CIFI Holdings Group Co Ltd Com HKD 0.1000	9,056	0.01
182,718	Country Garden Holdings Co Ltd Com HKD 0.1000	52,679	0.04
39,662	Country Garden Services Holdings Co Ltd Com USD 0.0001	69,277	0.06
2,201	Dada Nexus Ltd ADR NPV	18,596	0.02
33,500	Dali Foods Group Co Ltd Com HKD 0.0100	12,757	0.01
1,600	Daqo New Energy Corp ADR NPV	66,655	0.05
17,200	ENN Energy Holdings Ltd Com HKD 0.1000	230,383	0.18
118,000	Evergrande Property Services Group Ltd Com USD 0.0001	8,151	0.01
15,100	Full Truck Alliance Co Ltd ADR USD.00001	99,670	0.08
21,332	GDS Holdings Ltd Com USD 0.0001	49,253	0.04
121,000	Geely Automobile Holdings Ltd Com HKD 0.0200	147,972	0.12
21,000	Genscript Biotech Corp Com USD 0.0010	54,112	0.04
12,500	Greentown China Holdings Ltd Com HKD 0.1000	16,097	0.01
27,000	Haidilao International Holding Ltd Com USD 0.000005	70,383	0.06
11,000	Haitian International Holdings Ltd Com HKD 0.1000	27,089	0.02
20,000	Hansoh Pharmaceutical Group Co Ltd Com HKD 0.0000	33,876	0.03
16,500	Hengan International Group Co Ltd Com HKD 0.1000	71,555	0.06
5,008	Huazhu Group Ltd ADR NPV	223,695	0.18
8,400	Hygeia Healthcare Holdings Co Ltd Com USD 0.0000	57,568	0.05
32,500	Innovent Biologics Inc Com USD 0.00001	148,749	0.12
5,911	iQIYI Inc ADR NPV	43,085	0.03
17,850	JD Health International Inc Com USD 0.0000	117,400	0.09
39,800	JD Logistics Inc Com USD 0.0000	66,935	0.05
51,850	JD.com Inc Com USD 0.0000	1,081,921	0.86
47,000	Jinxin Fertility Group Ltd Com USD 0.0000	35,231	0.03

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Emerging Market Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) (continued)		
	Cayman Islands (continued)		
14,000	Jiumaojiu International Holdings Ltd Com USD 0.0000	31,820	0.03
802	JOYY Inc ADR USD 0.0001	23,746	0.02
3,000	Kanzhun Ltd Com NPV	57,001	0.05
14,108	KE Holdings Inc ADR USD 0.0000	242,783	0.19
20,000	Kingboard Holdings Ltd Com HKD 0.1000	67,272	0.05
17,700	Kingboard Laminates Holdings Ltd Com HKD 0.1000	20,795	0.02
56,000	Kingdee International Software Group Co Ltd Com HKD 0.0250	98,352	0.08
15,000	Kingsoft Corp Ltd Com USD 0.0005	46,580	0.04
41,900	Kuaishou Technology Com USD 0.0000	264,253	0.21
3,000	Lee & Man Paper Manufacturing Ltd Com HKD 0.0250	1,222	0.00
11,614	Li Auto Inc Com NPV	258,563	0.21
49,208	Li Ning Co Ltd Com HKD 0.1000	394,579	0.31
43,500	Longfor Group Holdings Ltd Com HKD 0.1000	117,053	0.09
17,718	Lufax Holding Ltd ADR USD 0.0001	36,088	0.03
89,960	Meituan Dianping Com USD 0.00001	1,470,804	1.17
15,200	Microport Scientific Corp Com USD 0.0000	40,536	0.03
15,000	Ming Yuan Cloud Group Holdings Ltd Com HKD 0.0001	9,622	0.01
2,100	MINISO Group Holding Ltd ADR USD.00001	35,446	0.03
20,000	Minth Group Ltd Com HKD 0.1000	49,013	0.04
40,250	NetEase Inc Com USD 0.0001	585,541	0.47
31,100	New Oriental Education & Technology Group Inc Com USD 0.0010	111,707	0.09
26,045	NIO Inc ADR USD 0.0003	230,610	0.18
2,000	Parade Technologies Ltd Com TWD 10.0000	59,543	0.05
8,113	Pinduoduo Inc ADR USD 0.0000	671,149	0.53
5,000	Ping An Healthcare and Technology Co Ltd Com USD 0.000005	10,776	0.01
14,400	Pop Mart International Group Ltd Com USD 0.0001	37,711	0.03
10,724	RLX Technology Inc ADR USD 0.00001	19,719	0.02
77,523	Seazen Group Ltd Com HKD 0.0010	24,493	0.02
17,300	Shenzhou International Group Holdings Ltd Com HKD 0.1000	178,104	0.14
38,000	Shimao Property Holdings Ltd Com HKD 0.1000	5,044	0.00
7,000	Silergy Corp Com TWD 10.0000	126,080	0.10
232,250	Sino Biopharmaceutical Ltd Com HKD 0.0250	112,995	0.09
40,000	Smooore International Holdings Ltd Com USD 0.0100	46,562	0.04
84,000	Sunac China Holdings Ltd Com HKD 0.1000	11,554	0.01
21,021	Sunac Services Holdings Ltd Com HKD 0.0100	7,904	0.01
15,300	Sunny Optical Technology Group Co Ltd Com HKD 0.1000	163,579	0.13
9,616	TAL Education Group ADR NPV	63,744	0.05
131,900	Tencent Holdings Ltd Com HKD 0.0000	5,444,338	4.33
12,719	Tencent Music Entertainment Group ADR USD 0.0001	90,430	0.07
34,000	Tingyi Cayman Islands Holding Corp Com USD 0.0050	51,790	0.04
21,600	Tongcheng-Elong Holdings Ltd Com USD 0.0005	40,375	0.03
49,000	Topsports International Holdings Ltd Com HKD 0.0000	40,321	0.03
11,568	Trip.com Group Ltd ADR USD 0.0100	387,781	0.31
6,100	Tuya Inc ADR USD 0.0001	11,907	0.01
36,000	Uni-President China Holdings Ltd Com HKD 0.0100	29,754	0.02
2,000	Vinda International Holdings Ltd Com HKD 0.1000	5,190	0.00
9,415	Vipshop Holdings Ltd ADR USD 0.0001	132,192	0.11
2,202	Weibo Corp ADR USD 0.0003	42,939	0.03
77,000	Wuxi Biologics Cayman Inc Com USD 0.0000	505,970	0.40
316,000	Xiaomi Corp	450,214	0.36
90,774	Xinyi Solar Holdings Ltd Com HKD 0.1000	91,380	0.07

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	Cayman Islands <i>(continued)</i>		
23,200	XPeng Inc Com USD 0.0000	95,733	0.08
32,500	Xtep International Holdings Ltd Com HKD 0.0100	34,591	0.03
20,000	Yadea Group Holdings Ltd Com USD 0.0000	40,411	0.03
13,000	Yihai International Holding Ltd Com USD 0.0000	35,606	0.03
1,819	Zai Lab Ltd ADR USD 0.0001	63,721	0.05
14,000	Zhen Ding Technology Holding Ltd Com TWD 10.0000	48,525	0.04
15,500	Zhongsheng Group Holdings Ltd Com HKD 0.0001	72,897	0.06
9,555	ZTO Express Cayman Inc Com USD 0.0001	215,792	0.17
	Total Cayman Islands	22,947,963	18.27
	Chile		
929,122	Banco de Chile Com NPV	90,523	0.07
1,024	Banco de Credito e Inversiones SA Com NPV	30,046	0.02
1,661,579	Banco Santander Chile Com NPV	66,053	0.05
48	CAP SA Com NPV	374	0.00
25,383	Cencosud SA Com NPV	45,003	0.04
16,335	Cencosud Shopping Centers SA Com NPV	21,837	0.02
397,921	Cia Sud Americana de Vapores SA Com NPV	36,064	0.03
101,774	Colbun SA Com NPV	10,953	0.01
8,217	Embotelladora Andina SA Pref NPV	18,944	0.02
22,825	Empresas CMPC SA Com NPV	35,563	0.03
13,017	Empresas COPEC SA Com NPV	88,186	0.07
425,713	Enel Americas SA Com NPV	49,699	0.04
828,043	Enel Chile SA Com NPV	34,981	0.03
15,961,012	Itau CorpBanca Com NPV	32,168	0.03
13,090	Plaza SA Com NPV	15,274	0.01
8,467	Quinenco SA Com NPV	28,143	0.02
14,239	SACI Falabella Com NPV	29,392	0.02
235	Sociedad Quimica y Minera de Chile SA Com NPV	15,654	0.01
3,052	Sociedad Quimica y Minera de Chile SA Pref NPV	255,825	0.20
	Total Chile	904,682	0.72
	China		
5,500	360 Security Technology Inc Com CNY 1.0000	8,050	0.01
1,334	Advanced Micro-Fabrication Equipment Com CNY 1.0000	19,054	0.02
6,000	AECC Aviation Power Co Ltd Com CNY 1.0000	37,356	0.03
136,700	Agricultural Bank of China Ltd Class 'A' Com CNY 1.0000	54,329	0.04
661,500	Agricultural Bank of China Ltd Class 'H' Com CNY 1.0000	216,145	0.17
10,498	Aier Eye Hospital Group Co Ltd Com CNY 1.0000	44,499	0.04
17,400	Air China Ltd Class 'A' Com CNY 1.0000	26,222	0.02
18,000	Air China Ltd Class 'H' Com CNY 1.0000	15,634	0.01
12,500	A-Living Services Co Ltd Com CNY 1.0000	12,043	0.01
40,600	Aluminum Corp of China Ltd Com CNY 1.0000	30,454	0.02
50,000	Aluminum Corp of China Ltd Com HKD 1.0000	24,026	0.02
2,900	Angel Yeast Co Ltd Com CNY 1.0000	15,908	0.01
8,400	Anhui Conch Cement Co Ltd Class 'A' Com CNY 1.0000	34,957	0.03
22,000	Anhui Conch Cement Co Ltd Class 'H' Com CNY 1.0000	76,114	0.06
600	Anhui Gujing Distillery Co Ltd Class 'A' Com CNY 1.0000	22,285	0.02
2,650	Anhui Gujing Distillery Co Ltd Class 'B' Com CNY 1.0000	42,976	0.03

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Emerging Market Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) (continued)		
	China (continued)		
840	Asymchem Laboratories Com CNY 1.0000	16,317	0.01
33,000	AviChina Industry & Technology Co Ltd Com CNY 1.0000	14,826	0.01
97,700	Bank of China Ltd Class 'A' Com CNY 1.0000	42,805	0.03
1,607,000	Bank of China Ltd Class 'H' Com CNY 1.0000	555,975	0.44
86,300	Bank of Communications Co Ltd Class 'A' Com CNY 1.0000	57,359	0.05
130,000	Bank of Communications Co Ltd Class 'H' Com CNY 1.0000	72,462	0.06
6,700	Bank of Hangzhou Com CNY 1.0000	11,024	0.01
9,800	Bank of Nanjing Co Ltd Com CNY 1.0000	13,173	0.01
10,330	Bank of Ningbo Co Ltd Com CNY 1.0000	41,391	0.03
45,800	Baoshan Iron & Steel Co Ltd Com CNY 1.0000	40,878	0.03
29,900	BBMG Corp Class 'A' Com CNY 1.0000	10,585	0.01
30,000	Beijing Capital International Airport Co Ltd Com CNY 1.0000	20,686	0.02
8,700	Beijing Dabeinong Technology Group Co Ltd Com CNY 1.0000	9,724	0.01
2,900	Beijing E-Hualu Information Technology Co Ltd Com CNY 1.0000	9,700	0.01
10,500	Beijing Enlight Media Co Ltd Com CNY 1.0000	10,824	0.01
38,000	Beijing Jingneng Clean Energy Co Ltd Com CNY 1.0000	8,947	0.01
900	Beijing Kingsoft Office Software Inc Com CNY 1.0000	35,525	0.03
100	Beijing New Building Materials Plc Com CNY 1.0000	408	0.00
4,508	Beijing Shiji Information Technology Co Ltd Com CNY 1.0000	10,163	0.01
2,800	Beijing Shunxin Agriculture Co Ltd Com CNY 1.0000	12,792	0.01
4,600	Beijing Tongrentang Co Ltd Com CNY 1.0000	30,549	0.02
1,900	Beijing United Information Technology Co Ltd Com CNY 1.0000	20,821	0.02
1,015	Beijing Wantai Biological Pharmacy Enterprise Co Ltd Com CNY 1.0000	17,458	0.01
71,900	BOE Technology Group Co Ltd Class 'A' Com CNY 1.0000	40,669	0.03
47,400	BOE Technology Group Co Ltd Com CNY 1.0000	20,840	0.02
3,700	BTG Hotels Group Co Ltd Com CNY 1.0000	12,326	0.01
2,900	BYD Co Ltd Class 'A' Com CNY 1.0000	102,590	0.08
18,000	BYD Co Ltd Class 'H' Com CNY 1.0000	456,682	0.36
5,800	C&S Paper Co Ltd Com CNY 1.0000	10,039	0.01
3,000	CanSino Biologics Inc Com CNY 1.0000	21,479	0.02
11,300	CECEP Solar Energy Co Ltd Com CNY 1.0000	10,883	0.01
290,000	CGN Power Co Ltd Com CNY 1.0000	61,314	0.05
700	Changchun High & New Technology Industry Group Inc Com CNY 1.0000	18,733	0.01
900	Changzhou Xingyu Automotive Lighting Systems Co Ltd Com CNY 1.0000	18,434	0.01
3,500	Chaozhou Three-Circle Group Co Ltd Com CNY 1.0000	15,126	0.01
9,700	China Baoan Group Co Ltd Com CNY 1.0000	16,841	0.01
196,000	China Cinda Asset Management Co Ltd Com CNY 1.0000	24,016	0.02
228,000	China CITIC Bank Corp Ltd Class 'H' Com CNY 1.0000	99,423	0.08
18,800	China Coal Energy Co Ltd Com CNY 1.0000	22,364	0.02
44,000	China Coal Energy Co Ltd 'H' Com CNY 1.0000	32,084	0.03
80,000	China Communications Services Corp Ltd Com CNY 1.0000	29,311	0.02
2,085,000	China Construction Bank Corp Com CNY 1.0000	1,202,249	0.96
6,700	China CSSC Holdings Ltd Com CNY 1.0000	21,711	0.02
27,600	China Eastern Airlines Corp Ltd Class 'A' Com CNY 1.0000	20,329	0.02
89,800	China Energy Engineering Corp Ltd Com CNY 1.0000	28,990	0.02
77,100	China Everbright Bank Co Ltd Class 'A' Com CNY 1.0000	31,165	0.02
122,000	China Everbright Bank Co Ltd Class 'H' Com CNY 1.0000	33,122	0.03
92,593	China Galaxy Securities Co Ltd Class 'H' Com CNY 1.0000	43,491	0.03
6,200	China Greatwall Technology Group Co Ltd Com CNY 1.0000	10,950	0.01
35,600	China International Capital Corp Ltd Com CNY 1.0000	72,189	0.06

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Emerging Market Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) (continued)		
	China (continued)		
20,760	China International Marine Containers Group Co Ltd Class 'A' Com CNY 1.0000	13,741	0.01
2,600	China International Travel Service Corp Ltd Com CNY 1.0000	69,681	0.06
14,287	China Jushi Co Ltd Com CNY 1.0000	29,360	0.02
163,000	China Life Insurance Co Ltd Class 'H' Com CNY 1.0000	260,427	0.21
65,000	China Longyuan Power Group Corp Ltd Com CNY 1.0000	75,195	0.06
34,800	China Merchants Bank Co Ltd Class 'A' Com CNY 1.0000	176,118	0.14
79,500	China Merchants Bank Co Ltd Class 'H' Com CNY 1.0000	405,885	0.32
27,500	China Merchants Energy Shipping Co Ltd Com CNY 1.0000	26,261	0.02
12,900	China Merchants Port Holdings Co Ltd Com CNY 1.0000	31,580	0.03
15,667	China Merchants Securities Co Ltd Class 'A' Com CNY 1.0000	29,709	0.02
11,700	China Merchants Shekou Industrial Zone Holdings Co Ltd Com CNY 1.0000	23,536	0.02
99,800	China Minsheng Banking Corp Ltd Class 'A' Com CNY 1.0000	46,162	0.04
97,380	China Minsheng Banking Corp Ltd Class 'H' Com CNY 1.0000	31,702	0.03
120,000	China Molybdenum Co Ltd Class 'H' Com CNY 0.2000	63,572	0.05
90,950	China National Building Material Co Ltd Com CNY 1.0000	75,934	0.06
16,900	China National Chemical Engineering Co Ltd Com CNY 1.0000	20,677	0.02
48,600	China National Nuclear Power Com CNY 1.0000	39,949	0.03
9,200	China Northern Rare Earth Group High-Tech Co Ltd Com CNY 1.0000	36,252	0.03
40,000	China Oilfield Services Ltd Class 'H' Com CNY 1.0000	40,363	0.03
6,100	China Oilfield Services Ltd Com CNY 1.0000	13,106	0.01
10,600	China Pacific Insurance Group Co Ltd Class 'A' Com CNY 1.0000	39,713	0.03
62,800	China Pacific Insurance Group Co Ltd Class 'H' Com CNY 1.0000	156,917	0.13
56,800	China Petroleum & Chemical Corp Class 'A' Com CNY 1.0000	35,903	0.03
576,000	China Petroleum & Chemical Corp Class 'H' Com CNY 1.0000	277,469	0.22
32,500	China Railway Group Ltd Class 'A' Com CNY 1.0000	26,627	0.02
103,000	China Railway Group Ltd Class 'H' Com CNY 1.0000	50,607	0.04
1,100	China Resources Sanjiu Medical & Pharmaceutical Co Ltd Com CNY 1.0000	7,599	0.01
9,400	China Shenhua Energy Co Ltd Class 'A' Com CNY 1.0000	35,701	0.03
77,500	China Shenhua Energy Co Ltd Class 'H' Com CNY 1.0000	219,716	0.17
36,300	China Southern Airlines Co Ltd Class 'A' Com CNY 1.0000	38,898	0.03
59,600	China State Construction Engineering Corp Ltd Com CNY 1.0000	45,434	0.04
67,000	China Suntien Green Energy Corp Ltd Com CNY 1.0000	27,687	0.02
54,800	China Three Gorges Renewables Group Co Ltd Com CNY 1.0000	41,552	0.03
1,080,000	China Tower Corp Ltd Com CNY 1.0000	110,278	0.09
58,800	China United Network Communications Ltd Com CNY 1.0000	42,112	0.03
34,600	China Vanke Co Ltd Class 'A' Com CNY 1.0000	56,943	0.05
20,500	China Vanke Co Ltd Class 'H' Com CNY 1.0000	47,661	0.04
38,522	China Yangtze Power Co Ltd Com CNY 1.0000	110,566	0.09
1,600	China Zhenhua Group Science & Technology Co Ltd Com CNY 1.0000	22,571	0.02
300	Chongqing Brewery Co Ltd Com CNY 1.0000	5,593	0.00
15,418	Chongqing Changan Automobile Co Ltd Class 'A' Com CNY 1.0000	28,066	0.02
26,482	Chongqing Changan Automobile Co Ltd Com CNY 1.0000	12,089	0.01
106,000	Chongqing Rural Commercial Bank Co Ltd Com CNY 1.0000	34,508	0.03
3,000	Chongqing Zhifei Biological Products Co Ltd Com CNY 1.0000	36,485	0.03
12,970	Citic Pacific Special Steel Group Co Ltd Com CNY 1.0000	35,907	0.03
28,060	CITIC Securities Co Ltd Class 'A' Com CNY 1.0000	78,597	0.06
38,900	CITIC Securities Co Ltd Class 'H' Com CNY 1.0000	77,665	0.06
3,600	Contemporary Ampere Technology Co Ltd Com CNY 1.0000	197,231	0.16
117,000	COSCO Shipping Development Co Ltd Class 'H' Com CNY 1.0000	14,336	0.01
44,000	COSCO Shipping Energy Transportation Co Ltd Class 'H' Com CNY 1.0000	39,748	0.03



## Schedule of Investments

as at 28 February 2023 (*continued*)

### State Street IUT Emerging Market Equity Index Fund (*continued*)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) ( <i>continued</i> )		
	China ( <i>continued</i> )		
24,210	COSCO Shipping Holdings Co Ltd Class 'A' Com CNY 1.0000	35,401	0.03
77,400	COSCO Shipping Holdings Co Ltd Class 'H' Com CNY 1.0000	75,685	0.06
74,000	CRRC Corp Ltd Class 'H' Com CNY 1.0000	31,913	0.03
53,700	CRRC Corp Ltd Com CNY 1.0000	41,519	0.03
6,400	CSC Financial Co Ltd Class 'A' Com CNY 1.0000	23,248	0.02
33,500	CSC Financial Co Ltd Com CNY 1.0000	31,027	0.02
28,657	CSG Holding Co Ltd Com CNY 1.0000	10,328	0.01
31,200	Daqin Railway Co Ltd Com CNY 1.0000	28,736	0.02
1,584	DaShenLin Pharmaceutical Group Co Ltd Com CNY 1.0000	8,294	0.01
98,000	Datang International Power Generation Co Ltd Pref NPV	15,775	0.01
2,900	Dong-E-E-Jiao Co Ltd Com CNY 1.0000	18,815	0.02
8,900	Dongfang Electric Corp Ltd Com CNY 1.0000	23,819	0.02
86,000	Dongfeng Motor Group Co Ltd Com CNY 1.0000	41,428	0.03
19,051	East Money Information Co Ltd Com CNY 1.0000	54,060	0.04
1,900	Ecovacs Robotics Co Ltd Com CNY 1.0000	23,301	0.02
9,100	ENN Natural Gas Co Ltd Com CNY 1.0000	23,835	0.02
2,351	Eve Energy Co Ltd Com CNY 1.0000	23,184	0.02
7,900	Everbright Securities Co Ltd Com CNY 1.0000	16,760	0.01
13,600	Fangda Carbon New Material Co Ltd Com CNY 1.0000	12,341	0.01
7,000	Flat Glass Group Co Ltd Com CNY 0.2500	17,449	0.01
32,300	Focus Media Information Technology Co Ltd Com CNY 1.0000	28,654	0.02
6,271	Foshan Haitian Flavouring & Food Co Ltd Com CNY 1.0000	69,904	0.06
15,800	Foxconn Industrial Internet Co Ltd Com CNY 1.0000	20,574	0.02
700	Fu Jian Anjoy Foods Co Ltd Com CNY 1.0000	15,522	0.01
4,400	Fujian Sunner Development Co Ltd Com CNY 1.0000	14,825	0.01
12,800	Fuyao Glass Industry Group Co Ltd Class 'A' Com CNY 1.0000	54,048	0.04
6,900	Fuyao Glass Industry Group Co Ltd Class 'H' Com CNY 1.0000	34,695	0.03
1,740	Ganfeng Lithium Co Ltd Class 'A' Com CNY 1.0000	17,088	0.01
8,480	Ganfeng Lithium Co Ltd Class 'H' Com CNY 1.0000	55,722	0.04
45,400	GD Power Development Co Ltd Com CNY 1.0000	24,202	0.02
21,500	GEM Co Ltd ADR USD 0.0000	23,010	0.02
18,100	Gemdale Corp Com CNY 1.0000	23,741	0.02
22,000	GF Securities Co Ltd Class 'A' Com CNY 1.0000	29,441	0.02
13,000	GF Securities Co Ltd Class 'H' Com CNY 1.0000	28,796	0.02
1,348	Giga Device Semiconductor Inc Com CNY 1.0000	19,179	0.02
800	Ginlong Technologies Co Ltd Com CNY 1.0000	17,230	0.01
8,100	GoerTek Inc Com CNY 1.0000	23,677	0.02
3,800	Gotion High-tech Co Ltd Com CNY 1.0000	15,242	0.01
4,600	Great Wall Motor Co Ltd Class 'A' Com CNY 1.0000	21,520	0.02
61,500	Great Wall Motor Co Ltd Class 'H' Com CNY 1.0000	76,834	0.06
42,280	Guangdong Electric Power Development Co Ltd Com CNY 1.0000	11,225	0.01
3,500	Guangdong Haid Group Co Ltd Com CNY 1.0000	30,156	0.02
3,600	Guangdong Xinbao Electrical Appliances Holdings Co Ltd Com CNY 1.0000	9,332	0.01
15,300	Guanghui Energy Co Ltd Com CNY 1.0000	22,393	0.02
72,000	Guangshen Railway Co Ltd Com CNY 1.0000	11,677	0.01
66,800	Guangzhou Automobile Group Co Ltd Class 'H' Com CNY 1.0000	40,123	0.03
15,000	Guangzhou Automobile Group Co Ltd Com CNY 1.0000	23,337	0.02
5,900	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd Class 'A' Com CNY 1.0000	25,265	0.02
700	Guangzhou Kingmed Diagnostics Group Co Ltd Com CNY 1.0000	8,002	0.01
4,960	Guangzhou Tinci Materials Technology Co Ltd Com CNY 1.0000	30,269	0.02

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Emerging Market Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) (continued)		
	China (continued)		
17,700	Guosen Securities Co Ltd Com CNY 1.0000	23,193	0.02
7,300	Guosheng Financial Holding Inc Com CNY 1.0000	9,120	0.01
16,300	Guotai Junan Securities Co Ltd Class 'H' Com CNY 1.0000	31,595	0.03
17,800	Guotai Junan Securities Co Ltd Com CNY 1.0000	19,886	0.02
15,400	Haier Smart Home Co Ltd Class 'A' Com CNY 1.0000	54,959	0.04
49,400	Haier Smart Home Co Ltd Com CNY 1.0000	164,679	0.13
21,900	Haitong Securities Co Ltd Class 'A' Com CNY 1.0000	27,181	0.02
98,400	Haitong Securities Co Ltd Class 'H' Com CNY 1.0000	59,694	0.05
4,000	Hang Zhou Great Star Industrial Co Ltd Com CNY 1.0000	11,649	0.01
1,372	Hangzhou First Applied Material Co Ltd Com CNY 1.0000	12,783	0.01
2,300	Hangzhou Oxygen Plant Group Co Ltd Com CNY 1.0000	12,167	0.01
3,500	Hangzhou Silan Microelectronics Co Ltd Com CNY 1.0000	16,004	0.01
1,500	Hangzhou Tigermed Consulting Co Ltd Class 'A' Com CNY 1.0000	23,492	0.02
1,300	Hangzhou Tigermed Consulting Co Ltd Class 'H' Com CNY 1.0000	14,063	0.01
3,600	Henan Shuanghui Investment & Development Co Ltd Com CNY 1.0000	12,931	0.01
6,100	Hengli Petrochemical Co Ltd Com CNY 1.0000	14,604	0.01
11,600	Hengyi Petrochemical Co Ltd ADR USD 0.0000	12,777	0.01
2,100	Hithink RoyalFlush Information Network Co Ltd Com CNY 1.0000	33,755	0.03
3,780	Hongfa Technology Co Ltd Com CNY 1.0000	17,971	0.01
1,000	Hoshine Silicon Industry Co Ltd Com CNY 1.0000	13,292	0.01
68,000	Huadian Power International Corp Ltd Com CNY 1.0000	25,650	0.02
3,300	Huadong Medicine Co Ltd Com CNY 1.0000	21,508	0.02
8,200	Huaibei Mining Holdings Co Ltd Com CNY 1.0000	16,150	0.01
5,590	Hualan Biological Engineering Inc Com CNY 1.0000	16,825	0.01
28,000	Huaneng Lancang River Hydropower Inc Com CNY 1.0000	26,966	0.02
19,400	Huaneng Power International Inc Class 'A' Com CNY 1.0000	21,499	0.02
68,000	Huaneng Power International Inc Class 'H' Com CNY 1.0000	31,531	0.03
14,900	Huatai Securities Co Ltd Com CNY 1.0000	25,466	0.02
36,000	Huatai Securities Co Ltd Com NPV	38,187	0.03
4,800	Huayu Automotive Systems Co Ltd Com CNY 1.0000	12,306	0.01
700	Huizhou Desay Sv Automotive Co Ltd Com CNY 1.0000	10,831	0.01
4,800	Humanwell Healthcare Group Co Ltd Com CNY 1.0000	17,371	0.01
25,600	Hunan Valin Steel Co Ltd Com CNY 1.0000	19,515	0.02
1,298	Hundsun Technologies Inc Com CNY 1.0000	7,817	0.01
2,300	Iflytek Co Ltd Com CNY 1.0000	15,081	0.01
400	Imeik Technology Development Co Ltd Com CNY 1.0000	31,928	0.03
125,400	Industrial & Commercial Bank of China Ltd Class 'A' Com CNY 1.0000	73,142	0.06
1,745,500	Industrial & Commercial Bank of China Ltd Class 'H' Com CNY 1.0000	821,964	0.65
34,700	Industrial Bank Co Ltd Com CNY 1.0000	79,592	0.06
32,760	Industrial Securities Co Ltd Com CNY 1.0000	28,573	0.02
90,000	Inner Mongolia BaoTou Steel Union Co Ltd Com CNY 1.0000	25,026	0.02
15,000	Inner Mongolia ERDOS Resources Co Ltd Com CNY 1.0000	27,977	0.02
24,800	Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd Com CNY 1.0000	14,869	0.01
13,923	Inner Mongolia Yili Industrial Group Co Ltd Com CNY 1.0000	57,526	0.05
26,100	Inner Mongolia Yitai Coal Co Ltd Com CNY 1.0000	33,176	0.03
2,700	Intco Medical Technology Co Ltd Com CNY 1.0000	9,405	0.01
4,340	JA Solar Technology Co Ltd Com CNY 1.0000	35,981	0.03
3,420	Jafron Biomedical Co Ltd Com CNY 1.0000	15,035	0.01
2,600	Jason Furniture Hangzhou Co Ltd Com CNY 1.0000	16,614	0.01
5,500	JCET Group Co Ltd Com CNY 1.0000	20,994	0.02

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Emerging Market Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) (continued)		
	China (continued)		
11,100	Jiangsu Eastern Shenghong Co Ltd Com CNY 1.0000	23,383	0.02
18,000	Jiangsu Expressway Co Ltd Com CNY 1.0000	16,217	0.01
2,876	Jiangsu Hengli Hydraulic Co Ltd Com CNY 1.0000	26,894	0.02
10,532	Jiangsu Hengrui Medicine Co Ltd Com CNY 1.0000	62,144	0.05
1,200	Jiangsu King's Luck Brewery JSC Ltd Com CNY 1.0000	10,434	0.01
2,400	Jiangsu Yanghe Brewery Joint-Stock Co Ltd Class 'A' Com CNY 1.0000	55,346	0.04
1,100	Jiangsu Yangnong Chemical Co Ltd Com CNY 1.0000	16,016	0.01
10,100	Jiangsu Zhongtian Technology Co Ltd Com CNY 1.0000	22,002	0.02
20,000	Jiangxi Copper Co Ltd Class 'H' Com CNY 1.0000	29,696	0.02
1,100	JiuGui Liquor Co Ltd Com CNY 1.0000	22,678	0.02
6,700	Jointown Pharmaceutical Group Co Ltd Com CNY 1.0000	13,150	0.01
3,000	Jonjee Hi-Tech Industrial And Commercial Holding Co Ltd Com CNY 1.0000	15,508	0.01
1,900	Kweichow Moutai Co Ltd Com CNY 1.0000	467,441	0.37
400	Lao Feng Xiang Co Ltd Com CNY 1.0000	1,207	0.00
2,080	Laobaixing Pharmacy Chain JSC Com CNY 1.0000	11,356	0.01
19,100	Legend Holdings Corp Com CNY 1.0000	19,893	0.02
7,700	Lens Technology Co Ltd Com CNY 1.0000	13,317	0.01
4,100	Lianhe Chemical Technology Co Ltd Com CNY 1.0000	9,148	0.01
24,100	Lingyi iTech Guangdong Co Com CNY 1.0000	18,731	0.01
4,100	Livzon Pharmaceutical Group Inc Com CNY 1.0000	13,421	0.01
7,300	Lomon Billions Group Co Ltd Com CNY 1.0000	21,695	0.02
13,892	Longi Green Energy Technology Co Ltd Com CNY 1.0000	83,364	0.07
10,749	Luxshare Precision Industry Co Ltd Com CNY 1.0000	43,653	0.03
2,500	Luzhou Laojiao Co Ltd Com CNY 1.0000	84,777	0.07
2,850	Mango Excellent Media Co Ltd Com CNY 1.0000	12,958	0.01
328	Maxscend Microelectronics Co Ltd Com CNY 1.0000	5,219	0.00
15,800	Meinian Onehealth Healthcare Holdings Co Ltd Com CNY 1.0000	14,081	0.01
130,000	Metallurgical Corp of China Ltd Class 'H' Com CNY 1.0000	26,705	0.02
7,800	Ming Yang Smart Energy Group Ltd Com CNY 1.0000	26,863	0.02
872	Montage Technology Co Ltd Com CNY 1.0000	6,833	0.01
8,450	Muyuan Foodstuff Co Ltd Com CNY 1.0000	56,782	0.05
10,808	NARI Technology Co Ltd Com CNY 1.0000	38,483	0.03
1,200	NAURA Technology Group Co Ltd Com CNY 1.0000	37,967	0.03
3,600	New China Life Insurance Co Ltd Class 'A' Com CNY 1.0000	15,221	0.01
18,500	New China Life Insurance Co Ltd Class 'H' Com CNY 1.0000	42,225	0.03
12,700	New Hope Liuhe Co Ltd Com CNY 1.0000	22,739	0.02
4,400	Ninestar Corp Com CNY 1.0000	32,217	0.03
500	Ningbo Deye Technology Co Ltd Com CNY 1.0000	22,442	0.02
2,500	Ningbo Orient Wires & Cables Co Ltd Com CNY 1.0000	18,651	0.01
8,400	Ningbo Shanshan Co Ltd Com CNY 1.0000	20,361	0.02
1,600	Ningbo Tuopu Group Co Ltd Com CNY 1.0000	14,541	0.01
11,800	Ningxia Baofeng Energy Group Co Ltd Com CNY 1.0000	25,289	0.02
38,000	Nongfu Spring Co Ltd Com CNY 0.1000	200,855	0.16
10,200	Offcn Education Technology Co Ltd Com CNY 1.0000	7,900	0.01
12,400	OFILM Group Co Ltd Com CNY 1.0000	8,662	0.01
12,416	Orient Securities Co Ltd Class 'A' Com CNY 1.0000	17,178	0.01
35,600	Orient Securities Co Ltd Com CNY 1.0000	18,560	0.01
220,500	People's Insurance Co Group of China Ltd Com CNY 1.0000	65,691	0.05
5,400	Perfect World Co Ltd Com CNY 1.0000	10,430	0.01
470,000	PetroChina Co Ltd Com CNY 1.0000	226,971	0.18
44,600	PetroChina Co Ltd Com CNY 1.0000	31,640	0.03

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Emerging Market Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) (continued)		
	China (continued)		
6,600	Pharmaron Beijing Co Ltd Class 'H' Com CNY 1.0000	34,806	0.03
141,010	PICC Property & Casualty Co Ltd Com CNY 1.0000	116,712	0.09
26,300	Ping An Bank Co Ltd Com CNY 1.0000	49,159	0.04
18,700	Ping An Insurance Group Co of China Ltd Class 'A' Com CNY 1.0000	122,261	0.10
129,500	Ping An Insurance Group Co of China Ltd Class 'H' Com CNY 1.0000	829,171	0.66
15,400	Poly Developments and Holdings Group Co Ltd Com CNY 1.0000	31,522	0.03
1,800	Poly Property Services Co Ltd Com CNY 1.0000	10,282	0.01
199,000	Postal Savings Bank of China Co Ltd Com CNY 1.0000	112,596	0.09
46,100	Postal Savings Bank of China Co Ltd Com CNY 1.0000	28,264	0.02
18,100	Power Construction Corp of China Ltd Com CNY 1.0000	17,628	0.01
500	Pylon Technologies Co Ltd Com CNY 1.0000	18,176	0.01
10,000	Qinghai Salt Lake Industry Co Ltd Com CNY 1.0000	33,640	0.03
1,524	Raytron Technology Co Ltd Com CNY 1.0000	9,563	0.01
2,500	Remegen Co Ltd Com CNY 1.0000	15,437	0.01
21,900	SAIC Motor Corp Ltd Com CNY 1.0000	44,648	0.04
200	Sangfor Technologies Inc Com CNY 1.0000	3,875	0.00
8,400	Sany Heavy Industry Co Ltd Com CNY 1.0000	21,341	0.02
3,400	Seazen Holdings Co Ltd Com CNY 1.0000	9,012	0.01
6,800	SF Holding Co Ltd Com CNY 1.0000	49,744	0.04
450	SG Micro Corp Com CNY 1.0000	9,589	0.01
15,000	Shaanxi Coal Industry Co Ltd Com CNY 1.0000	40,693	0.03
56,475	Shandong Chenming Paper Holdings Ltd Class 'B' Com CNY 1.0000	16,689	0.01
3,300	Shandong Denghai Seeds Co Ltd Com CNY 1.0000	8,948	0.01
4,820	Shandong Gold Mining Co Ltd Class 'A' Com CNY 1.0000	12,409	0.01
24,100	Shandong Gold Mining Co Ltd Class 'H' Com CNY 1.0000	38,910	0.03
3,000	Shandong Himile Mechanical Science & Technology Co Ltd Com CNY 1.0000	11,040	0.01
180	Shandong Hualu Hengsheng Chemical Co Ltd Com CNY 1.0000	882	0.00
3,100	Shandong Linglong Tyre Co Ltd Com CNY 1.0000	9,474	0.01
44,900	Shandong Nanshan Aluminum Co Ltd Com CNY 1.0000	21,986	0.02
2,700	Shandong Pharmaceutical Glass Co Ltd Com CNY 1.0000	10,775	0.01
44,000	Shandong Weigao Group Medical Polymer Co Ltd Com CNY 0.1000	66,917	0.05
2,405	Shanghai Baosight Software Co Ltd Class 'A' Com CNY 1.0000	16,145	0.01
9,866	Shanghai Baosight Software Co Ltd Class 'H' Com CNY 1.0000	30,328	0.02
2,000	Shanghai Electric Group Co Ltd Com CNY 1.0000	437	0.00
17,200	Shanghai Electric Group Co Ltd Com CNY 1.0000	9,776	0.01
9,800	Shanghai Electric Power Co Ltd Com CNY 1.0000	13,612	0.01
18,500	Shanghai Fosun Pharmaceutical Group Co Ltd Class 'H' Com CNY 1.0000	51,004	0.04
9,000	Shanghai Fudan Microelectronics Group Co Ltd Com CNY 0.1000	34,813	0.03
3,200	Shanghai International Airport Co Ltd Com CNY 1.0000	25,453	0.02
1,800	Shanghai Jinjiang International Hotels Co Ltd Com CNY 1.0000	15,138	0.01
5,800	Shanghai Junshi Biosciences Co Ltd Com CNY 1.0000	21,808	0.02
29,176	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd Com CNY 1.0000	21,459	0.02
2,100	Shanghai M&G Stationery Inc Com CNY 1.0000	15,433	0.01
18,500	Shanghai Pharmaceuticals Holding Co Ltd Class 'H' Com CNY 1.0000	30,758	0.02
56,648	Shanghai Pudong Development Bank Co Ltd Com CNY 1.0000	55,171	0.04
2,800	Shanghai Putailai New Energy Technology Co Ltd Com CNY 1.0000	19,100	0.02
13,900	Shanghai Yuyuan Tourist Mart Group Co Ltd Com CNY 1.0000	14,782	0.01
15,400	Shanxi Coking Coal Energy Group Co Ltd Com CNY 1.0000	27,218	0.02
1,900	Shanxi Lu'an Environmental Energy Development Co Ltd Com CNY 1.0000	5,747	0.00
18,700	Shanxi Meijin Energy Co Ltd Com CNY 1.0000	23,869	0.02

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	China <i>(continued)</i>		
2,180	Shanxi Xinghuaacun Fen Wine Factory Co Ltd Com CNY 1.0000	83,580	0.07
6,500	Shenghe Resources Holding Co Ltd Com CNY 1.0000	14,125	0.01
8,700	Shengyi Technology Co Ltd Com CNY 1.0000	21,395	0.02
66,800	Shenwan Hongyuan Group Co Ltd Class 'H' Com CNY 1.0000	38,237	0.03
2,520	Shenzhen Capchem Technology Co Ltd Com CNY 1.0000	15,878	0.01
600	Shenzhen Dynanonic Co Ltd Com CNY 1.0000	18,429	0.01
34,000	Shenzhen Expressway Co Ltd Com CNY 1.0000	28,795	0.02
3,100	Shenzhen Inovance Technology Co Ltd Com CNY 1.0000	30,822	0.02
1,593	Shenzhen International Holdings Ltd Com CNY 1.0000	17,433	0.01
4,160	Shenzhen Kangtai Biological Product Co Ltd Com CNY 1.0000	19,586	0.02
2,098	Shenzhen Mindray Bio-Medical Co Ltd Class 'A' Com CNY 1.0000	89,364	0.07
32,300	Shenzhen Overseas Chinese Town Co Ltd Com CNY 1.0000	23,265	0.02
7,000	Siasun Robot & Automation Co Ltd Com CNY 1.0000	10,046	0.01
8,200	Sichuan Chuantou Energy Co Ltd Com CNY 1.0000	14,437	0.01
3,100	Sichuan Kelun Pharmaceutical Co Ltd Com CNY 1.0000	12,140	0.01
16,400	Sichuan Road & Bridge Co Ltd Com CNY 1.0000	28,274	0.02
1,800	Sichuan Swellfun Co Ltd Com CNY 1.0000	20,216	0.02
5,300	Sinoma Science & Technology Co Ltd Com CNY 1.0000	16,571	0.01
57,000	Sinopec Engineering Group Co Ltd Com CNY 1.0000	26,910	0.02
200,000	Sinopec Shanghai Petrochemical Co Ltd Com CNY 1.0000	32,435	0.03
32,400	Sinopharm Group Co Ltd Com CNY 1.0000	81,736	0.07
86,000	Sinotrans Ltd Class 'H' Com CNY 1.0000	24,795	0.02
1,120	Skshu Paint Co Ltd Com CNY 1.0000	18,597	0.01
5,580	Songcheng Performance Development Co Ltd Com CNY 1.0000	11,883	0.01
500	StarPower Semiconductor Ltd Com CNY 1.0000	20,008	0.02
2,200	Sungrow Power Supply Co Ltd Com CNY 1.0000	35,690	0.03
5,600	Sunwoda Electronic Co Ltd Com CNY 1.0000	16,423	0.01
400	Suzhou Maxwell Technologies Co Ltd Com CNY 1.0000	19,919	0.02
7,800	Tangshan Sanyou Chemical Industries Co Ltd Com CNY 1.0000	7,565	0.01
4,600	TBEA Co Ltd Com CNY 1.0000	13,453	0.01
1,400	Thunder Software Technology Co Ltd Com CNY 1.0000	18,155	0.01
7,400	Tianjin Zhonghuan Semiconductor Co Ltd Com CNY 1.0000	43,814	0.03
2,800	Tianqi Lithium Corp Com CNY 1.0000	31,140	0.02
8,200	Tongkun Group Co Ltd Com CNY 1.0000	18,186	0.01
39,000	Tongling Nonferrous Metals Group Co Ltd Com CNY 1.0000	17,881	0.01
6,800	Tongwei Co Ltd Com CNY 1.0000	38,647	0.03
500	Topchoice Medical Corp Com CNY 1.0000	9,905	0.01
5,200	Topsec Technologies Group Inc Com CNY 1.0000	7,893	0.01
21,000	TravelSky Technology Ltd Com CNY 1.0000	39,051	0.03
4,400	Trina Solar Co Ltd Com CNY 1.0000	36,824	0.03
1,300	Tsingtao Brewery Co Ltd Class 'A' Com CNY 1.0000	19,658	0.02
12,000	Tsingtao Brewery Co Ltd Class 'H' Com CNY 1.0000	111,576	0.09
1,819	Unigroup Guoxin Microelectronics Co Ltd Com CNY 1.0000	27,363	0.02
5,100	Walvax Biotechnology Co Ltd Com CNY 1.0000	26,474	0.02
5,100	Wanhua Chemical Group Co Ltd Com CNY 1.0000	72,125	0.06
21,500	Weichai Power Co Ltd Class 'A' Com CNY 1.0000	36,279	0.03
39,000	Weichai Power Co Ltd Class 'H' Com CNY 1.0000	54,534	0.04
7,200	Wens Foodstuffs Group Co Ltd Com CNY 1.0000	19,328	0.02
1,823	Western Superconducting Technologies Co Ltd Com CNY 1.0000	22,433	0.02
2,016	Will Semiconductor Shanghai Co Ltd Com CNY 1.0000	23,504	0.02
2,800	Wingtech Technology Co Ltd Com CNY 1.0000	20,460	0.02

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	China <i>(continued)</i>		
8,970	Winning Health Technology Group Co Ltd Com CNY 1.0000	12,362	0.01
10,603	Wuhan Guide Infrared Co Ltd Com CNY 1.0000	17,158	0.01
6,400	Wuliangye Yibin Co Ltd Com CNY 1.0000	177,460	0.14
7,083	WuXi AppTec Co Ltd Class 'A' Com CNY 1.0000	71,090	0.06
3,768	Wuxi AppTec Co Ltd Class 'H' Com CNY 1.0000	42,258	0.03
16,700	XCMG Construction Machinery Co Ltd Com CNY 1.0000	16,083	0.01
10,200	Xiamen C & D Inc Com CNY 1.0000	18,263	0.01
5,300	Xiamen Tungsten Co Ltd Com CNY 1.0000	16,434	0.01
18,000	Xinhua Winshare Publishing and Media Co Ltd Com CNY 1.0000	12,866	0.01
17,900	Xinjiang Goldwind Science & Technology Co Ltd Class 'A' Com CNY 1.0000	27,582	0.02
15,184	Xinjiang Goldwind Science & Technology Co Ltd Class 'H' Com CNY 1.0000	12,896	0.01
4,900	Xinyangfeng Agricultural Technology Co Ltd Com CNY 1.0000	8,215	0.01
4,500	Yangtze Optical Fibre and Cable Joint Stock Ltd Co Com CNY 1.0000	8,325	0.01
3,900	Yankuang Energy Group Co Ltd Com CNY 1.0000	18,886	0.02
15,300	Yantai Changyu Pioneer Wine Co Ltd Com CNY 1.0000	22,258	0.02
3,780	Yantai Eddie Precision Machinery Co Ltd Com CNY 1.0000	9,937	0.01
2,700	Yantai Jereh Oilfield Services Group Co Ltd Com CNY 1.0000	11,324	0.01
42,000	Yanzhou Coal Mining Co Ltd Com CNY 1.0000	119,324	0.10
3,250	Yealink Network Technology Co Ltd Class 'A' Com CNY 1.0000	29,382	0.02
8,600	Yifan Pharmaceutical Co Ltd Com CNY 1.0000	15,748	0.01
4,700	Yihai Kerry Arawana Holdings Co Ltd Com CNY 1.0000	29,332	0.02
6,790	Yonyou Network Technology Co Ltd Com CNY 1.0000	21,441	0.02
9,400	YTO Express Group Co Ltd Com CNY 1.0000	23,142	0.02
4,700	Yunda Holding Co Ltd Com CNY 1.0000	8,135	0.01
11,800	Yunnan Aluminium Co Ltd Com CNY 1.0000	21,352	0.02
3,500	Yunnan Baiyao Group Co Ltd Com CNY 1.0000	27,013	0.02
1,900	Yunnan Energy New Material Co Ltd Com CNY 1.0000	32,385	0.03
900	Zhangzhou Pientzehuang Pharmaceutical Co Ltd Com CNY 1.0000	37,689	0.03
22,500	Zhaojin Mining Industry Co Ltd Com CNY 1.0000	22,245	0.02
24,200	Zhefu Holding Group Co Ltd Com CNY 1.0000	13,721	0.01
18,600	Zhejiang China Commodities City Group Co Ltd Com CNY 1.0000	13,372	0.01
3,200	Zhejiang Chint Electrics Co Ltd Com CNY 1.0000	13,022	0.01
1,700	Zhejiang Dingli Machinery Co Ltd Com CNY 1.0000	13,501	0.01
20,000	Zhejiang Expressway Co Ltd Com CNY 1.0000	15,208	0.01
3,770	Zhejiang Huayou Cobalt Co Ltd Com CNY 1.0000	30,222	0.02
1,900	Zhejiang Jingsheng Mechanical & Electrical Co Ltd Com CNY 1.0000	17,680	0.01
10,200	Zhejiang Juhua Co Ltd Com CNY 1.0000	26,066	0.02
7,200	Zhejiang NHU Co Ltd Com CNY 1.0000	18,527	0.01
2,170	Zhejiang Sanhua Intelligent Controls Co Ltd Com CNY 1.0000	7,521	0.01
11,517	Zhejiang Satellite Petrochemical Co Ltd Com CNY 1.0000	27,198	0.02
1,000	Zhejiang Supor Co Ltd Com CNY 1.0000	7,722	0.01
6,800	Zhejiang Weixing New Building Materials Co Ltd Com CNY 1.0000	23,687	0.02
14,900	ZhongAn Online P&C Insurance Co Ltd Com CNY 1.0000	40,363	0.03
14,500	Zhuzhou CRRC Times Electric Co Ltd Com CNY 1.0000	62,272	0.05
6,700	Zhuzhou Kibing Group Co Ltd Com CNY 1.0000	9,951	0.01
27,400	Zijin Mining Group Co Ltd Class 'A' Com CNY 0.1000	42,407	0.03
134,000	Zijin Mining Group Co Ltd Class 'H' Com CNY 0.1000	190,592	0.15
53,600	Zoomlion Heavy Industry Science and Technology Co Ltd Class 'H' Com CNY 1.0000	29,168	0.02
8,300	ZTE Corp Class 'A' Com CNY 1.0000	36,297	0.03

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	China <i>(continued)</i>		
12,080	ZTE Corp Class 'H' Com CNY 1.0000	33,812	0.03
	Total China	18,689,350	14.88
	Columbia		
6,238	Bancolumbia SA Com COP 500.0000	43,612	0.04
10,520	Bancolumbia SA Pref NPV	63,142	0.05
24,279	Cementos Argos SA Com COP 6.0000	14,242	0.01
105,996	Ecopetrol SA Com COP 250.0000	55,693	0.05
666	Grupo de Inversiones Suramericana SA Com COP 187.5000	4,747	0.00
8,400	Interconexion Electrica SA ESP Com COP 32.8000	28,153	0.02
	Total Columbia	209,589	0.17
	Czech Republic		
3,257	CEZ A/S Com CZK 100.0000	143,617	0.12
1,716	Komerčni banka A/S Com CZK 100.0000	54,689	0.04
14,145	Moneta Money Bank A/S Com CZK 1.0000	51,004	0.04
	Total Czech Republic	249,310	0.20
	Egypt		
52,118	Commercial International Bank Egypt SAE Com EGP 10.0000	85,213	0.07
15,947	Eastern Tobacco Com EGP 1.0000	9,092	0.01
23,195	Egypt Kuwait Holding Co SAE Com USD 0.2500	27,383	0.02
	Total Egypt	121,688	0.10
	Greece		
46,163	Alpha Bank AE Com EUR 0.3000	68,321	0.05
61,974	Eurobank Ergasias SA Com EUR 0.3000	89,986	0.07
2,200	FF Group Com EUR 0.3000	-	0.00
2,543	Hellenic Petroleum SA Com EUR 2.1800	21,260	0.02
5,884	Hellenic Telecommunications Organization SA Com EUR 2.8300	85,436	0.07
2,660	Jumbo SA Com EUR 0.8800	50,168	0.04
1,392	Motor Oil Hellas Corinth Refineries SA Com EUR 0.7500	34,911	0.03
2,237	Mytilineos Holdings SA Com EUR 0.9700	57,088	0.05
13,078	National Bank of Greece SA Com EUR 3.0000	69,313	0.05
3,917	OPAP SA Com EUR 0.3000	57,502	0.05
10,046	Piraeus Financial Holdings SA Com EUR 0.9500	24,120	0.02
5,171	Public Power Corp SA Com EUR 2.4800	42,919	0.03
1,555	Terna Energy SA Com EUR 0.3000	30,634	0.02
	Total Greece	631,658	0.50
	Hong Kong		
10,500	Beijing Enterprises Holdings Ltd Com NPV	32,417	0.03
21,500	BYD Electronic International Co Ltd Com NPV	59,016	0.05
400,100	China Common Rich Renewable Energy Investment Com NVP	-	0.00
74,925	China Everbright International Ltd Com NPV	28,622	0.02

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	Hong Kong <i>(continued)</i>		
280,400	China Huishan Dairy Holdings Company Ltd Com NVP	-	0.00
77,966	China Jinmao Holdings Group Ltd Com NPV	14,236	0.01
26,934	China Merchants Port Holdings Co Ltd Com NPV	35,591	0.03
84,500	China Overseas Land & Investment Ltd Com NPV	197,536	0.16
97,332	China Power International Development Ltd Com NPV	36,363	0.03
36,477	China Resources Beer Holdings Co Ltd Com NPV	253,933	0.20
43,000	China Resources Pharmaceutical Group Ltd Com NPV	33,318	0.03
38,511	China Resources Power Holdings Co Ltd Com NPV	74,113	0.06
23,548	China Taiping Insurance Holdings Co Ltd Com NPV	26,223	0.02
80,000	China Traditional Chinese Medicine Holdings Co Ltd Com NPV	39,114	0.03
95,000	CITIC Ltd Com NPV	98,830	0.08
177,680	CSPC Pharmaceutical Group Ltd Com NPV	179,934	0.14
34,000	Far East Horizon Ltd Com NPV	28,346	0.02
52,760	Fosun International Ltd Com NPV	40,690	0.03
68,000	Guangdong Investment Ltd Com NPV	64,778	0.05
10,000	Hua Hong Semiconductor Ltd Com NPV	36,099	0.03
22,000	Shanghai Industrial Holdings Ltd Com NPV	26,851	0.02
127,177	Shenzhen Investment Ltd Com NPV	21,847	0.02
40,000	Shougang Fushan Resources Group Ltd Com NPV	12,109	0.01
108,666	Sino-Ocean Group Holding Ltd Com NPV	12,923	0.01
9,500	Sinotruk Hong Kong Ltd Com NPV	14,106	0.01
31,944	Yuexiu Property Co Ltd Com NPV	44,360	0.03
	Total Hong Kong	1,411,355	1.12
	Hungary		
5,993	MOL Hungarian Oil & Gas Plc Com HUF 125.0000	43,057	0.03
5,120	OTP Bank Nyrt Com HUF 100.0000	146,830	0.12
3,065	Richter Gedeon Nyrt Com HUF 100.0000	60,715	0.05
	Total Hungary	250,602	0.20
	India		
104	3M India Ltd Com INR 10.0000	27,153	0.02
5,355	Aarti Industries Ltd Com INR 5.0000	32,322	0.03
1,336	ABB India Ltd Com INR 2.0000	49,030	0.04
2,729	ACC Ltd Com INR 10.0000	53,905	0.04
6,493	Adani Enterprises Ltd Com INR 1.0000	101,010	0.08
10,127	Adani Green Energy Ltd Com INR 10.0000	56,059	0.04
17,516	Adani Ports & Special Economic Zone Ltd Com INR 2.0000	118,370	0.09
22,965	Adani Power Ltd Com INR 10.0000	38,323	0.03
6,823	Adani Total Gas Ltd Com INR 1.0000	52,809	0.04
6,583	Adani Transmission Ltd Com INR 10.0000	48,275	0.04
4,256	Adani Wilmar Ltd Com INR 1.0000	17,557	0.01
18,192	Aditya Birla Capital Ltd Com INR 10.0000	30,265	0.02
680	Alkem Laboratories Ltd Com INR 2.0000	24,627	0.02
18,499	Ambuja Cements Ltd Com INR 2.0000	72,186	0.06
2,391	Apollo Hospitals Enterprise Ltd Com INR 5.0000	120,046	0.10
34,078	Ashok Leyland Ltd Com INR 1.0000	56,558	0.04
9,790	Asian Paints Ltd Com INR 1.0000	315,892	0.25
1,948	Astral Ltd Com INR 1.0000	41,962	0.03



## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Emerging Market Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) (continued)		
	India (continued)		
7,355	AU Small Finance Bank Com INR 10.0000	49,741	0.04
7,593	Aurobindo Pharma Ltd Com INR 1.0000	40,079	0.03
3,367	Avenue Supermarts Ltd Com INR 10.0000	131,231	0.10
50,155	Axis Bank Ltd Com INR 2.0000	482,906	0.38
1,695	Bajaj Auto Ltd Com INR 10.0000	70,786	0.06
5,232	Bajaj Finance Ltd Com INR 2.0000	364,764	0.29
8,703	Bajaj Finserv Ltd Com INR 1.0000	132,517	0.11
749	Bajaj Holdings & Investment Ltd Com INR 10.0000	53,432	0.04
1,920	Balkrishna Industries Ltd Com INR 2.0000	44,115	0.04
18,728	Bandhan Bank Ltd Com INR 10.0000	49,325	0.04
22,032	Bank of Baroda Com INR 2.0000	39,958	0.03
1,121	Bata India Ltd Com INR 5.0000	18,044	0.01
4,605	Berger Paints India Ltd Com INR 1.0000	30,445	0.02
72,069	Bharat Electronics Ltd Com INR 1.0000	77,767	0.06
5,711	Bharat Forge Ltd Com INR 2.0000	53,157	0.04
45,815	Bharat Heavy Electricals Ltd Com INR 2.0000	36,477	0.03
19,093	Bharat Petroleum Corp Ltd Com INR 10.0000	69,114	0.05
50,259	Bharti Airtel Ltd Com INR 5.0000	425,518	0.34
13,101	Biocon Ltd Com INR 5.0000	34,244	0.03
122	Bosch Ltd Com INR 10.0000	25,044	0.02
2,744	Britannia Industries Ltd Com INR 1.0000	139,651	0.11
2,453	Cadila Healthcare Ltd Com INR 1.0000	13,033	0.01
6,771	Canara Bank Com INR 10.0000	21,591	0.02
16,559	Castrol India Ltd Com INR 5.0000	21,674	0.02
18,903	CG Power & Industrial Solutions Ltd Com INR 2.0000	65,817	0.05
10,470	Cholamandalam Investment and Finance Co Ltd Com INR 2.0000	90,346	0.07
10,168	Cipla Ltd Com INR 2.0000	105,126	0.08
46,081	Coal India Ltd Com INR 10.0000	113,220	0.09
708	Coforge Ltd Com INR 10.0000	34,715	0.03
3,005	Colgate-Palmolive India Ltd Com INR 1.0000	50,507	0.04
6,161	Container Corp of India Ltd Com INR 5.0000	41,498	0.03
3,808	Coromandel International Ltd Com INR 1.0000	39,030	0.03
2,769	Cummins India Ltd Com INR 2.0000	49,591	0.04
13,875	Dabur India Ltd Com INR 1.0000	84,292	0.07
1,870	Dalmia Bharat Ltd Com INR 0.0200	39,118	0.03
2,335	Deepak Nitrite Ltd Com INR 2.0000	47,919	0.04
3,037	Divi's Laboratories Ltd Com INR 2.0000	97,884	0.08
1,119	Dixon Technologies India Ltd Com INR 2.0000	36,896	0.03
14,520	DLF Ltd Com INR 2.0000	58,241	0.05
994	Dr Lal PathLabs Ltd Com INR 10.0000	22,555	0.02
2,887	Dr Reddy's Laboratories Ltd Com INR 5.0000	142,149	0.11
3,089	Eicher Motors Ltd Com INR 1.0000	109,436	0.09
7,583	Emami Ltd Com INR 1.0000	34,542	0.03
12,355	Embassy Office Parks Reits NPV	42,983	0.03
35,450	Federal Bank Ltd Com INR 2.0000	52,223	0.04
10,668	FSN E-Commerce Ventures Ltd Com INR 1.0000	17,030	0.01
49,411	GAIL India Ltd Com INR 10.0000	57,854	0.05
1,843	GlaxoSmithKline Pharmaceuticals Ltd Com INR 10.0000	28,091	0.02
6,135	Glenmark Pharmaceuticals Ltd Com INR 1.0000	30,004	0.02
75,986	GMR Infrastructure Ltd Com INR 1.0000	32,849	0.03
7,566	Godrej Consumer Products Ltd Com INR 1.0000	79,683	0.06

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	India <i>(continued)</i>		
3,557	Godrej Industries Ltd Com INR 1.0000	17,010	0.01
2,740	Godrej Properties Ltd Com INR 5.0000	34,392	0.03
7,104	Grasim Industries Ltd Com INR 2.0000	127,913	0.10
943	Gujarat Fluorochemicals Ltd Com INR 1.0000	33,830	0.03
5,310	Gujarat Gas Ltd Com INR 2.0000	30,581	0.02
3,898	Havells India Ltd Com INR 1.0000	53,224	0.04
24,078	HCL Technologies Ltd Com INR 2.0000	295,960	0.24
1,468	HDFC Asset Management Co Ltd Com INR 5.0000	30,304	0.02
20,930	HDFC Standard Life Insurance Co Ltd Com INR 10.0000	116,696	0.09
2,399	Hero MotoCorp Ltd Com INR 2.0000	66,197	0.05
31,869	Hindalco Industries Ltd Com INR 1.0000	145,115	0.12
1,488	Hindustan Aeronautics Ltd Com INR 10.0000	43,693	0.03
14,182	Hindustan Petroleum Corp Ltd Com INR 10.0000	34,821	0.03
18,973	Hindustan Unilever Ltd Com INR 1.0000	53,525	0.42
2,752	Hindustan Zinc Ltd Com INR 2.0000	9,543	0.01
59	Honeywell Automation India Ltd Com INR 10.0000	23,209	0.02
37,911	Housing Development Finance Corp Ltd Com INR 2.0000	1,128,414	0.90
32,867	ICICI Bank Ltd Com INR 2.0000	320,482	0.26
5,177	ICICI Lombard General Insurance Co Ltd Com INR 10.0000	65,066	0.05
8,544	ICICI Prudential Life Insurance Co Ltd Com INR 10.0000	39,850	0.03
68,297	IDFC Bank Ltd Com INR 10.0000	42,964	0.03
15,040	Indian Hotels Co Ltd Com INR 1.0000	53,311	0.04
75,173	Indian Oil Corp Ltd Com INR 10.0000	65,210	0.05
5,680	Indian Railway Catering & Tourism Corp Ltd Com INR 2.0000	39,473	0.03
65,790	Indian Railway Finance Corp Ltd Com INR 10.0000	20,224	0.02
6,227	Indraprastha Gas Ltd Com INR 2.0000	31,157	0.02
16,625	Indus Towers Ltd Com INR 10.0000	32,408	0.03
1,449	Info Edge India Ltd Com INR 10.0000	57,711	0.05
77,426	Infosys Ltd Com INR 5.0000	1,313,750	1.05
2,938	InterGlobe Aviation Ltd Com INR 10.0000	62,211	0.05
2,835	Ipca Laboratories Ltd Com INR 2.0000	26,127	0.02
63,318	ITC Ltd Com INR 1.0000	272,068	0.22
8,414	Jindal Steel & Power Ltd Com INR 1.0000	52,709	0.04
11,965	JSW Energy Ltd Com INR 10.0000	32,025	0.03
20,353	JSW Steel Ltd Com INR 1.0000	154,895	0.12
9,035	Jubilant Foodworks Ltd Com INR 2.0000	45,433	0.04
4,699	Kansai Nerolac Paints Ltd Com INR 1.0000	21,584	0.02
31,653	L&T Finance Holdings Ltd Com INR 10.0000	31,538	0.03
472	L&T Technology Services Ltd Com INR 2.0000	19,838	0.02
1,681	Larsen & Toubro Infotech Ltd Com INR 1.0000	90,543	0.07
14,349	Larsen & Toubro Ltd Com INR 2.0000	345,210	0.27
9,166	Laurus Labs Com INR 2.0000	32,866	0.03
9,931	LIC Housing Finance Ltd Com INR 2.0000	39,710	0.03
698	Linde India Ltd Com INR 10.0000	29,632	0.02
5,063	Lupin Ltd Com INR 2.0000	38,073	0.03
2,159	Macrotech Developers Ltd Com INR 10.0000	20,199	0.02
13,839	Mahindra & Mahindra Financial Services Ltd Com INR 2.0000	39,748	0.03
19,109	Mahindra & Mahindra Ltd Com INR 5.0000	276,732	0.22
12,458	Marico Ltd Com INR 1.0000	69,900	0.06
2,764	Maruti Suzuki India Ltd Com INR 5.0000	271,906	0.22
4,870	Max Financial Services Com INR 2.0000	38,466	0.03

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	India <i>(continued)</i>		
14,800	Max Healthcare Institute Ltd Com INR 10.0000	71,933	0.06
61,135	Motherson Sumi Systems Ltd Com INR 1.0000	55,543	0.04
2,113	Mphasis Ltd Com INR 10.0000	49,057	0.04
56	MRF Ltd Com INR 10.0000	54,459	0.04
1,343	Muthoot Finance Ltd Com INR 10.0000	14,899	0.01
810	Nestle India Ltd Com INR 10.0000	172,498	0.14
62,205	NHPC Ltd Com INR 10.0000	27,779	0.02
7,540	Nippon Life India Asset Management Ltd Com INR 10.0000	19,037	0.02
26,695	NMDC Ltd Com INR 1.0000	33,830	0.03
93,499	NTPC Ltd Com INR 10.0000	181,838	0.14
3,906	Oberoi Realty Ltd Com INR 10.0000	38,201	0.03
73,554	Oil & Natural Gas Corp Ltd Com INR 5.0000	127,570	0.10
11,260	Oil India Ltd Com INR 10.0000	31,731	0.03
3,282	One 97 Communications Ltd Com INR 1.0000	22,359	0.02
823	Oracle Financial Services Software Ltd Com INR 5.0000	29,750	0.02
149	Page Industries Ltd Com INR 10.0000	64,532	0.05
4,381	PB Fintech Ltd Com INR 2.0000	27,897	0.02
1,040	Persistent Systems Ltd Com INR 10.0000	56,860	0.05
22,355	Petronet LNG Ltd Com INR 10.0000	56,749	0.05
1,813	PI Industries Ltd Com INR 1.0000	64,099	0.05
2,461	Pidilite Industries Ltd Com INR 1.0000	64,587	0.05
933	Piramal Enterprises Ltd Com INR 2.0000	8,202	0.01
901	Polycab India Ltd Com INR 10.0000	31,668	0.03
10,704	Power Finance Corp Ltd Com INR 10.0000	17,753	0.01
63,129	Power Grid Corp of India Ltd Com INR 10.0000	160,039	0.13
46,655	Punjab National Bank Com INR 2.0000	25,731	0.02
3,591	Rajesh Exports Ltd Com INR 1.0000	26,934	0.02
17,857	RBL Bank Ltd Com INR 10.0000	31,745	0.03
2,212	Relaxo Footwears Ltd Com INR 1.0000	19,627	0.02
73,154	Reliance Industries Ltd Com INR 10.0000	1,938,017	1.54
39,328	Rural Electrification Corp Ltd Com INR 10.0000	51,275	0.04
6,759	SBI Cards & Payment Services Ltd Com INR 10.0000	57,857	0.05
8,625	SBI Life Insurance Co Ltd Com INR 10.0000	110,286	0.09
1,092	Schaeffler India Ltd Com INR 2.0000	37,142	0.03
356	Shree Cement Ltd Com INR 10.0000	105,936	0.08
6,011	Shriram Transport Finance Co Ltd Com INR 10.0000	82,507	0.07
2,259	Siemens Ltd Com INR 2.0000	83,656	0.07
5,404	Sona Blw Precision Forgings Ltd Com NPV	27,621	0.02
2,455	SRF Ltd Com INR 10.0000	60,726	0.05
3,240	Star Health & Allied Insurance Co Ltd Com INR 10.0000	20,848	0.02
35,809	State Bank of India Com INR 1.0000	213,541	0.17
43,969	Steel Authority of India Ltd Com INR 10.0000	41,502	0.03
23,410	Sun Pharmaceutical Industries Ltd Com INR 1.0000	255,438	0.20
2,239	Tata Communications Ltd Com INR 10.0000	30,865	0.02
22,007	Tata Consultancy Services Ltd Com INR 1.0000	831,605	0.66
12,743	Tata Consumer Products Ltd Com INR 1.0000	103,971	0.08
814	Tata Elxsi Ltd Com INR 10.0000	56,910	0.05
44,744	Tata Motors Ltd Com INR 2.0000	214,715	0.17
30,524	Tata Power Co Ltd Com INR 1.0000	70,523	0.06
170,357	Tata Steel Ltd Com INR 1.0000	201,994	0.16
19,480	Tata Teleservices Maharashtra Ltd Com INR 10.0000	12,454	0.01

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	India <i>(continued)</i>		
13,804	Tech Mahindra Ltd Com INR 5.0000	173,241	0.14
8,854	Titan Co Ltd Com INR 1.0000	239,638	0.19
1,613	Torrent Pharmaceuticals Ltd Com INR 5.0000	26,859	0.02
3,899	Torrent Power Ltd Com INR 10.0000	22,519	0.02
4,754	Trent Ltd Com INR 1.0000	69,310	0.06
2,362	Tube Investments of India Ltd Com INR 1.0000	74,679	0.06
4,003	TVS Motor Co Ltd Com INR 1.0000	49,327	0.04
2,523	UltraTech Cement Ltd Com INR 10.0000	208,971	0.17
32,864	Union Bank of India Ltd Com INR 10.0000	25,210	0.02
1,111	United Breweries Ltd Com INR 1.0000	18,336	0.01
6,931	United Spirits Ltd Com INR 2.0000	58,551	0.05
4,767	UNO Minda Ltd Com INR 2.0000	27,560	0.02
10,228	UPL Ltd Com INR 2.0000	80,990	0.06
3,955	Varun Beverages Ltd Com INR 10.0000	58,681	0.05
26,134	Vedanta Ltd Com INR 1.0000	79,995	0.06
204,707	Vodafone Idea Ltd Com INR 10.0000	15,878	0.01
5,474	Voltas Ltd Com INR 1.0000	55,696	0.04
27,099	Wipro Ltd Com INR 2.0000	119,640	0.10
267,998	Yes Bank Ltd Com INR 2.0000	53,343	0.04
19,978	Zee Entertainment Enterprises Ltd Com INR 1.0000	44,573	0.04
85,153	Zomato Ltd Com INR 1.0000	51,965	0.04
	Total India	19,852,265	15.80
	Indonesia		
230,700	Adaro Energy Tbk PT Com IDR 100.0000	42,652	0.03
14,533	Astra Agro Lestari Tbk PT Com IDR 500.0000	7,458	0.01
477,800	Astra International Tbk PT Com IDR 50.0000	180,217	0.14
1,215,700	Bank Central Asia Tbk PT Com IDR 62.5000	657,739	0.52
474,100	Bank Mandiri Persero Tbk PT Com IDR 250.0000	293,150	0.23
175,000	Bank Negara Indonesia Persero Tbk PT Com IDR 7,500.0000	94,952	0.08
1,527,173	Bank Rakyat Indonesia Persero Tbk PT Com IDR 50.0000	440,986	0.35
481,717	Barito Pacific Tbk PT Com IDR 100.0000	27,850	0.02
65,300	Bukit Asam Tbk PT Com IDR 100.0000	15,585	0.01
330,100	Bumi Serpong Damai Tbk PT Com IDR 100.0000	20,207	0.02
151,700	Charoen Pokphand Indonesia Tbk PT Com IDR 10.0000	50,418	0.04
701,600	Dayamitra Telekomunikasi PT Com NPV	29,933	0.02
682,600	Elang Mahkota Teknologi Tbk PT Com IDR 20.0000	40,097	0.03
15,800	Gudang Garam Tbk PT Com IDR 500.0000	24,424	0.02
333,900	Hanjaya Mandala Sampoerna Tbk PT Com IDR 4.0000	24,465	0.02
65,200	Indah Kiat Pulp & Paper Corp Tbk PT Com IDR 1,000.0000	31,950	0.03
45,100	Indocement Tunggul Prakarsa Tbk PT Com IDR 500.0000	31,024	0.03
37,700	Indofood CBP Sukses Makmur Tbk PT Com IDR 50.0000	23,602	0.02
70,200	Indofood Sukses Makmur Tbk PT Com IDR 100.0000	28,106	0.02
87,741	Jasa Marga Persero Tbk PT Com IDR 500.0000	17,632	0.01
497,100	Kalbe Farma Tbk PT Com IDR 10.0000	64,855	0.05
126,100	Mayora Indah Tbk PT Com IDR 20.0000	20,740	0.02
167,400	Perusahaan Gas Negara Persero Tbk Com IDR 100.0000	16,199	0.01
272,500	Sarana Menara Nusantara Tbk PT Com IDR 50.0000	17,692	0.01
84,899	Semen Indonesia Persero Tbk PT Com IDR 100.0000	37,928	0.03
2,254,000	Smartfren Telecom Tbk PT Com IDR 2000.0000	9,338	0.01

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2022: 100.04%) <i>(continued)</i>			
Indonesia <i>(continued)</i>			
400,600	Sumber Alfaria Trijaya Tbk PT Com IDR 10.0000	71,834	0.06
1,102,500	Surya Citra Media Tbk PT Com IDR 50.0000	14,725	0.01
1,010,600	Telekomunikasi Indonesia Persero Tbk PT Com IDR 50.0000	242,454	0.19
87,200	Tower Bersama Infrastructure Tbk PT Com IDR 100.0000	11,269	0.01
99,500	Unilever Indonesia Tbk PT Com IDR 10.0000	25,717	0.02
42,800	United Tractors Tbk PT Com IDR 250.0000	73,836	0.06
20,300	Vale Indonesia Tbk PT Com IDR 25.0000	8,567	0.01
41,211	XL Axiata Tbk PT Com IDR 100.0000	5,326	0.01
	Total Indonesia	<u>2,702,927</u>	<u>2.15</u>
Kuwait			
39,595	Agility Public Warehousing Co KSC Com KWD 0.1000	73,358	0.06
27,691	Boubyan Bank KSCP Com KWD 0.1000	65,087	0.05
11,789	Boubyan Petrochemicals Co KSCP Com KWD 0.1000	28,217	0.02
57,062	Gulf Bank KSCP Com KWD 0.1000	53,123	0.04
2,753	Humansoft Holding Co KSC Com KWD 0.1000	31,127	0.03
175,507	Kuwait Finance House KSCP Com KWD 0.0001	462,133	0.37
19,636	Mabaneer Co SAK Com KWD 0.1000	47,421	0.04
35,459	Mobile Telecommunications Co KSC Com KWD 0.1000	60,902	0.05
154,274	National Bank of Kuwait SAKP Com KWD 0.1000	507,188	0.40
	Total Kuwait	<u>1,328,556</u>	<u>1.06</u>
Luxembourg			
2,594	Reinet Investments SCA Com NPV	48,371	0.04
	Total Luxembourg	<u>48,371</u>	<u>0.04</u>
Malaysia			
27,200	Alliance Bank Malaysia Bhd Com NPV	19,890	0.02
66,700	AMMB Holdings Bhd Com MYR 1.0000	56,202	0.04
108,695	Axiata Group Bhd Com MYR 1.0000	72,403	0.06
160,266	CIMB Group Holdings Bhd Com MYR 1.0000	188,925	0.15
105,800	Dialog Group Bhd Com MYR 0.1000	50,021	0.04
58,800	DiGi.Com Bhd Com MYR 0.0100	53,129	0.04
600	Fraser & Neave Holdings Bhd Com MYR 1.0000	3,467	0.00
50,989	Gamuda Bhd Com MYR 1.0000	45,000	0.04
51,900	Genting Bhd Com MYR 0.1000	50,820	0.04
58,600	Genting Malaysia Bhd Com MYR 0.1000	33,247	0.03
47,400	Hartalega Holdings Bhd Com MYR 0.5000	14,641	0.01
13,216	Hong Leong Bank Bhd Com MYR 1.0000	57,041	0.05
3,154	Hong Leong Financial Group Bhd Com MYR 1.0000	12,075	0.01
50,700	IHH Healthcare Bhd Com MYR 1.0000	61,684	0.05
82,800	IJM Corp Bhd Com MYR 1.0000	28,012	0.02
68,900	IOI Corp Bhd Com MYR 0.1000	55,450	0.04
8,998	Kuala Lumpur Kepong Bhd Com MYR 1.0000	39,327	0.03
147,757	Malayan Banking Bhd Com MYR 1.0000	273,222	0.22
31,292	Malaysia Airports Holdings Bhd Com MYR 1.0000	44,647	0.04
22,900	Maxis Bhd Com MYR 0.1000	18,815	0.01

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Emerging Market Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) (continued)		
	Malaysia (continued)		
28,900	MISC Bhd Com MYR 1.0000	45,910	0.04
70,650	MR DIY Group M Bhd Com NPV	25,238	0.02
1,100	Nestle Malaysia Bhd Com MYR 1.0000	31,227	0.02
61,600	Petronas Chemicals Group Bhd Com MYR 0.1000	92,678	0.07
5,050	Petronas Dagangan Bhd Com MYR 1.0000	22,305	0.02
15,800	Petronas Gas Bhd Com MYR 1.0000	55,312	0.04
13,040	PPB Group Bhd Com MYR 1.0000	47,951	0.04
87,700	Press Metal Aluminium Holdings Bhd Com NPV	95,090	0.08
303,500	Public Bank Bhd Com MYR 1.0000	263,386	0.21
33,550	QL Resources Bhd Com MYR 0.2500	40,959	0.03
32,176	RHB Bank Bhd Com NPV	38,403	0.03
67,518	Sime Darby Bhd Com MYR 0.5000	32,206	0.03
87,704	Sime Darby Plantation Bhd Com MYR 0.5000	77,955	0.06
37,375	Telekom Malaysia Bhd Com MYR 0.7000	39,503	0.03
69,900	Tenaga Nasional Bhd Com MYR 1.0000	137,626	0.11
168,700	Top Glove Corp Bhd Com MYR 0.5000	26,764	0.02
26,000	Westports Holdings Bhd Com MYR 0.1000	20,214	0.02
98,946	YTL Corp Bhd Com MYR 0.1000	11,747	0.01
	Total Malaysia	2,282,492	1.82
	Mexico		
53,156	Alfa SAB de CV Com NPV	32,659	0.03
605,344	America Movil SAB de CV Com NPV	591,212	0.47
7,716	Arca Continental SAB de CV Com NPV	61,311	0.05
18,400	Banco del Bajio SA Com NPV	66,296	0.05
14,615	Becle SAB de CV Com NPV	33,331	0.03
329,512	Cemex Unit NPV	155,314	0.12
13,509	Coca-Cola Femsa SAB de CV Unit NPV	91,994	0.07
20,000	Controladora Vuela Cia de Aviacion SAB de CV Com NPV	22,343	0.02
3,408	El Puerto de Liverpool SAB de CV Com NPV	19,513	0.02
62,415	Fibra Uno Administracion SA de CV Reits NPV	83,697	0.07
40,863	Fomento Economico Mexicano Unit NPV	355,060	0.28
5,906	GCC SAB de CV Com NPV	43,720	0.03
3,544	Gruma SAB de CV Com NPV	48,912	0.04
5,742	Grupo Aeroportuario del Centro Norte SAB de CV Com NPV	51,656	0.04
8,213	Grupo Aeroportuario del Pacifico SAB de CV Com NPV	147,058	0.12
4,582	Grupo Aeroportuario del Sureste SAB de CV Com NPV	123,740	0.10
50,982	Grupo Bimbo SAB de CV Com NPV	227,841	0.18
8,718	Grupo Carso SAB de CV Com NPV	39,217	0.03
12,800	Grupo Comercial Chedraui SA de CV Com NPV	61,742	0.05
1,477	Grupo Elektra SAB DE CV Com NPV	73,292	0.06
65,201	Grupo Financiero Banorte SAB de CV Com MXN 3.5000	518,154	0.41
41,488	Grupo Financiero Inbursa SAB de CV Com MXN 0.4137	81,060	0.06
67,809	Grupo Mexico SAB de CV Com NPV	286,433	0.23
56,084	Grupo Televisa Unit NPV	52,841	0.04
2,140	Industrias Penoles SAB de CV Com NPV	24,106	0.02
14,542	Kimberly-Clark de Mexico SAB de CV Com NPV	27,470	0.02
11,112	Megacable Holdings Unit NPV	26,886	0.02
27,208	Operadora De Sites Mexicanos SAB de CV Reits NPV	26,167	0.02
19,865	Orbia Advance Corp SAB de CV Com NPV	39,058	0.03

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	Mexico <i>(continued)</i>		
12,900	Prologis Property Mexico SA de CV Reits NPV	44,541	0.03
3,628	Promotora y Operadora de Infraestructura SAB de CV Com NPV	33,314	0.03
7,500	Regional SAB de CV Com NPV	58,711	0.05
38,832	Sitios Latinoamerica SAB de CV Com NPV	14,727	0.01
110,980	Wal-Mart de Mexico SAB de CV Com NPV	411,228	0.33
	Total Mexico	3,974,604	3.16
	Netherlands		
11,615	NEPI Rockcastle NV Com NPV	65,734	0.05
	Total Netherlands	65,734	0.05
	Pakistan		
32,600	Oil & Gas Development Co Ltd Com PKR 10.0000	9,770	0.01
34,580	Pakistan Petroleum Ltd Com PKR 10.0000	7,894	0.00
	Total Pakistan	17,664	0.01
	Panama		
132,954	BAC Holding International Corp Com NPV	5,116	0.00
	Total Panama	5,116	0.00
	Philippines		
13,200	Aboitiz Power Corp Com PHP 1.0000	8,512	0.01
33,000	ACEN Corp Com PHP 1.0000	3,564	0.00
149,900	Alliance Global Group Inc Com PHP 1.0000	32,126	0.03
5,900	Ayala Corp Com PHP 50.0000	62,821	0.05
161,880	Ayala Land Inc Com PHP 1.0000	78,598	0.06
35,420	Bank of the Philippine Islands Com PHP 10.0000	66,256	0.05
49,405	BDO Unibank Inc Com PHP 10.0000	103,862	0.08
131,600	Bloomberry Resorts Corp Com PHP 1.0000	20,491	0.02
10,700	Converge Information and Communications Technology Solutions Inc Com PHP 0.2500	2,964	0.00
140,630	DMCI Holdings Inc Com PHP 1.0000	25,300	0.02
11,900	Emperador Inc Com PHP 1.0000	4,217	0.00
296	Globe Telecom Inc Com PHP 50.0000	8,951	0.01
3,682	GT Capital Holdings Inc Com PHP 10.0000	32,555	0.03
27,160	International Container Terminal Services Inc Com PHP 1.0000	92,448	0.07
70,688	JG Summit Holdings Inc Com PHP 1.0000	59,370	0.05
11,970	Jollibee Foods Corp Com PHP 1.0000	48,941	0.04
87,000	LT Group Inc Com PHP 1.0000	15,562	0.01
6,120	Manila Electric Co Com PHP 10.0000	33,134	0.03
68,000	Metro Pacific Investments Corp Com PHP 1.0000	4,726	0.00
38,891	Metropolitan Bank & Trust Co Com PHP 20.0000	38,561	0.03
92,400	Monde Nissin Corp Com PHP 0.5000	18,984	0.01
2,155	PLDT Inc Com PHP 5.0000	47,176	0.04
36,000	Puregold Price Club Inc Com PHP 1.0000	19,319	0.01
12,060	San Miguel Corp Com PHP 5.0000	23,627	0.02

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Emerging Market Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) (continued)		
	Philippines (continued)		
14,060	Semirara Mining & Power Corp Com PHP 1.0000	7,186	0.01
237,000	SM Prime Holdings Inc Com PHP 1.0000	137,479	0.11
21,830	Universal Robina Corp Com PHP 1.0000	50,764	0.04
	Total Philippines	1,047,494	0.83
	Qatar		
64,024	Barwa Real Estate Co Com QAR 10.0000	45,588	0.04
74,983	Commercial Bank PQSC Com QAR 10.0000	119,404	0.09
23,335	Doha Bank QPSC Com QAR 10.0000	9,969	0.01
23,401	Ezdan Holding Group QSC Com QAR 10.0000	5,290	0.00
29,074	Industries Qatar QSC Com QAR 10.0000	104,791	0.08
136,656	Masraf Al Rayan QSC Com QAR 10.0000	95,537	0.08
103,317	Mesaieed Petrochemical Holding Co Com QAR 10.0000	56,205	0.04
12,893	Ooredoo QPSC Com QAR 10.0000	30,713	0.02
39,257	Qatar Aluminum Manufacturing Co Com NPV	17,178	0.01
10,713	Qatar Electricity & Water Co QSC Com QAR 10.0000	48,377	0.04
11,920	Qatar Fuel QSC Com QAR 1.0000	50,154	0.04
61,723	Qatar Gas Transport Co Ltd Com QAR 10.0000	58,334	0.05
57,408	Qatar Insurance Co SAQ Com QAR 10.0000	25,270	0.02
26,703	Qatar International Islamic Bank QSC Com QAR 10.0000	72,530	0.06
37,919	Qatar Islamic Bank SAQ Com QAR 10.0000	182,620	0.15
97,536	Qatar National Bank QPSC Com QAR 10.0000	425,543	0.34
12,359	Qatar Navigation QSC Com QAR 1.0000	28,801	0.02
48,359	United Development Co QSC Com QAR 10.0000	14,437	0.01
46,593	Vodafone Qatar QSC Com QAR 5.0000	19,182	0.02
	Total Qatar	1,409,923	1.12
	Romania		
10,419	Banca Transilvania SA Com RON 1.0000	41,625	0.03
356,738	OMV Petrom SA Com RON 0.1000	34,471	0.03
3,293	Societatea Nationala Nuclearelectrica SA Com RON 10.0000	29,079	0.02
	Total Romania	105,175	0.08
	Russia		
18,275	Aeroflot PJSC Com RUB 1.0000	-	0.00
89,372	Alrosa PJSC Com RUB 0.5000	-	0.00
765	Bashneft PJSC Pref NPV	-	0.00
10,831,315	Federal Grid Co Unified Energy System PJSC Com RUB 0.5000	-	0.00
344,626	Gazprom PJSC Com RUB 5.0000	-	0.00
1,305,965	Inter RAO UES PJSC Com RUB 2.8098	-	0.00
12,492	LUKOIL PJSC Com RUB 0.0250	-	0.00
2,600	Magnit PJSC Com RUB 0.0100	-	0.00
74,185	Magnitogorsk Iron & Steel Works PJSC Com RUB 1.0000	-	0.00
16,149	MMC Norilsk Nickel PJSC ADR NPV	-	0.00
35,451	Mobile TeleSystems PJSC Com RUB 0.1000	-	0.00
58,798	Moscow Exchange MICEX-RTS PJSC Com RUB 1.0000	-	0.00
34,398	Novatek PJSC Com RUB 0.1000	-	0.00



## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Emerging Market Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) (continued)		
	Russia (continued)		
45,424	Novolipetsk Steel PJSC Com RUB 1.0000	-	0.00
25	PhosAgro PJSC Com CEI PT	-	0.00
1,306	PhosAgro PJSC Com RUB 2.5000	-	0.00
1	PhosAgro PJSC GDR Com CEI PT	-	0.00
880	Polyus PJSC Com RUB 1.0000	-	0.00
8,268,319	Rosetti PJSC Com NPV	-	0.00
42,077	Rosneft Oil Co PJSC Com RUB 0.0100	-	0.00
33,992	Rostelecom PJSC Com RUB 0.0025	-	0.00
4,618,828	RusHydro PJSC Com RUB 1.0000	-	0.00
330,612	Sberbank of Russia PJSC Com RUB 3.0000	-	0.00
7,537	Severstal PJSC Com RUB 0.0100	-	0.00
80,520	Sistema PJSC Com RUB 0.0900	-	0.00
147,047	Surgutneftegas PJSC Com RUB 1.0000	-	0.00
213,415	Surgutneftegas PJSC Pref NPV	-	0.00
46,848	Tatneft PJSC Com RUB 1.0000	-	0.00
5,305	Tatneft PJSC Pref NPV	-	0.00
58	Transneft PJSC Pref NPV	-	0.00
286,799	Unipro PJSC Com RUB 0.4000	-	0.00
185,874,315	VTB Bank PJSC Com RUB 0.0100	-	0.00
	Total Russia	-	0.00
	Saudi Arabia		
1,271	Abdullah Al Othaim Markets Co Com SAR 10.0000	36,089	0.03
2,664	ACWA Power Co Com SAR 10.0000	93,314	0.07
1,959	Advanced Petrochemical Co Com SAR 10.0000	23,776	0.02
42,733	Al Rajhi Bank Com SAR 10.0000	754,866	0.60
23,786	Alinma Bank Com SAR 10.0000	176,018	0.14
6,411	Almarai Co JSC Com SAR 10.0000	84,574	0.07
15,889	Arab National Bank Com SAR 10.0000	91,908	0.07
4,450	Arabian Centres Co Ltd Com SAR 10.0000	21,894	0.02
624	Arabian Internet & Communications Services Co Ltd Com NPV	38,823	0.03
10,198	Bank AlBilad Com SAR 10.0000	91,354	0.07
10,749	Bank Al-Jazira Com SAR 10.0000	48,941	0.04
12,766	Banque Saudi Fransi Com SAR 10.0000	104,895	0.08
1,827	Bupa Arabia for Cooperative Insurance Co Com SAR 10.0000	70,974	0.06
1,863	Co for Cooperative Insurance Com SAR 10.0000	43,583	0.04
768	Dallah Healthcare Co Com SAR 10.0000	28,214	0.02
15,370	Dar Al Arkan Real Estate Development Co Com SAR 10.0000	55,460	0.04
2,185	Dr Sulaiman Al Habib Medical Services Group Co Com SAR 10.0000	127,267	0.10
612	Elm Co Com SAR 10.0000	58,283	0.05
14,673	Emaar Economic City Com SAR 10.0000	27,837	0.02
9,717	Etihad Etisalat Co Com SAR 10.0000	95,468	0.08
1,393	Jarir Marketing Co Com SAR 10.0000	51,734	0.04
16,044	Mobile Telecommunications Co Saudi Arabia Com SAR 10.0000	41,847	0.03
985	Mouwasat Medical Services Co Com SAR 10.0000	44,700	0.04
619	Nahdi Medical Co Com NPV	29,024	0.02
47,008	National Commercial Bank Com SAR 10.0000	558,116	0.44
12,331	National Industrialization Co Com SAR 10.0000	37,368	0.03
1,156	Qassim Cement Co Com SAR 10.0000	19,607	0.02
8,573	Rabigh Refining & Petrochemical Co Com SAR 10.0000	21,886	0.02

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	Saudi Arabia <i>(continued)</i>		
31,676	Riyad Bank Com SAR 10.0000	207,343	0.17
8,613	Sahara International Petrochemical Co Com SAR 10.0000	76,614	0.06
536	Saudi Airlines Catering Co Com NPV	10,653	0.01
5,189	Saudi Arabian Fertilizer Co Com SAR 10.0000	174,197	0.14
18,110	Saudi Arabian Mining Co Com SAR 10.0000	289,419	0.23
58,758	Saudi Arabian Oil Co Com NPV	469,510	0.37
19,815	Saudi Basic Industries Corp Com SAR 10.0000	440,644	0.35
21,303	Saudi British Bank Com SAR 10.0000	177,450	0.14
1,623	Saudi Cement Co Com SAR 10.0000	21,370	0.02
15,793	Saudi Electricity Co Com SAR 10.0000	88,098	0.07
2,175	Saudi Ground Services Co Com NPV	11,674	0.01
9,124	Saudi Industrial Investment Group Com SAR 10.0000	51,218	0.04
7,999	Saudi Investment Bank Com SAR 10.0000	31,797	0.03
18,290	Saudi Kayan Petrochemical Co Com SAR 10.0000	58,367	0.05
683	Saudi Research & Marketing Group Com SAR 10.0000	31,956	0.03
664	Saudi Tadawul Group Holding Co Com NPV	23,826	0.02
38,926	Saudi Telecom Co Com SAR 10.0000	343,808	0.27
4,156	Savola Group Com SAR 10.0000	28,405	0.02
3,325	Seera Group Holding Com SAR 10.0000	16,259	0.01
1,961	Southern Province Cement Co Com SAR 10.0000	24,736	0.02
1,573	Yanbu Cement Co Com SAR 10.0000	13,992	0.01
7,254	Yanbu National Petrochemical Co Com SAR 10.0000	76,556	0.06
	Total Saudi Arabia	5,545,712	4.42
	Singapore		
74,178	Yangzijiang Financial Holding Ltd Com NPV	18,186	0.02
46,378	Yangzijiang Shipbuilding Holdings Ltd Com NPV	41,908	0.03
	Total Singapore	60,094	0.05
	South Africa		
18,711	Absa Group Ltd Com ZAR 2.0000	190,745	0.15
2,414	African Rainbow Minerals Ltd Com ZAR 0.0500	31,546	0.03
1,039	Anglo American Platinum Ltd Com ZAR 0.1000	54,292	0.04
9,618	AngloGold Ashanti Ltd Com ZAR 0.2500	153,202	0.12
9,239	Aspen Pharmacare Holdings Ltd Com ZAR 0.1391	67,341	0.05
8,856	AVI Ltd Com ZAR 0.0500	34,629	0.03
7,666	Bid Corp Ltd Com NPV	158,386	0.13
8,157	Bidvest Group Ltd Com ZAR 0.0500	98,189	0.08
1,733	Capitec Bank Holdings Ltd Com ZAR 0.0100	156,192	0.13
6,360	Clicks Group Ltd Com ZAR 0.0100	87,395	0.07
17,528	Dis-Chem Pharmacies Ltd Com NPV	24,356	0.02
11,261	Discovery Ltd Com ZAR 0.0010	86,626	0.07
3,009	Distell Group Holdings Ltd Com NPV	27,106	0.02
4,792	Exxaro Resources Ltd Com ZAR 0.0100	49,508	0.04
106,976	FirstRand Ltd Com ZAR 0.0100	360,217	0.29
8,120	Foschini Group Ltd Com ZAR 0.0125	42,359	0.03
18,418	Gold Fields Ltd Com ZAR 0.5000	157,804	0.13
73,031	Growthpoint Properties Ltd Reits NPV	50,421	0.04
10,976	Harmony Gold Mining Co Ltd Com ZAR 0.5000	31,467	0.03

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	South Africa <i>(continued)</i>		
17,630	Impala Platinum Holdings Ltd Com NPV	155,327	0.12
5,018	Investec Ltd Com ZAR 0.0002	30,268	0.02
801	Kumba Iron Ore Ltd Com ZAR 0.0001	19,712	0.02
26,815	Life Healthcare Group Holdings Ltd Com NPV	26,999	0.02
40,175	Momentum Metropolitan Holdings Com ZAR 0.000001	40,986	0.03
6,156	Mr Price Group Ltd Com ZAR 0.00025	48,152	0.04
40,373	MTN Group Ltd Com ZAR 0.0001	300,327	0.24
6,528	MultiChoice Group Ltd Com NPV	47,283	0.04
4,671	Naspers Ltd Com ZAR 0.0200	781,519	0.62
10,222	Nedbank Group Ltd Com ZAR 1.0000	121,077	0.10
41,451	Netcare Ltd Com ZAR 0.0100	32,451	0.03
8,055	Northam Platinum Holdings Ltd Com NPV	62,584	0.05
79,708	Old Mutual Ltd Com NPV	48,766	0.04
16,079	OUTsurance Group Ltd Com ZAR 0.0001	29,495	0.02
42,376	Pepkor Holdings Ltd Com NPV	40,816	0.03
5,006	Pick n Pay Stores Ltd Com ZAR 0.0125	11,796	0.01
205,808	Redefine Properties Ltd Reits NPV	40,386	0.03
11,854	Remgro Ltd Com NPV	85,117	0.07
3,920	Resilient REIT Ltd Reits NPV	10,260	0.01
447	Royal Bafokeng Platinum Ltd Com NPV	3,570	0.00
40,656	Sanlam Ltd Com ZAR 0.0100	124,954	0.10
320	Santam Ltd Com NPV	4,860	0.00
10,279	Sappi Ltd Com ZAR 1.0000	25,805	0.02
12,663	Sasol Ltd Com NPV	175,854	0.14
11,676	Shoprite Holdings Ltd Com ZAR 1.1340	133,477	0.11
55,014	Sibanye Stillwater Ltd Com NPV	104,874	0.08
3,697	SPAR Group Ltd Com NPV	27,348	0.02
29,342	Standard Bank Group Ltd Com ZAR 0.1000	276,707	0.22
2,336	Tiger Brands Ltd Com ZAR 0.1000	26,640	0.02
17,952	Transaction Capital Ltd Com NPV	28,772	0.02
5,596	Truworths International Ltd Com ZAR 0.00015	17,009	0.01
13,752	Vodacom Group Ltd Com NPV	89,512	0.07
21,653	Woolworths Holdings Ltd Com NPV	85,647	0.07
	Total South Africa	4,920,131	3.92
	Taiwan		
12,000	Accton Technology Corp Com TWD 10.0000	105,097	0.08
59,610	Acer Inc Com TWD 10.0000	46,765	0.04
8,129	Advantech Co Ltd Com TWD 10.0000	89,811	0.07
72,934	ASE Technology Holding Co Ltd Com TWD 10.0000	239,254	0.19
51,920	Asia Cement Corp Com TWD 10.0000	71,904	0.06
1,000	ASMedia Technology Inc Com TWD 10.0000	30,669	0.02
100	ASPEED Technology Inc Com TWD 10.0000	8,650	0.01
17,000	Asustek Computer Inc Com TWD 10.0000	146,257	0.12
148,400	AU Optronics Corp Com TWD 10.0000	85,422	0.07
81,000	Capital Securities Corp Com TWD 10.0000	30,457	0.02
18,000	Catcher Technology Co Ltd Com TWD 10.0000	102,776	0.08
190,384	Cathay Financial Holding Co Ltd Com TWD 10.0000	256,002	0.20
178,185	Chang Hwa Commercial Bank Ltd Com TWD 10.0000	96,226	0.08
35,000	Cheng Shin Rubber Industry Co Ltd Com TWD 10.0000	37,098	0.03

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	Taiwan <i>(continued)</i>		
19,951	Chicony Electronics Co Ltd Com TWD 10.0000	56,804	0.04
82,000	China Airlines Ltd Com TWD 10.0000	51,515	0.04
349,000	China Development Financial Holding Corp Com TWD 10.0000	142,568	0.11
285,180	China Steel Corp Com TWD 10.0000	277,123	0.22
84,000	Chunghwa Telecom Co Ltd Com TWD 10.0000	300,251	0.24
107,000	Compal Electronics Inc Com TWD 10.0000	79,970	0.06
391,145	CTBC Financial Holding Co Ltd Com TWD 10.0000	275,387	0.22
48,988	Delta Electronics Inc Com TWD 10.0000	434,348	0.35
20,000	E Ink Holdings Inc Com TWD 10.0000	120,385	0.10
291,220	E.Sun Financial Holding Co Ltd Com TWD 10.0000	224,862	0.18
4,413	Eclat Textile Co Ltd Com TWD 10.0000	65,622	0.05
1,000	eMemory Technology Inc Com TWD 10.0000	57,872	0.05
23,500	ENNOSTAR Inc Com TWD 10.0000	35,745	0.03
29,914	Eternal Materials Co Ltd Com TWD 10.0000	29,902	0.02
51,518	Eva Airways Corp Com TWD 10.0000	45,120	0.04
21,432	Evergreen Marine Corp Ltd Com TWD 10.0000	104,132	0.08
63,018	Far Eastern International Bank Com TWD 10.0000	23,110	0.02
76,158	Far Eastern New Century Corp Com TWD 10.0000	76,481	0.06
39,000	Far EastOne Telecommunications Co Ltd Com TWD 10.0000	83,279	0.07
10,132	Feng TAY Enterprise Co Ltd Com TWD 10.0000	58,008	0.05
220,040	First Financial Holding Co Ltd Com TWD 10.0000	182,499	0.15
68,000	Formosa Chemicals & Fibre Corp Com TWD 10.0000	149,835	0.12
30,000	Formosa Petrochemical Corp Com TWD 10.0000	79,009	0.06
79,000	Formosa Plastics Corp Com TWD 10.0000	222,236	0.18
45,000	Formosa Taffeta Co Ltd Com TWD 10.0000	38,576	0.03
20,571	Foxconn Technology Co Ltd Com TWD 10.0000	35,332	0.03
163,243	Fubon Financial Holding Co Ltd Com TWD 10.0000	303,117	0.24
2,000	Genius Electronic Optical Co Ltd Com TWD 10.0000	24,077	0.02
6,000	Giant Manufacturing Co Ltd Com TWD 10.0000	37,787	0.03
5,000	Globalwafers Co Ltd Com TWD 10.0000	79,225	0.06
4,917	Hiwin Technologies Corp Com TWD 10.0000	38,194	0.03
261,289	Hon Hai Precision Industry Co Ltd Com TWD 10.0000	816,707	0.65
7,000	Hotai Motor Co Ltd Com TWD 10.0000	133,662	0.11
21,000	HTC Corp Com TWD 10.0000	42,503	0.03
218,859	Hua Nan Financial Holdings Co Ltd Com TWD 10.0000	154,766	0.12
199,576	Innolux Corp Com TWD 10.0000	90,792	0.07
68,000	Inventec Corp Com TWD 10.0000	55,978	0.04
2,000	Largan Precision Co Ltd Com TWD 10.0000	136,478	0.11
44,781	Lite-On Technology Corp Com TWD 10.0000	96,317	0.08
32,940	MediaTek Inc Com TWD 10.0000	737,031	0.59
239,843	Mega Financial Holding Co Ltd Com TWD 10.0000	247,170	0.20
16,000	Micro-Star International Co Ltd Com TWD 10.0000	67,837	0.05
1,232	momo.com Inc Com TWD 10.0000	30,273	0.02
118,000	Nan Ya Plastics Corp Com TWD 10.0000	276,075	0.22
6,000	Nan Ya Printed Circuit Board Corp Com TWD 10.0000	43,636	0.03
14,056	Nanya Technology Corp Com TWD 10.0000	25,404	0.02
2,000	Nien Made Enterprise Co Ltd Com TWD 10.0000	20,178	0.02
13,000	Novatek Microelectronics Corp Com TWD 10.0000	163,944	0.13
7,000	OBI Pharma Inc Com TWD 10.0000	17,720	0.01
7,000	Oneness Biotech Co Ltd Com TWD 10.0000	56,757	0.04
39,000	Pegatron Corp Com TWD 10.0000	82,072	0.07

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2022: 100.04%) <i>(continued)</i>			
Taiwan <i>(continued)</i>			
59,000	Pou Chen Corp Com TWD 10.0000	61,350	0.05
74,000	Powerchip Semiconductor Manufacturing Corp Com TWD 10.0000	76,260	0.06
21,000	Powertech Technology Inc Com TWD 10.0000	57,256	0.05
13,000	President Chain Store Corp Com TWD 10.0000	107,418	0.09
54,000	Quanta Computer Inc Com TWD 10.0000	133,860	0.11
10,000	Realtek Semiconductor Corp Com TWD 10.0000	117,600	0.09
54,000	Ruentex Development Co Ltd Com TWD 10.0000	74,283	0.06
75,000	Shanghai Commercial & Savings Bank Ltd Com TWD 10.0000	110,598	0.09
307,935	Shin Kong Financial Holding Co Ltd Com TWD 10.0000	84,720	0.07
9,000	Sino-American Silicon Products Inc Com TWD 10.0000	44,286	0.04
259,895	SinoPac Financial Holdings Co Ltd Com TWD 10.0000	138,341	0.11
39,050	Synnex Technology International Corp Com TWD 10.0000	75,531	0.06
240,021	Taishin Financial Holding Co Ltd Com TWD 10.0000	122,191	0.10
105,249	Taiwan Business Bank Com TWD 10.0000	46,903	0.04
130,032	Taiwan Cement Corp Com TWD 10.0000	157,545	0.13
217,721	Taiwan Cooperative Financial Holding Co Ltd Com TWD 10.0000	179,565	0.14
14,000	Taiwan Fertilizer Co Ltd Com TWD 10.0000	24,913	0.02
22,519	Taiwan Glass Industry Corp Com TWD 10.0000	16,342	0.01
63,000	Taiwan High Speed Rail Corp Com TWD 10.0000	57,321	0.05
37,000	Taiwan Mobile Co Ltd Com TWD 10.0000	110,612	0.09
9,315	Taiwan Secom Co Ltd Com TWD 10.0000	29,116	0.02
527,500	Taiwan Semiconductor Manufacturing Co Ltd Com TWD 10.0000	8,341,942	6.64
63,000	Teco Electric and Machinery Co Ltd Com TWD 10.0000	59,953	0.05
14,000	Transcend Information Inc Com TWD 10.0000	30,458	0.02
11,000	U-Ming Marine Transport Corp Com TWD 10.0000	20,766	0.02
26,000	Unimicron Technology Corp Com TWD 10.0000	102,993	0.08
105,252	Uni-President Enterprises Corp Com TWD 10.0000	219,866	0.17
253,000	United Microelectronics Corp Com TWD 10.0000	391,093	0.31
18,000	Vanguard International Semiconductor Corp Com TWD 10.0000	51,527	0.04
1,000	Voltronic Power Technology Corp Com TWD 10.0000	49,671	0.04
77,693	Walsin Lihwa Corp Com TWD 10.0000	136,089	0.11
17,000	Walsin Technology Corp Com TWD 10.0000	52,874	0.04
19,855	Wan Hai Lines Ltd Com TWD 10.0000	48,911	0.04
8,000	Win Semiconductors Corp Com TWD 10.0000	42,088	0.03
58,000	Winbond Electronics Corp Com TWD 10.0000	41,374	0.03
55,496	Wistron Corp Com TWD 10.0000	56,934	0.05
2,000	Wiwynn Corp Com TWD 10.0000	59,976	0.05
7,938	Yageo Corp Com TWD 10.0000	132,165	0.10
44,000	Yang Ming Marine Transport Corp Com TWD 10.0000	87,965	0.07
253,351	Yuanta Financial Holding Co Ltd Com TWD 10.0000	178,372	0.14
11,000	Yulon Motor Co Ltd Com TWD 10.0000	27,676	0.02
	<b>Total Taiwan</b>	<b>20,332,763</b>	<b>16.19</b>
Thailand			
25,760	Advanced Info Service PCL Com THB 1.0000	138,837	0.11
80,889	Airports of Thailand PCL Com THB 1.0000	157,011	0.13
10,672	Airports of Thailand PCL NVDR THB 1.0000	20,715	0.02
109,941	Asset World Corp PCL NVDR NPV	17,307	0.01
26,500	B Grimm Power PCL NVDR THB 2.0000	27,575	0.02
7,300	Bangkok Bank PCL Com THB 10.0000	31,845	0.03

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	Thailand <i>(continued)</i>		
6,653	Bangkok Bank PCL NVDR THB 10.0000	29,023	0.02
52,915	Bangkok Dusit Medical Services PCL Com THB 0.1000	39,532	0.03
130,535	Bangkok Dusit Medical Services PCL NVDR THB 0.1000	97,520	0.08
169,400	Bangkok Expressway & Metro PCL NVDR THB 1.0000	41,808	0.03
22,320	Bangkok Life Assurance PCL NVDR THB 1.0000	18,908	0.02
91,900	Banpu PCL Com THB 1.0000	26,727	0.02
125,400	Banpu PCL NVDR THB 1.0000	36,470	0.03
15,800	Berli Jucker PCL Com THB 1.0000	16,230	0.01
196,250	BTS Group Holdings PCL NVDR THB 4.0000	42,151	0.03
10,955	Bumrungrad Hospital PCL NVDR THB 1.0000	61,674	0.05
10,100	Carabao Group PCL NVDR THB 1.0000	27,218	0.02
55,151	Central Pattana PCL Com THB 0.5000	103,373	0.08
61,208	Central Retail Corp PCL NVDR THB 1.0000	73,082	0.06
119,550	Charoen Pokphand Foods PCL Com THB 1.0000	70,812	0.06
17,205	CP ALL PCL Com THB 1.0000	28,461	0.02
112,826	CP ALL PCL NVDR THB 1.0000	186,641	0.15
6,336	Delta Electronics Thailand PCL NVDR THB 1.0000	154,176	0.12
114,895	Digital Telecommunications Infrastructure Fund Unit NPV	40,772	0.03
9,650	Electricity Generating PCL NVDR THB 10.0000	44,028	0.04
27,245	Energy Absolute PCL NVDR THB 0.1000	56,882	0.05
10,298	Global Power Synergy PCL NVDR THB 10.0000	18,684	0.01
96,741	Gulf Energy Development Plc NVDR THB 5.0000	135,512	0.11
131,756	Home Product Center Plc NVDR THB 1.0000	49,216	0.04
34,813	Indorama Ventures PCL Com THB 1.0000	34,135	0.03
35,800	Intouch Holdings PCL NVDR THB 1.0000	67,580	0.05
340,600	IRPC PCL Com THB 1.0000	25,991	0.02
68,300	IRPC PCL NVDR THB 1.0000	5,212	0.00
31,652	Kasikornbank PCL Com THB 10.0000	115,699	0.09
30,777	Krung Thai Bank Plc Com THB 5.1500	14,206	0.01
84,777	Krung Thai Bank Plc NVDR THB 5.1500	39,132	0.03
32,928	Krungthai Card Plc NVDR THB 1.0000	51,616	0.04
242,320	Land & Houses PCL NVDR THB 1.0000	63,361	0.05
67,867	Minor International PCL NVDR THB 1.0000	60,661	0.05
3,290	Muangthai Capital PCL NVDR THB 1.0000	3,072	0.00
22,866	Osotspa PCL NVDR THB 1.0000	19,676	0.02
22,190	PTT Exploration & Production PCL Com THB 1.0000	88,809	0.07
9,139	PTT Exploration & Production PCL NVDR THB 1.0000	36,576	0.03
19,090	PTT Global Chemical PCL Com THB 10.0000	24,067	0.02
34,000	PTT Global Chemical PCL NVDR THB 10.0000	42,864	0.03
77,100	PTT Oil & Retail Business PCL Com HB1 0.0 A	45,051	0.04
15,770	PTT PCL Com THB 1.0000	13,359	0.01
280,007	PTT PCL NVDR THB 1.0000	237,203	0.19
39,150	Ratch Group PCL Com THB 10.0000	42,566	0.03
32,700	SCG Packaging PCL Com HB1 .0 A	45,369	0.04
14,667	Siam Cement PCL NVDR THB 1.0000	127,967	0.10
34,449	Siam Commercial Bank PCL NVDR THB 10.0000	95,591	0.08
13,599	Siam Makro NVDR THB 0.5000	14,604	0.01
37,900	Sri Trang Gloves Thailand PCL Com HB. 0.2083	11,225	0.01
22,000	Srisawad Corp PCL NVDR NPV	31,697	0.03
64,300	Thai Life Insurance PCL NVDR THB 0.1000	23,332	0.02
526	Thai Oil PCL Com THB 10.0000	709	0.00

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Equities (31 August 2022: 100.04%) <i>(continued)</i>		
	Thailand <i>(continued)</i>		
20,593	Thai Oil PCL NVDR THB 10.0000	27,747	0.02
48,500	Thai Union Group PCL NVDR THB 0.2500	20,575	0.02
606,829	TMB Bank PCL Com THB 0.9500	22,667	0.02
373,094	TMB Bank PCL NVDR THB 0.1000	13,937	0.01
22,200	Total Access Communication PCL NVDR THB 2.0000	30,949	0.02
191,792	True Corp PCL NVDR THB 4.0000	26,098	0.02
	Total Thailand	3,315,493	2.64
	Total Iceland		
2,500	Marel HF Com ISK 1.0000	9,193	0.01
	Total Iceland	9,193	0.01
	Turkey		
5,747	AG Anadolu Grubu Holding AS Com TRY 1.0000	25,389	0.02
87,090	Akbank Turk A/S Com TRY 1.0000	76,123	0.06
18,518	Aksa Enerji Uretim AS Com TRY 1.0000	33,408	0.03
6,684	Anadolu Efes Biracilik Ve Malt Sanayii A/S Com TRY 1.0000	18,595	0.01
5,871	Arcelik A/S Com TRY 1.0000	35,013	0.03
12,689	Aselsan Elektronik Sanayi Ve Ticaret A/S Com TRY 1.0000	34,985	0.03
12,762	BIM Birlesik Magazalar A/S Com TRY 1.0000	86,881	0.07
2,469	Coca-Cola Icecek A/S Com TRY 1.0000	23,554	0.02
46,228	Enka Insaat ve Sanayi A/S Com TRY 1.0000	75,549	0.06
32,293	Eregli Demir ve Celik Fabrikalari TAS Com TRY 1.0000	71,131	0.06
1,389	Ford Otomotiv Sanayi A/S Com TRY 1.0000	38,233	0.03
2,884	Gubre Fabrikalari TAS Com TRY 1.0000	33,376	0.03
23,041	Haci Omer Sabanci Holding A/S Com TRY 1.0000	50,153	0.04
24,887	Hektas Ticaret TAS Com TRY 1.0000	44,202	0.03
18,416	Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS Com TRY 1.0000	20,733	0.02
22,873	KOC Holding A/S Com TRY 1.0000	88,596	0.07
27,867	Koza Altin Isletmeleri A/S Com TRY 1.0000	34,045	0.03
2,308	Migros Ticaret AS Com TRY 1.0000	16,669	0.01
438	Pegasus Hava Tasimaciligi AS Com TRY 1.0000	11,111	0.01
42,050	Petkim Petrokimya Holding A/S Com TRY 1.0000	35,327	0.03
8,765	Sasa Polyester Sanayi AS Com TRY 1.0000	48,157	0.04
8,219	TAV Havalimanlari Holding A/S Com TRY 1.0000	30,768	0.02
3,149	Tofas Turk Otomobil Fabrikasi A/S Com TRY 1.0000	26,958	0.02
2,705	Tupras Turkiye Petrol Rafinerileri A/S Com TRY 1.0000	80,132	0.06
13,451	Turk Hava Yollari AO Com TRY 1.0000	96,476	0.08
25,773	Turk Telekomunikasyon A/S Com TRY 1.0000	23,171	0.02
29,987	Turkcell Iletisim Hizmetleri A/S Com TRY 1.0000	47,809	0.04
20,548	Turkiye Garanti Bankasi A/S Com TRY 1.0000	23,893	0.02
78,757	Turkiye Is Bankasi A/S Com TRY 1.0000	44,687	0.03
27,973	Turkiye Sise ve Cam Fabrikalari A/S Com TRY 1.0000	65,946	0.05
42,857	Turkiye Vakiflar Bankasi TAO Com TRY 1.0000	20,657	0.01
69,767	Yapi ve Kredi Bankasi AS Com TRY 1.0000	34,881	0.03
	Total Turkey	1,396,608	1.11

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Emerging Market Equity Index Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Equities (31 August 2022: 100.04%) (continued)			
United Arab Emirates			
64,277	Abu Dhabi Commercial Bank PJSC Com AED 1.0000	138,288	0.11
36,350	Abu Dhabi Islamic Bank PJSC Com AED 1.0000	97,430	0.08
67,800	Abu Dhabi National Oil Company Com AED 0.0800	75,197	0.06
25,842	Abu Dhabi Ports Co PJSC Com NPV	41,002	0.03
25,718	ADNOC Drilling Co PJSC Com NPV	21,855	0.02
43,951	Air Arabia PJSC Com AED 1.0000	25,389	0.02
65,842	Aldar Properties PJSC Com AED 1.0000	79,449	0.06
27,843	Alpha Dhabi Holding PJSC Com NPV	153,545	0.12
52,172	Americana Restaurants International Plc Com AED 0.0730	47,148	0.04
22,222	Apex Investment Co PSC Com AED 1.0000	14,719	0.01
27,174	Aramex PJSC Com AED 1.0000	25,116	0.02
22,198	Borouge Plc Com NPV	14,532	0.01
135,319	Dana Gas PJSC Com AED 1.0000	27,446	0.02
90,109	Dubai Electricity & Water Authority PJSC Com AED 1.0000	55,059	0.05
42,398	Dubai Financial Market PJSC Com AED 1.0000	15,675	0.01
59,889	Dubai Investments PJSC Com AED 1.0000	35,210	0.03
76,946	Dubai Islamic Bank PJSC Com AED 1.0000	113,392	0.09
18,847	Emaar Development PJSC Com AED 1.0000	22,887	0.02
131,950	Emaar Properties PJSC Com AED 1.0000	189,707	0.15
74,870	Emirates Telecommunications Group Co PJSC Com AED 1.0000	490,156	0.39
15,390	Fertiglobe Plc Com NPV	15,607	0.01
98,544	First Abu Dhabi Bank PJSC Com AED 1.0000	356,220	0.29
63,414	Multiply Group Com NPV	65,122	0.05
56,443	Q Holding PJSC Com NPV	40,140	0.03
	Total United Arab Emirates	2,160,291	1.72
United States			
9,450	Yum China Holdings Inc Com USD 0.0100	523,562	0.42
	Total United States	523,562	0.42
	Total Equities	124,460,030	99.08
Financial Derivative Instruments			
Futures Contracts (31 August 2022: (0.02)%)			
No. of contracts	Futures Contracts	Unrealised Gains/(Losses) EUR	% of Net Assets
	Unrealised Losses on Futures Contracts		
44	MSCI Emerging Markets Index Future March 2023	(137,081)	(0.11)
	Unrealised Losses on Futures Contracts	(137,081)	(0.11)
	Net Unrealised Losses on Futures Contracts	(137,081)	(0.11)
	Total Financial Derivative Instruments	(137,081)	(0.11)



## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Emerging Market Equity Index Fund *(continued)*

	Fair Value EUR	% of Net Assets
Total Value of Investments	124,322,949	98.97
Cash*	1,908,351	1.52
Other Net Liabilities	<u>(612,875)</u>	<u>(0.49)</u>
Net Assets Attributable to Holders of Redeemable Participating Units at fair value	<u>125,618,425</u>	<u>100.00</u>

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for the futures margin of EUR 192,179 which is held with Goldman Sachs.

The counterparty for the open futures contracts is Goldman Sachs.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT All World Equity (Developed 75% Hedged) Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2022: 100.39%)			
Ireland			
6,226,279	State Street IUT Asia Pacific ex Japan Equity Index Fund	17,948,719	4.66
23,610,200	State Street IUT Emerging Market Equity Index Fund	38,140,342	9.90
8,027,573	State Street IUT Euro Equity Index Fund	32,321,529	8.39
5,195,925	State Street IUT Europe ex Euro ex UK Equity Index Fund	16,231,341	4.21
13,949,937	State Street IUT Japan Equity Index Fund	23,447,194	6.09
37,830,318	State Street IUT North America Equity Index Fund	230,287,671	59.77
5,037,326	State Street IUT UK Equity Index Fund	16,002,129	4.15
	Total Ireland	374,378,925	97.17
	Total Collective Investment Schemes	374,378,925	97.17

### Financial Derivative Instruments

#### Forward Foreign Currency Exchange Contracts (31 August 2022: (0.41)%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
Barclays Bank	CAD	1,818,000	EUR	1,246,305	2 Mar 2023	12,856	0.00
Barclays Bank	CAD	1,128,000	EUR	774,080	2 Mar 2023	7,182	0.00
Barclays Bank	CHF	708,000	EUR	712,164	2 Mar 2023	142	0.00
Barclays Bank	GBP	1,048,000	EUR	1,176,570	2 Mar 2023	19,809	0.01
Barclays Bank	HKD	3,315,000	EUR	392,118	2 Mar 2023	6,109	0.00
Barclays Bank	SEK	4,304,000	EUR	384,687	2 Mar 2023	4,479	0.00
Barclays Bank	USD	28,827,000	EUR	26,650,704	2 Mar 2023	531,745	0.14
Barclays Bank	USD	18,464,000	EUR	16,852,125	2 Mar 2023	558,523	0.15
Barclays Bank	USD	12,946,000	EUR	12,152,550	4 Apr 2023	30,832	0.01
BNP Paribas	EUR	3,959,640	KRW	5,496,897,000	4 Apr 2023	45,331	0.01
Chartered Bank Standard	EUR	2,808,172	SEK	30,963,000	4 Apr 2023	9,207	0.00
HSBC Bank	EUR	9,917,118	AUD	15,196,000	2 Mar 2023	254,298	0.07
HSBC Bank	EUR	5,679,048	KRW	7,583,914,000	2 Mar 2023	274,733	0.07
HSBC Bank	EUR	64,735,403	USD	68,670,668	4 Apr 2023	109,958	0.03
JP Morgan	EUR	26,388,516	JPY	3,720,154,000	2 Mar 2023	635,677	0.17
Merrill Lynch	EUR	20,327,408	JPY	2,899,095,000	4 Apr 2023	205,171	0.05
Merrill Lynch	GBP	11,849,000	EUR	13,447,963	2 Mar 2023	78,654	0.02
Royal Bank of Canada	EUR	8,759,441	CAD	12,606,000	4 Apr 2023	43,027	0.01
Royal Bank of Canada	EUR	1,468,880	SGD	2,094,000	4 Apr 2023	3,788	0.00
Royal Bank of Canada	PLN	1,760,000	EUR	372,495	2 Mar 2023	1,532	0.00
Standard Chartered Bank	DKK	17,540,000	EUR	2,356,405	2 Mar 2023	301	0.00
Standard Chartered Bank	EUR	7,176,921	AUD	11,210,000	4 Apr 2023	54,139	0.01
Standard Chartered Bank	EUR	8,020,270	CHF	7,923,000	4 Apr 2023	35,871	0.01
Standard Chartered Bank	EUR	2,965,071	DKK	22,049,000	2 Mar 2023	2,528	0.00
Standard Chartered Bank	EUR	2,873,033	HKD	23,885,000	4 Apr 2023	4,850	0.00
Standard Chartered Bank	EUR	849,655	NOK	9,137,000	2 Mar 2023	16,938	0.01
Standard Chartered Bank	EUR	836,061	NOK	9,137,000	4 Apr 2023	3,561	0.00
Standard Chartered Bank	EUR	549,437	NZD	923,000	2 Mar 2023	10,216	0.00
Standard Chartered Bank	EUR	540,741	NZD	923,000	4 Apr 2023	2,551	0.00
UBS	EUR	64,719,111	USD	68,670,666	4 Apr 2023	93,669	0.02
Westpac	DKK	1,997,000	EUR	268,112	2 Mar 2023	209	0.00
Westpac	DKK	2,267,000	EUR	304,628	4 Apr 2023	66	0.00

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT All World Equity (Developed 75% Hedged) Index Fund (continued)

Financial Derivative Instruments  
Forward Foreign Currency Exchange Contracts (31 August 2022: (0.41)%) (continued)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts (continued)							
Westpac	EUR	1,276,999	JPY	180,012,000	2 Mar 2023	30,862	0.01
Westpac	EUR	64,729,299	USD	68,670,666	4 Apr 2023	103,856	0.03
Westpac	GBP	1,377,000	EUR	1,557,921	2 Mar 2023	14,038	0.00
Westpac	GBP	1,550,000	EUR	1,756,971	4 Apr 2023	10,052	0.00
Westpac	HKD	2,588,000	EUR	307,680	2 Mar 2023	3,213	0.00
Westpac	HKD	2,785,000	EUR	333,876	4 Apr 2023	556	0.00
Westpac	SEK	3,384,000	EUR	303,975	2 Mar 2023	2,005	0.00
Westpac	SGD	403,000	EUR	281,986	2 Mar 2023	308	0.00
Westpac	USD	23,820,000	EUR	22,201,510	2 Mar 2023	259,583	0.07
Westpac	USD	12,946,000	EUR	12,152,479	4 Apr 2023	30,903	0.01
Unrealised Gains on Forward Foreign Currency Exchange Contracts						3,513,328	0.91
Unrealised Losses on Forward Foreign Currency Exchange Contracts							
Barclays Bank	AUD	1,656,000	EUR	1,056,421	2 Mar 2023	(3,405)	(0.00)
Barclays Bank	AUD	1,012,000	EUR	656,843	2 Mar 2023	(13,333)	(0.00)
Barclays Bank	CHF	1,176,000	EUR	1,190,512	2 Mar 2023	(7,359)	(0.00)
Barclays Bank	DKK	2,512,000	EUR	337,697	2 Mar 2023	(180)	(0.00)
Barclays Bank	EUR	79,085,531	USD	86,187,333	2 Mar 2023	(2,184,900)	(0.57)
Barclays Bank	GBP	1,736,000	EUR	1,985,181	2 Mar 2023	(3,393)	(0.00)
Barclays Bank	JPY	411,671,000	EUR	2,977,612	2 Mar 2023	(127,811)	(0.03)
Barclays Bank	JPY	255,466,000	EUR	1,821,855	2 Mar 2023	(53,387)	(0.02)
Barclays Bank	KRW	853,791,000	EUR	638,458	2 Mar 2023	(30,045)	(0.01)
Barclays Bank	KRW	530,064,000	EUR	396,259	2 Mar 2023	(18,534)	(0.01)
Barclays Bank	KRW	777,125,000	EUR	561,000	4 Apr 2023	(7,614)	(0.00)
BNP Paribas	EUR	79,041,796	USD	86,187,333	2 Mar 2023	(2,228,635)	(0.58)
BNP Paribas	KRW	5,496,897,000	EUR	3,961,970	2 Mar 2023	(44,868)	(0.01)
Chartered Bank Standard	CHF	7,923,000	EUR	8,007,576	2 Mar 2023	(36,383)	(0.01)
Chartered Bank Standard	NZD	923,000	EUR	541,820	2 Mar 2023	(2,598)	(0.00)
Chartered Bank Standard	SEK	30,963,000	EUR	2,808,876	2 Mar 2023	(9,211)	(0.00)
HSBC Bank	EUR	11,353,417	CAD	16,488,000	2 Mar 2023	(66,302)	(0.02)
HSBC Bank	EUR	3,492,873	HKD	29,788,000	2 Mar 2023	(85,524)	(0.02)
HSBC Bank	EUR	372,384	PLN	1,760,000	2 Mar 2023	(1,643)	(0.00)
HSBC Bank	EUR	1,744,001	SGD	2,497,000	2 Mar 2023	(5,097)	(0.00)
HSBC Bank	KRW	703,162,000	EUR	514,447	2 Mar 2023	(13,372)	(0.00)
HSBC Bank	USD	68,670,668	EUR	64,863,198	2 Mar 2023	(110,123)	(0.03)
JP Morgan	EUR	17,306,596	GBP	15,245,000	2 Mar 2023	(96,837)	(0.03)
Merrill Lynch	EUR	10,703,533	CHF	10,719,000	2 Mar 2023	(80,667)	(0.02)
Merrill Lynch	EUR	13,430,068	GBP	11,849,000	4 Apr 2023	(77,970)	(0.02)
Merrill Lynch	JPY	2,899,095,000	EUR	20,273,392	2 Mar 2023	(204,350)	(0.05)
Royal Bank of Canada	CAD	12,606,000	EUR	8,774,165	2 Mar 2023	(43,150)	(0.01)
Royal Bank of Canada	EUR	370,840	PLN	1,760,000	4 Apr 2023	(1,585)	(0.00)
Royal Bank of Canada	SGD	2,094,000	EUR	1,470,792	2 Mar 2023	(3,987)	(0.00)
Chartered Bank Standard	AUD	11,210,000	EUR	7,182,418	2 Mar 2023	(54,212)	(0.02)
Chartered Bank Standard	EUR	2,357,069	DKK	17,540,000	4 Apr 2023	(376)	(0.00)
Chartered Bank Standard	EUR	3,446,534	SEK	38,651,000	2 Mar 2023	(48,279)	(0.01)
Chartered Bank Standard	HKD	23,885,000	EUR	2,874,214	2 Mar 2023	(4,938)	(0.00)
Chartered Bank Standard	NOK	9,137,000	EUR	836,329	2 Mar 2023	(3,612)	(0.00)
UBS	EUR	3,720,405	USD	4,037,000	2 Mar 2023	(86,288)	(0.02)
UBS	USD	68,670,666	EUR	64,846,842	2 Mar 2023	(93,769)	(0.03)
Westpac	AUD	1,318,000	EUR	855,661	2 Mar 2023	(17,572)	(0.01)
Westpac	AUD	1,445,000	EUR	926,526	4 Apr 2023	(8,379)	(0.00)
Westpac	CAD	1,463,000	EUR	1,021,898	2 Mar 2023	(8,613)	(0.00)

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT All World Equity (Developed 75% Hedged) Index Fund *(continued)*

Financial Derivative Instruments  
Forward Foreign Currency Exchange Contracts (31 August 2022: (0.41)%) *(continued)*

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Losses on Forward Foreign Currency Exchange Contracts <i>(continued)</i>							
Westpac	CAD	1,595,000	EUR	1,106,164	4 Apr 2023	(3,302)	(0.00)
Westpac	CHF	912,000	EUR	924,199	2 Mar 2023	(6,652)	(0.00)
Westpac	CHF	1,026,000	EUR	1,040,093	4 Apr 2023	(6,142)	(0.00)
Westpac	EUR	363,053	CAD	527,000	2 Mar 2023	(1,952)	(0.00)
Westpac	EUR	866,188	GBP	765,000	2 Mar 2023	(7,123)	(0.00)
Westpac	EUR	79,063,768	USD	86,187,334	2 Mar 2023	(2,206,665)	(0.57)
Westpac	EUR	13,348,627	USD	14,524,000	2 Mar 2023	(346,794)	(0.09)
Westpac	JPY	333,934,000	EUR	2,348,471	2 Mar 2023	(36,806)	(0.01)
Westpac	JPY	372,389,000	EUR	2,610,204	4 Apr 2023	(25,501)	(0.01)
Westpac	SEK	3,782,000	EUR	342,121	4 Apr 2023	(239)	(0.00)
Westpac	USD	68,670,666	EUR	64,857,070	2 Mar 2023	(103,997)	(0.03)
Unrealised Losses on Forward Foreign Currency Exchange Contracts						(8,633,474)	(2.24)
Net Unrealised Losses on Forward Foreign Currency Exchange Contracts						(5,120,146)	(1.33)
Total Financial Derivative Instruments						(5,120,146)	(1.33)
Total Value of Investments						369,258,779	95.84
Cash*						615,429	0.16
Other Net Assets						15,418,096	4.00
Net Assets Attributable to Holders of Redeemable Participating Units at fair value						385,292,304	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 98.94%)		
	France		
1,700,000	France Government Bond OAT 1.25% 25/05/2034	1,387,699	3.05
1,335,000	France Government Bond OAT 4.75% 25/04/2035	1,530,497	3.36
2,075,000	France Government Bond OAT 1.25% 25/05/2036	1,621,790	3.56
345,000	France Government Bond OAT 1.25% 25/05/2038	258,122	0.57
1,148,000	France Government Bond OAT 4.00% 25/10/2038	1,231,391	2.71
1,352,000	France Government Bond OAT 1.75% 25/06/2039	1,085,097	2.39
1,180,000	France Government Bond OAT 0.50% 25/05/2040	736,875	1.62
1,650,000	France Government Bond OAT 4.50% 25/04/2041	1,885,531	4.14
205,000	France Government Bond OAT 2.50% 25/05/2043	176,903	0.39
725,000	France Government Bond OAT 0.50% 25/06/2044	411,857	0.91
1,435,000	France Government Bond OAT 3.25% 25/05/2045	1,372,557	3.02
1,431,000	France Government Bond OAT 2.00% 25/05/2048	1,093,780	2.40
1,525,000	France Government Bond OAT 1.50% 25/05/2050	1,018,029	2.24
1,390,000	France Government Bond OAT 0.75% 25/05/2052	723,648	1.59
1,405,000	France Government Bond OAT 0.75% 25/05/2053	713,178	1.57
145,000	France Government Bond OAT 3.00% 25/05/2054	132,647	0.29
940,000	France Government Bond OAT 4.00% 25/04/2055	1,041,066	2.29
700,000	France Government Bond OAT 4.00% 25/04/2060	784,161	1.72
730,000	France Government Bond OAT 1.75% 25/05/2066	474,485	1.04
470,000	France Government Bond OAT 0.50% 25/05/2072	170,539	0.37
	Total France	17,849,852	39.23
	Germany		
1,570,000	Bundesrepublik Deutschland 4.75% 04/07/2034	1,891,239	4.16
1,260,000	Bundesrepublik Deutschland 0.00% 15/05/2035	910,743	2.00
1,555,000	Bundesrepublik Deutschland 0.00% 15/05/2036	1,091,610	2.40
1,565,000	Bundesrepublik Deutschland 4.00% 04/01/2037	1,796,916	3.95
765,000	Bundesrepublik Deutschland 1.00% 15/05/2038	601,443	1.32
1,040,000	Bundesrepublik Deutschland 4.25% 04/07/2039	1,250,111	2.75
1,185,000	Bundesrepublik Deutschland 4.75% 04/07/2040	1,517,570	3.33
1,160,000	Bundesrepublik Deutschland 3.25% 04/07/2042	1,255,990	2.76
1,860,000	Bundesrepublik Deutschland 2.50% 04/07/2044	1,818,708	4.00
1,830,000	Bundesrepublik Deutschland 2.50% 15/08/2046	1,800,793	3.96
2,035,000	Bundesrepublik Deutschland 1.25% 15/08/2048	1,545,237	3.40
2,200,000	Bundesrepublik Deutschland 0.00% 15/08/2050	1,111,198	2.44
695,000	Bundesrepublik Deutschland 0.00% 15/08/2050	352,488	0.77
1,185,000	Bundesrepublik Deutschland 0.00% 15/08/2052	569,136	1.25
540,000	Bundesrepublik Deutschland 1.80% 15/08/2053	449,834	0.99
	Total Germany	17,963,016	39.48
	Netherlands		
505,000	Netherlands Government Bond 2.50% 15/07/2033	483,214	1.06
1,742,000	Netherlands Government Bond 4.00% 15/01/2037	1,934,573	4.25
825,000	Netherlands Government Bond 0.00% 15/01/2038	531,275	1.17
1,605,000	Netherlands Government Bond 0.50% 15/01/2040	1,085,437	2.39
1,783,000	Netherlands Government Bond 3.75% 15/01/2042	1,979,613	4.35
1,900,000	Netherlands Government Bond 2.75% 15/01/2047	1,861,592	4.09
1,305,000	Netherlands Government Bond 0.00% 15/01/2052	599,077	1.32

## Schedule of Investments

as at 28 February 2023 *(continued)*

### State Street IUT Euro Core Treasury 10+ Year Bond Index Fund *(continued)*

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
	Government Bonds (31 August 2022: 98.94%) <i>(continued)</i>		
	Netherlands <i>(continued)</i>		
695,000	Netherlands Government Bond 2.00% 15/01/2054	576,357	1.27
	Total Netherlands	9,051,138	19.90
	Total Government Bonds	44,864,006	98.61
	Total Value of Investments	44,864,006	98.61
	Cash	22,364	0.05
	Other Net Assets	609,323	1.34
	Net Assets Attributable to Holders of Redeemable Participating Units at fair value*	45,495,693	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited.

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Diversified Alternatives Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Assets
Collective Investment Schemes (31 August 2022: 100.23%)			
Ireland			
1,714,457	L&G Longer Dated All Commodities UCITS ETF	35,943,591	14.13
494,832	SPDR Dow Jones Global Real Estate UCITS ETF	15,411,543	6.06
766,928	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	22,842,950	8.98
	Total Ireland	74,198,084	29.17
Luxembourg			
2,771,508	State Street Emerging Markets Hard Currency Government Bond Index Fund	28,984,396	11.39
3,554,070	State Street Emerging Markets Local Currency Government Bond Index Fund	28,856,154	11.34
2,984,581	State Street Euro Corporate Bond ESG Screened Index Fund	35,598,584	13.99
4,137,442	State Street Flexible Asset Allocation Plus Fund	49,323,275	19.39
4,609,118	State Street Global High Yield Bond ESG Screened Index Fund	38,723,959	15.22
	Total Luxembourg	181,486,368	71.33
	Total Collective Investment Schemes	255,684,452	100.50

### Financial Derivative Instruments

#### Forward Foreign Currency Exchange Contracts (31 August 2022: (0.28)%)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
HSBC Bank	EUR	563,858	AUD	864,000	2 Mar 2023	14,459	0.01
HSBC Bank	EUR	15,809,444	USD	16,770,500	4 Apr 2023	26,854	0.01
JP Morgan	EUR	1,634,027	JPY	230,359,000	2 Mar 2023	39,362	0.01
Merrill Lynch	EUR	1,615,194	JPY	230,359,000	4 Apr 2023	16,303	0.01
Merrill Lynch	EUR	15,802,368	USD	16,770,500	4 Apr 2023	19,778	0.01
Royal Bank of Canada	EUR	1,256,312	CAD	1,808,000	4 Apr 2023	6,171	0.00
Royal Bank of Canada	EUR	368,974	SGD	526,000	4 Apr 2023	952	0.00
Royal Bank of Canada	GBP	1,595,000	EUR	1,810,701	2 Mar 2023	10,123	0.00
Standard Chartered Bank	DKK	1,151,000	EUR	154,631	2 Mar 2023	20	0.00
Standard Chartered Bank	EUR	553,154	AUD	864,000	4 Apr 2023	4,173	0.00
Standard Chartered Bank	EUR	209,541	CHF	207,000	4 Apr 2023	937	0.00
Standard Chartered Bank	EUR	154,782	DKK	1,151,000	2 Mar 2023	132	0.00
Standard Chartered Bank	EUR	464,545	HKD	3,862,000	4 Apr 2023	784	0.00
Standard Chartered Bank	EUR	148,013	SEK	1,632,000	4 Apr 2023	485	0.00
UBS	EUR	15,805,466	USD	16,770,500	4 Apr 2023	22,875	0.01
Westpac	EUR	15,807,954	USD	16,770,500	4 Apr 2023	25,363	0.01
						188,771	0.07
Unrealised Gains on Forward Foreign Currency Exchange Contracts							
Unrealised Losses on Forward Foreign Currency Exchange Contracts							
Barclays Bank	EUR	14,735,515	USD	16,058,750	2 Mar 2023	(407,099)	(0.16)
BNP Paribas	EUR	14,727,367	USD	16,058,750	2 Mar 2023	(415,248)	(0.16)
HSBC Bank	EUR	1,244,965	CAD	1,808,000	2 Mar 2023	(7,270)	(0.00)
HSBC Bank	EUR	452,849	HKD	3,862,000	2 Mar 2023	(11,088)	(0.01)
HSBC Bank	EUR	367,379	SGD	526,000	2 Mar 2023	(1,074)	(0.00)

## Schedule of Investments

as at 28 February 2023 (continued)

### State Street IUT Diversified Alternatives Fund (continued)

Financial Derivative Instruments  
Forward Foreign Currency Exchange Contracts (31 August 2022: (0.28)%) (continued)

Counterparty	Currency	Buys	Currency	Sells	Maturity Date	Unrealised Gains/(Losses) EUR	% of Net Assets
Unrealised Losses on Forward Foreign Currency Exchange Contracts (continued)							
HSBC Bank	USD	16,770,500	EUR	15,840,654	2 Mar 2023	(26,894)	(0.01)
JP Morgan	EUR	14,718,144	USD	16,058,750	2 Mar 2023	(424,471)	(0.17)
Merrill Lynch	EUR	206,701	CHF	207,000	2 Mar 2023	(1,558)	(0.00)
Merrill Lynch	JPY	230,359,000	EUR	1,610,902	2 Mar 2023	(16,237)	(0.01)
Merrill Lynch	USD	16,770,500	EUR	15,833,654	2 Mar 2023	(19,895)	(0.01)
Royal Bank of Canada	CAD	1,808,000	EUR	1,258,424	2 Mar 2023	(6,189)	(0.00)
Royal Bank of Canada	EUR	1,808,296	GBP	1,595,000	4 Apr 2023	(10,028)	(0.01)
Royal Bank of Canada	SGD	526,000	EUR	369,454	2 Mar 2023	(1,001)	(0.00)
Chartered Bank Standard	AUD	864,000	EUR	553,578	2 Mar 2023	(4,178)	(0.00)
Chartered Bank Standard	CHF	207,000	EUR	209,210	2 Mar 2023	(951)	(0.00)
Chartered Bank Standard	EUR	154,674	DKK	1,151,000	4 Apr 2023	(25)	(0.00)
Chartered Bank Standard	EUR	1,810,930	GBP	1,595,000	2 Mar 2023	(9,895)	(0.00)
Chartered Bank Standard	EUR	145,526	SEK	1,632,000	2 Mar 2023	(2,039)	(0.00)
Chartered Bank Standard	HKD	3,862,000	EUR	464,736	2 Mar 2023	(798)	(0.00)
Chartered Bank Standard	SEK	1,632,000	EUR	148,050	2 Mar 2023	(485)	(0.00)
UBS	EUR	2,623,729	USD	2,847,000	2 Mar 2023	(60,853)	(0.02)
UBS	USD	16,770,500	EUR	15,836,660	2 Mar 2023	(22,900)	(0.01)
Westpac	EUR	14,731,460	USD	16,058,750	2 Mar 2023	(411,154)	(0.16)
Westpac	USD	16,770,500	EUR	15,839,157	2 Mar 2023	(25,398)	(0.01)
Unrealised Losses on Forward Foreign Currency Exchange Contracts						(1,886,728)	(0.74)
Net Unrealised Losses on Forward Foreign Currency Exchange Contracts						(1,697,957)	(0.67)
Total Financial Derivative Instruments						(1,697,957)	(0.67)
Total Value of Investments						253,986,495	99.83
Cash*						115,775	0.04
Other Net Assets						322,387	0.13
Net Assets Attributable to Holders of Redeemable Participating Units at fair value						254,424,657	100.00

Country classifications are based on country of incorporation.

\* All cash holdings are held with State Street Custodial Services (Ireland) Limited.



## Schedule of Significant Portfolio Changes

### State Street IUT Euro Ultra Short Bond Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases*	Cost EUR
State Street EUR Liquidity Standard VNAV Fund	17,934,440
Portfolio Sales*	Proceeds EUR
State Street EUR Liquidity Standard VNAV Fund	16,763,071

\*There were no other Purchases/Sales during the financial period.

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Euro Liquidity Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases*	Cost EUR
State Street EUR Liquidity LVNAV Fund	123,090,750
Portfolio Sales*	Proceeds EUR
State Street EUR Liquidity LVNAV Fund	317,249,252

\*There were no other Purchases/Sales during the financial period.

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Ethically Managed Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases*	Cost EUR
State Street EUR Liquidity Standard VNAV Fund	26,910,000
State Street IUT Global 4Good Enhanced Equity Fund (Gross Units)	24,760,000
State Street IUT Global Ethical Value Equity Fund (Gross Units)	12,499,288
State Street IUT Euro Allstock Government Bond Fund (Gross Units)	11,780,000
State Street Global High Yield Bond ESG Screened Index Fund	7,420,000
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	2,550,187
State Street Emerging Markets Local Currency Government Bond Index Fund	1,767,914
State Street Flexible Asset Allocation Plus Fund	150,000
Portfolio Sales*	Proceeds EUR
State Street EUR Liquidity Standard VNAV Fund	43,960,788
State Street IUT Euro Allstock Government Bond Fund (Gross Units)	27,048,724
State Street IUT Global 4Good Enhanced Equity Fund (Gross Units)	9,582,123
State Street Global High Yield Bond ESG Screened Index Fund	7,270,000
State Street IUT Global Ethical Value Equity Fund (Gross Units)	4,970,175
State Street Emerging Markets Local Currency Government Bond Index Fund	167,240

\*There were no other Purchases/Sales during the financial period.

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Global Ethical Value Equity Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
State Street USD Liquidity LVNAV Fund	5,182,347
ConvaTec Group Plc Com GBP 0.1000	2,841,152
Samsung Electronics Co Ltd Pref NPV	2,697,339
Maximus Inc Com NPV	2,646,438
Colruyt SA Com NPV	2,369,276
Mosaic Co Com USD 0.0100	2,279,424
Citigroup Inc Com USD 0.0100	1,035,367
Comerica Inc Com USD 5.0000	1,009,199
Warner Bros Discovery Inc Com NPV	812,698
NortonLifeLock Inc Com USD 0.0100	708,120
F5 Networks Inc Com NPV	665,729
Cognizant Technology Solutions Corp Com USD 0.0100	584,317
Glanbia Plc Com EUR 0.0600	564,400
Skechers U.S.A. Inc Com USD 0.0010	393,350
Reinsurance Group of America Inc Com USD 0.0100	380,643
Cisco Systems Inc Com USD 0.0010	379,816
Affiliated Managers Group Inc Com USD 0.0100	367,167
Bayerische Motoren Werke AG Com EUR 1.0000	360,930
Copa Holdings SA Com NPV	356,476
Duerr AG Com NPV	349,810
Portfolio Sales	Proceeds EUR
MetLife Inc Com USD 0.0100	3,520,536
Komatsu Ltd Com NPV	2,941,332
State Street USD Liquidity LVNAV Fund	2,777,391
Adecco Group AG Com CHF 0.1000	1,667,284
Newmont Mining Corp Com USD 1.6000	1,656,949
Barratt Developments Plc Com GBP 0.1000	1,478,689
Bristol-Myers Squibb Co Com USD 0.1000	1,086,974
Cigna Corp Com USD 0.0100	1,070,057
Copa Holdings SA Com NPV	1,015,089
ACS Actividades de Construcción y Servicios SA Com EUR 0.5000	942,148
Banco Bilbao Vizcaya Argentaria SA Com EUR 0.4900	697,987
M&T Bank Corp Com USD 0.5000	613,780
CNH Industrial NV Com EUR 0.0100	591,816
SAP SE Com NPV	523,585
Andritz AG Com NPV	479,450
Reinsurance Group of America Inc Com USD 0.0100	260,921
Cisco Systems Inc Com USD 0.0010	246,095
Skechers U.S.A. Inc Com USD 0.0010	235,472
Polaris Industries Inc Com USD 0.0100	227,410
Anthem Inc Com USD 0.0100	226,921

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Euro Bond Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
France Government Bond OAT 0.00% 25/05/2032	1,045,141
Bundesrepublik Deutschland 0.00% 15/02/2032	743,702
Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	679,352
Bundesrepublik Deutschland 0.00% 15/08/2031	427,313
France Government Bond OAT 0.25% 25/11/2026	380,479
France Government Bond OAT 1.50% 25/05/2031	274,058
Italy Buoni Poliennali Del Tesoro 0.60% 01/08/2031	263,854
Spain Government Bond 1.60% 30/04/2025	242,813
France Government Bond OAT 1.25% 25/05/2034	239,330
Spain Government Bond 0.70% 30/04/2032	228,745
Italy Buoni Poliennali Del Tesoro 0.95% 01/06/2032	227,233
Italy Buoni Poliennali Del Tesoro 0.45% 15/02/2029	220,893
Spain Government Bond 0.10% 30/04/2031	210,646
France Government Bond OAT 0.50% 25/05/2040	181,440
Bundesrepublik Deutschland 2.50% 04/07/2044	179,546
Ireland Government Bond 1.30% 15/05/2033	177,253
Austria Government Bond 2.40% 23/05/2034	174,351
Italy Buoni Poliennali Del Tesoro 0.85% 15/01/2027	164,246
Bundesrepublik Deutschland 0.00% 15/08/2052	159,690
Finland Government Bond 0.13% 15/09/2031	159,381
France Government Bond OAT 2.00% 25/05/2048	158,364
Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	151,014
Austria Government Bond 0.00% 20/02/2030	150,764
Bundesrepublik Deutschland 0.25% 15/02/2027	141,179
Spain Government Bond 1.45% 31/10/2027	125,628
France Government Bond OAT 1.25% 25/05/2036	104,995
Spain Government Bond 1.20% 31/10/2040	104,302
Bundesrepublik Deutschland 1.25% 15/08/2048	98,285
Netherlands Government Bond 2.75% 15/01/2047	95,190
Finland Government Bond 0.25% 15/09/2040	91,319
France Government Bond OAT 0.00% 25/11/2030	90,477

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Euro Bond Fund (*continued*)

Portfolio Sales	Proceeds EUR
Netherlands Government Bond 0.00% 15/07/2030	1,281,080
Bundesrepublik Deutschland 0.00% 15/08/2031	1,043,843
Italy Buoni Poliennali Del Tesoro 1.35% 01/04/2030	779,221
Italy Buoni Poliennali Del Tesoro 0.85% 15/01/2027	740,094
Italy Buoni Poliennali Del Tesoro 0.95% 01/06/2032	713,429
Spain Government Bond 0.10% 30/04/2031	700,396
Spain Government Bond 1.60% 30/04/2025	609,257
France Government Bond OAT 0.00% 25/05/2032	595,144
Ireland Government Bond 1.10% 15/05/2029	501,628
Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	443,693
France Government Bond OAT 0.25% 25/11/2026	414,798
France Government Bond OAT 1.25% 25/05/2036	363,299
France Government Bond OAT 2.00% 25/05/2048	303,918
Italy Buoni Poliennali Del Tesoro 0.45% 15/02/2029	297,650
Austria Government Bond 0.00% 20/02/2030	271,072
Netherlands Government Bond 0.50% 15/07/2032	263,121
Bundesrepublik Deutschland 0.00% 15/08/2052	248,506
France Government Bond OAT 0.50% 25/05/2040	247,575
Spain Government Bond 1.20% 31/10/2040	247,552
France Government Bond OAT 0.00% 25/11/2030	245,322
Austria Government Bond 2.40% 23/05/2034	242,236
Bundesrepublik Deutschland 0.00% 15/05/2035	189,908
Bundesrepublik Deutschland 2.50% 04/07/2044	168,352
Netherlands Government Bond 0.00% 15/01/2038	143,606
Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2050	141,812
Spain Government Bond 1.45% 31/10/2027	128,397

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Euro Allstock Government Bond Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
France Government Bond OAT 0.00% 25/05/2032	7,163,884
Bundesrepublik Deutschland 0.00% 15/02/2032	6,251,579
France Government Bond OAT 0.00% 25/03/2025	5,338,181
Bundesrepublik Deutschland 0.50% 15/02/2028	5,137,348
Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	4,244,252
France Government Bond OAT 1.50% 25/05/2031	3,441,372
France Government Bond OAT 0.25% 25/11/2026	2,845,600
Bundesrepublik Deutschland 0.50% 15/02/2025	2,547,611
Italy Buoni Poliennali Del Tesoro 3.75% 01/09/2024	2,019,775
Bundesrepublik Deutschland 0.00% 10/04/2026	1,876,032
Spain Government Bond 0.50% 31/10/2031	1,694,418
Spain Government Bond 1.30% 31/10/2026	1,039,332
Bundesrepublik Deutschland 2.50% 04/07/2044	926,960
Finland Government Bond 0.13% 15/09/2031	817,442
Italy Buoni Poliennali Del Tesoro 0.95% 01/06/2032	795,699
Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	728,000
Bundesrepublik Deutschland 0.00% 15/08/2030	636,159
Finland Government Bond 0.50% 15/09/2027	595,512
Netherlands Government Bond 0.00% 15/07/2030	578,511
Austria Government Bond 3.15% 20/06/2044	575,204
Portfolio Sales	Proceeds EUR
Netherlands Government Bond 0.00% 15/07/2030	11,784,359
France Government Bond OAT 0.00% 25/03/2023	9,241,729
Italy Buoni Poliennali Del Tesoro 0.95% 01/06/2032	5,951,537
Bundesrepublik Deutschland 0.50% 15/02/2025	4,975,195
Bundesrepublik Deutschland 0.50% 15/02/2028	3,736,758
Spain Government Bond 0.00% 31/01/2025	3,394,859
Italy Buoni Poliennali Del Tesoro 0.45% 15/02/2029	3,011,449
Bundesrepublik Deutschland 0.00% 15/08/2030	2,078,168
Bundesrepublik Deutschland 0.00% 15/02/2032	2,068,460
France Government Bond OAT 0.25% 25/11/2026	2,001,330
France Government Bond OAT 1.50% 25/05/2031	1,702,911
Spain Government Bond 0.50% 31/10/2031	1,491,666
Italy Buoni Poliennali Del Tesoro 0.85% 15/01/2027	1,135,480
Austria Government Bond 0.00% 20/02/2030	1,008,092
Spain Government Bond 1.30% 31/10/2026	881,744
Bundesrepublik Deutschland 2.50% 04/07/2044	875,390
Italy Buoni Poliennali Del Tesoro 3.10% 01/03/2040	847,931
France Government Bond OAT 2.00% 25/05/2048	829,240
Austria Government Bond 3.15% 20/06/2044	780,158
Italy Buoni Poliennali Del Tesoro 2.45% 01/09/2050	746,106
Netherlands Government Bond 0.75% 15/07/2028	678,669
France Government Bond OAT 3.25% 25/05/2045	636,706

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

State Street IUT Global 4Good Enhanced Equity Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
Apple Inc Com USD 0.0000	2,291,316
Microsoft Corp Com USD 0.0000	1,883,968
Johnson Controls International Plc	705,308
AT&T Inc Com USD 1.0000	701,564
Alphabet Inc Class 'A' Com USD 0.0010	662,059
Trane Technologies PLC Com USD 1.0000	652,727
Total SA Com EUR 2.5000	650,983
Lloyds Banking Group Plc Com NPV	614,374
Manulife Financial Corp Com NPV	613,746
Applied Materials Inc Com USD 0.0100	609,285
Cisco Systems Inc Com USD 0.0010	599,617
BHP Billiton Ltd Com NPV	596,981
ASML Holding NV Com EUR 0.0900	585,680
Conagra Brands Inc Com USD 5.0000	577,792
PayPal Holdings Inc Com USD 0.0001	570,518
PPL Corp Com USD 0.0100	563,189
Biogen Inc Com USD 0.0005	560,738
NVIDIA Corp Com USD 0.0010	551,513
Oversea-Chinese Banking Corp Ltd Com NPV	536,892
Starbucks Corp Com USD 0.0010	529,542
Portfolio Sales	Proceeds EUR
Apple Inc Com USD 0.0000	1,492,742
Microsoft Corp Com USD 0.0000	1,076,037
Advanced Micro Devices Inc Com USD 0.0100	760,020
Sysco Corp Com USD 1.0000	643,076
Arch Capital Group Ltd Com USD 0.0100	544,712
Equinor ASA Com NOK 2.5000	512,968
Darden Restaurants Inc Com NPV	508,075
Bank of Nova Scotia Com NPV	479,578
Thomson Reuters Corp Com NPV	470,413
Nestle SA Com CHF 0.1000	465,300
Bank of America Corp Com USD 0.0100	431,035
LyondellBasell Industries NV Com EUR 0.0400	422,265
Alphabet Inc Class 'A' Com USD 0.0010	416,188
Dentsu Inc Com NPV	410,835
SSE Plc Com GBP 0.5000	400,945
Charles Schwab Corp Com USD 0.0100	400,637
Alphabet Inc Class 'C' Com USD 0.0010	385,390
Coca-Cola Co Com USD 0.2500	380,625
Ipsen SA Com EUR 1.0000	378,693
Signify NV Com NPV	353,521

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.



## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Balanced Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases*	Cost EUR
State Street IUT Euro Government Bond Index Fund	12,852,052
State Street IUT North America Equity Index Fund	12,539,381
State Street Global Advisors Luxembourg SICAV - State Street Emerging Markets Hard Currency Government Bond Index Fund	6,957,731
State Street EUR Liquidity LVNAV Fund	3,809,640
State Street Euro Corporate Bond ESG Screened Index Fund	2,600,000
State Street IUT Emerging Market Equity Index Fund	2,049,833
L&G Longer Dated All Commodities UCITS ETF	1,700,933
State Street IUT Euro Equity Index Fund	1,683,000
State Street Flexible Asset Allocation Plus Fund	1,265,888
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	1,109,229
State Street IUT Europe ex Euro ex UK Equity Index Fund	950,000
State Street IUT Japan Equity Index Fund	940,000
State Street Emerging Markets Local Currency Government Bond Index Fund	843,621
State Street IUT Asia Pacific ex Japan Equity Index Fund	750,000
State Street Global High Yield Bond ESG Screened Index Fund	741,766
State Street IUT UK Equity Index Fund	600,000
SPDR Dow Jones Global Real Estate UCITS ETF	409,749
Portfolio Sales*	Proceeds EUR
State Street IUT North America Equity Index Fund	39,971,379
State Street IUT Euro Government Bond Index Fund	14,812,385
State Street EUR Liquidity LVNAV Fund	8,095,224
State Street Emerging Markets Hard Currency Government Bond Index Fund	6,443,549
State Street IUT Emerging Market Equity Index Fund	5,465,848
State Street IUT Euro Equity Index Fund	5,294,040
State Street IUT Japan Equity Index Fund	3,790,000
State Street IUT Asia Pacific ex Japan Equity Index Fund	3,000,000
State Street IUT Europe ex Euro ex UK Equity Index Fund	2,945,572
State Street IUT UK Equity Index Fund	2,668,077
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	2,462,656
State Street Flexible Asset Allocation Plus Fund	2,441,615
State Street Global High Yield Bond ESG Screened Index Fund	2,244,981
L&G Longer Dated All Commodities UCITS ETF	2,153,282
State Street Euro Corporate Bond ESG Screened Index Fund	1,706,672
State Street Emerging Markets Local Currency Government Bond Index Fund	1,679,978
State Street Global Advisors Luxembourg SICAV - State Street Emerging Markets Hard Currency Government Bond Index Fund	1,133,667
SPDR Dow Jones Global Real Estate UCITS ETF	416,674

\*There were no other Purchases/Sales during the financial period.

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT North America Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
Airbnb Inc Com USD 0.0001	1,716,675
Microsoft Corp Com USD 0.0000	1,524,542
Apple Inc Com USD 0.0000	1,267,918
Quanta Services Inc Com USD 0.0000	966,466
Apollo Global Management Inc Com USD 0.0001	950,837
Amazon.com Inc Com USD 0.0100	811,302
Snowflake Inc Com NPV	791,677
Molina Healthcare Inc Com USD 0.0010	642,847
Mosaic Co Com USD 0.0100	629,729
Tesla Inc Com USD 0.0010	618,751
Johnson & Johnson Unit NPV	533,594
Tourmaline Oil Corp Com NPV	532,885
Roblox Corp Com USD 0.0001	531,662
Rivian Automotive Inc Com USD 0.0010	516,689
Marathon Oil Corp Com USD 1.0000	503,952
Exxon Mobil Corp Com NPV	467,360
Delta Air Lines Inc Com USD 0.0001	447,571
Berkshire Hathaway Inc Com USD 5.0000	428,261
AbbVie Inc Com USD 0.0100	373,358
UnitedHealth Group Inc Com USD 0.0100	332,424
Vail Resorts Inc Com USD 0.0100	328,916
Genuine Parts Co Com USD 1.0000	323,587
NextEra Energy Inc Com USD 0.0100	308,472
Portfolio Sales	Proceeds EUR
Apple Inc Com USD 0.0000	9,900,957
Microsoft Corp Com USD 0.0000	7,874,006
Amazon.com Inc Com USD 0.0100	4,246,631
Alphabet Inc Class 'C' Com USD 0.0010	3,235,076
Exxon Mobil Corp Com NPV	2,700,777
UnitedHealth Group Inc Com USD 0.0100	2,566,914
Alphabet Inc Class 'A' Com USD 0.0010	2,509,939
Visa Inc Com USD 0.0001	2,186,510
Facebook Inc Com USD 0.0000	2,038,700
Eli Lilly & Co Com NPV	1,971,411
Johnson & Johnson Unit NPV	1,941,591
Tesla Inc Com USD 0.0010	1,887,178
Chevron Corp Com USD 0.7500	1,868,752
AbbVie Inc Com USD 0.0100	1,824,274
Berkshire Hathaway Inc Com USD 5.0000	1,730,493
NVIDIA Corp Com USD 0.0010	1,602,527
JPMorgan Chase & Co Com USD 1.0000	1,559,979
Berkshire Hathaway Inc Com USD 0.0033	1,552,942
Walt Disney Co Com USD 0.0100	1,518,956
Procter & Gamble Co Com NPV	1,500,066

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT UK Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
Reckitt Benckiser Group Plc Com GBP 0.1000	182,252
UNITE Group Plc GBP 0.2500	130,874
Endeavour Mining Plc Com USD 0.0100	124,406
Rentokil Initial Plc Com GBP 0.0100	122,281
RELX Plc Com GBP 0.1444	80,528
Wise Plc Com GBP 0.0100	55,345
Admiral Group Plc Com GBP 0.0010	44,333
AstraZeneca Plc Com USD 0.2500	36,199
J Sainsbury Plc Com GBP 0.2857	26,692
Tate & Lyle Plc Com GBP 0.2917	26,074
Schroders Plc Com GBP 0.2000	25,058
Derwent London Plc Reits GBP 0.0500	25,014
Unilever Plc Com GBP 0.0311	21,680
WPP Plc Com GBP 0.1000	18,872
Anglo American Plc Com USD 0.5495	18,870
Sage Group Plc Com GBP 0.0105	18,306
Experian Plc Com USD 0.1000	16,924
Diageo Plc Com GBP 0.2894	16,055
Prudential Plc Com GBP 0.0500	14,528
GSK Plc Com GBP 0.3125	14,394
British American Tobacco Plc Com GBP 0.2500	14,060
HSBC Holdings Plc Com USD 0.5000	13,923
3i Group Plc Com GBP 0.7386	13,719
Portfolio Sales	Proceeds EUR
Shell Plc Com EUR 0.0700	2,014,475
AstraZeneca Plc Com USD 0.2500	1,850,476
BP Plc Com USD 0.2500	1,069,052
HSBC Holdings Plc Com USD 0.5000	1,048,633
Unilever Plc Com GBP 0.0311	997,845
Diageo Plc Com GBP 0.2894	797,918
British American Tobacco Plc Com GBP 0.2500	740,155
Glencore Plc Com USD 0.0100	676,081
Rio Tinto Plc Com GBP 0.1000	557,186
GSK Plc Com GBP 0.3125	544,831
RELX Plc Com GBP 0.1444	436,249
Vodafone Group Plc Com USD 0.2095	400,691
National Grid Plc Com GBP 0.1243	369,798
Reckitt Benckiser Group Plc Com GBP 0.1000	367,074
Anglo American Plc Com USD 0.5495	365,424
Lloyds Banking Group Plc Com NPV	348,123
Compass Group Plc Com GBP 0.1105	340,285
Barclays Plc Com GBP 0.2500	312,756
Prudential Plc Com GBP 0.0500	297,102
CRH Plc Com EUR 0.3200	268,811
London Stock Exchange Group Plc Com GBP 0.0692	260,029
BAE Systems Plc Com GBP 0.0250	259,691
Experian Plc Com USD 0.1000	257,095
Ferguson Plc Com GBP 0.1000	240,913

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Euro Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
ASML Holding NV Com EUR 0.0900	446,107
Bank of Ireland Group PLC Com EUR 1.0000	374,141
EXOR NV Com EUR 0.0100	338,757
OCI NV Com EUR 0.0200	169,087
Amadeus IT Group SA Com EUR 0.0100	122,428
Volkswagen AG Pref NPV	122,211
Allfunds Group Plc Com EUR 0.0025	92,680
Daimler AG Com NPV	72,341
Deutsche Telekom AG Com NPV	55,524
L'Oreal SA Com EUR 0.2000	51,871
Warehouses De Pauw CVA Reits NPV	49,253
Infineon Technologies AG Com NPV	48,860
Sanofi Com EUR 2.0000	48,785
Anheuser-Busch InBev SA Com NPV	48,721
Heineken NV Com EUR 1.6000	47,209
Schneider Electric SE Com EUR 4.0000	46,852
Telekom Austria AG Com NPV	44,387
ASR Nederland NV Com EUR 0.1600	43,746
AIB Group Plc Com EUR 0.6250	43,740
Neoen SA Com NPV	42,583
Rheinmetall AG Com NPV	42,302
Heineken Holding NV Com EUR 1.6000	41,971
Hermes International Com NPV	41,755
Aena SME SA Com NPV	41,265
Alstom SA Com EUR 7.0000	41,207
SCOR SE Com EUR 7.8770	40,973
LVMH Moet Hennessy Louis Vuitton SE Com EUR 0.3000	32,017

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Euro Equity Index Fund (*continued*)

Portfolio Sales	Proceeds EUR
ASML Holding NV Com EUR 0.0900	2,398,424
LVMH Moet Hennessy Louis Vuitton SE Com EUR 0.3000	2,099,916
Total SA Com EUR 2.5000	1,658,598
SAP SE Com NPV	1,273,438
Sanofi Com EUR 2.0000	1,126,164
Siemens AG Com NPV	1,097,001
L'Oreal SA Com EUR 0.2000	1,055,672
Allianz SE Com NPV	926,516
Schneider Electric SE Com EUR 4.0000	922,079
Deutsche Telekom AG Com NPV	821,818
Air Liquide SA Com EUR 5.5000	795,451
Iberdrola SA Com EUR 0.7500	789,981
Prosus NV Com EUR 0.0500	745,824
Airbus SE Com EUR 1.0000	706,991
Banco Santander SA Com EUR 0.5000	679,803
Daimler AG Com NPV	661,349
BNP Paribas SA Com EUR 2.0000	652,117
Nordea Bank Abp (Finland listing) Com EUR 1.0000	633,886
Vinci SA Com EUR 2.5000	607,605
Anheuser-Busch InBev SA Com NPV	599,344
Bayer AG Com NPV	587,318
Porsche Automobil Holding SE Pref NPV	582,640
Essilor International Cie Generale d'Optique SA Com EUR 0.1800	559,990

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Euro Government Bond Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
France Government Bond OAT 2.00% 25/11/2032	1,464,527
Bundesrepublik Deutschland 1.70% 15/08/2032	1,049,904
France Government Bond OAT 0.75% 25/02/2028	732,369
Spain Government Bond 2.55% 31/10/2032	701,915
Bundesrepublik Deutschland 1.30% 15/10/2027	660,399
Italy Buoni Poliennali Del Tesoro 2.50% 01/12/2032	656,750
Italy Buoni Poliennali Del Tesoro 4.00% 30/04/2035	606,050
Bundesrepublik Deutschland 2.10% 15/11/2029	549,280
Spain Government Bond 0.80% 30/07/2029	544,583
France Government Bond OAT 0.75% 25/05/2053	517,453
Spain Government Bond 0.00% 31/01/2028	514,473
Italy Buoni Poliennali Del Tesoro 2.80% 15/06/2029	502,390
Spain Government Bond 3.15% 30/04/2033	497,401
Italy Buoni Poliennali Del Tesoro 3.40% 01/04/2028	476,433
Italy Buoni Poliennali Del Tesoro 2.65% 01/12/2027	462,594
Bundesrepublik Deutschland 0.00% 15/08/2029	458,704
Spain Government Bond 3.45% 30/07/2043	420,628
France Government Bond OAT 2.50% 25/05/2043	406,333
France Government Bond OAT 0.00% 25/05/2032	388,038
France Government Bond OAT 1.25% 25/05/2036	384,898
Italy Buoni Poliennali Del Tesoro 3.85% 15/12/2029	382,516
Bundesrepublik Deutschland 1.00% 15/05/2038	382,270
France Government Bond OAT 0.75% 25/11/2028	376,310
Bundesrepublik Deutschland 2.30% 15/02/2033	362,621
France Government Bond OAT 2.50% 25/05/2030	359,849
Bundesrepublik Deutschland 0.00% 15/02/2032	338,203
Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	335,788
Italy Buoni Poliennali Del Tesoro 1.45% 01/03/2036	320,951

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Euro Government Bond Index Fund (*continued*)

Portfolio Sales	Proceeds EUR
France Government Bond OAT 2.75% 25/10/2027	2,206,766
Bundesrepublik Deutschland 0.50% 15/08/2027	1,197,615
Bundesrepublik Deutschland 0.50% 15/02/2028	1,191,859
France Government Bond OAT 0.75% 25/02/2028	1,046,104
Spain Government Bond 0.00% 31/01/2028	989,200
Italy Buoni Poliennali Del Tesoro 6.50% 01/11/2027	984,293
Italy Buoni Poliennali Del Tesoro 2.00% 01/02/2028	868,655
Bundesrepublik Deutschland 0.00% 15/11/2027	814,517
Spain Government Bond 1.45% 31/10/2027	789,538
Italy Buoni Poliennali Del Tesoro 0.95% 15/09/2027	783,868
Bundesrepublik Deutschland 5.63% 04/01/2028	756,584
Italy Buoni Poliennali Del Tesoro 2.05% 01/08/2027	669,193
Bundesrepublik Deutschland 1.30% 15/10/2027	647,669
Italy Buoni Poliennali Del Tesoro 2.65% 01/12/2027	565,186
Netherlands Government Bond 5.50% 15/01/2028	560,756
France Government Bond OAT 0.00% 25/05/2032	557,536
France Government Bond OAT 2.00% 25/11/2032	485,860
Belgium Government Bond 0.90% 22/06/2029	475,537
Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	448,460
Bundesrepublik Deutschland 2.50% 04/07/2044	443,568
France Government Bond OAT 0.75% 25/05/2028	439,449
Italy Buoni Poliennali Del Tesoro 1.65% 01/03/2032	421,031

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Euro Government Long Bond Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
France Government Bond OAT 2.00% 25/11/2032	12,891,127
France Government Bond OAT 1.25% 25/05/2034	8,248,542
Italy Buoni Poliennali Del Tesoro 5.00% 01/08/2034	7,757,882
France Government Bond OAT 4.75% 25/04/2035	7,428,189
Bundesrepublik Deutschland 2.50% 04/07/2044	7,137,047
France Government Bond OAT 1.25% 25/05/2036	7,076,800
Italy Buoni Poliennali Del Tesoro 4.00% 30/04/2035	6,888,025
Bundesrepublik Deutschland 3.25% 04/07/2042	6,826,657
France Government Bond OAT 3.25% 25/05/2045	6,562,828
France Government Bond OAT 5.75% 25/10/2032	6,547,802
Spain Government Bond 2.55% 31/10/2032	6,540,170
France Government Bond OAT 0.75% 25/05/2053	6,320,620
Bundesrepublik Deutschland 4.00% 04/01/2037	6,318,183
France Government Bond OAT 4.50% 25/04/2041	6,166,178
Spain Government Bond 3.15% 30/04/2033	6,150,552
Bundesrepublik Deutschland 2.50% 15/08/2046	5,916,329
Bundesrepublik Deutschland 4.75% 04/07/2034	5,618,637
Italy Buoni Poliennali Del Tesoro 2.50% 01/12/2032	5,530,330
Italy Buoni Poliennali Del Tesoro 4.40% 01/05/2033	5,495,823
Spain Government Bond 3.45% 30/07/2043	5,414,560
France Government Bond OAT 2.50% 25/05/2043	5,386,680
Belgium Government Bond 5.00% 28/03/2035	5,371,230
Italy Buoni Poliennali Del Tesoro 5.75% 01/02/2033	5,252,504
France Government Bond OAT 0.75% 25/05/2052	5,201,213
France Government Bond OAT 1.50% 25/05/2050	5,107,635
Bundesrepublik Deutschland 4.25% 04/07/2039	5,041,542
Bundesrepublik Deutschland 1.00% 15/05/2038	4,950,590
Belgium Government Bond 1.40% 22/06/2053	4,919,410
Bundesrepublik Deutschland 0.00% 15/08/2050	4,883,330
France Government Bond OAT 1.75% 25/06/2039	4,847,751
Bundesrepublik Deutschland 0.00% 15/05/2036	4,832,915
Spain Government Bond 4.20% 31/01/2037	4,749,106
France Government Bond OAT 0.50% 25/05/2040	4,648,351
France Government Bond OAT 4.00% 25/10/2038	4,492,547
Spain Government Bond 4.70% 30/07/2041	4,488,303



## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Euro Government Long Bond Index Fund (*continued*)

Portfolio Sales	Proceeds EUR
France Government Bond OAT 5.75% 25/10/2032	28,980,111
Italy Buoni Poliennali Del Tesoro 5.75% 01/02/2033	15,540,050
France Government Bond OAT 2.00% 25/11/2032	14,957,525
Spain Government Bond 2.55% 31/10/2032	10,820,714
Italy Buoni Poliennali Del Tesoro 2.50% 01/12/2032	9,708,157
Netherlands Government Bond 2.50% 15/01/2033	9,215,181
France Government Bond OAT 4.75% 25/04/2035	5,818,535
France Government Bond OAT 4.50% 25/04/2041	5,520,850
Bundesrepublik Deutschland 2.50% 04/07/2044	5,428,428
France Government Bond OAT 1.25% 25/05/2034	5,210,815
Bundesrepublik Deutschland 4.75% 04/07/2034	5,172,623
Bundesrepublik Deutschland 2.50% 15/08/2046	4,933,462
Bundesrepublik Deutschland 3.25% 04/07/2042	4,837,957
France Government Bond OAT 4.00% 25/10/2038	4,558,629
Italy Buoni Poliennali Del Tesoro 5.00% 01/08/2034	4,358,774
Netherlands Government Bond 3.75% 15/01/2042	4,158,216
France Government Bond OAT 1.75% 25/06/2039	4,075,903
Belgium Government Bond 4.25% 28/03/2041	4,007,533
Italy Buoni Poliennali Del Tesoro 1.80% 01/03/2041	3,856,018
France Government Bond OAT 0.75% 25/05/2052	3,832,543
Netherlands Government Bond 4.00% 15/01/2037	3,549,410
Spain Government Bond 2.35% 30/07/2033	3,535,301
France Government Bond OAT 3.25% 25/05/2045	3,535,259

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT All Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases*	Cost EUR
State Street IUT North America Equity Index Fund	4,362,998
State Street IUT Euro Equity Index Fund	3,497,734
State Street IUT Japan Equity Index Fund	402,720
State Street IUT Asia Pacific ex Japan Equity Index Fund	339,752
State Street IUT Europe ex Euro ex UK Equity Index Fund	316,000
State Street IUT UK Equity Index Fund	283,606
Portfolio Sales*	Proceeds EUR
State Street IUT Euro Equity Index Fund	18,322,663
State Street IUT North America Equity Index Fund	11,805,853
State Street IUT Japan Equity Index Fund	1,135,860
State Street IUT Asia Pacific ex Japan Equity Index Fund	923,948
State Street IUT Europe ex Euro ex UK Equity Index Fund	841,225
State Street IUT UK Equity Index Fund	840,000

\*There were no other Purchases/Sales during the financial period.

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT World Developed Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases*	Cost EUR
State Street IUT Japan Equity Index Fund	1,935,887
State Street IUT Asia Pacific ex Japan Equity Index Fund	1,461,990
State Street IUT North America Equity Index Fund	1,354,831
State Street IUT Euro Equity Index Fund	202,438
State Street IUT Europe ex Euro ex UK Equity Index Fund	110,995
State Street IUT UK Equity Index Fund	75,000
Portfolio Sales*	Proceeds EUR
State Street IUT North America Equity Index Fund	62,376,339
State Street IUT Japan Equity Index Fund	7,989,962
State Street IUT Euro Equity Index Fund	7,736,945
State Street IUT Asia Pacific ex Japan Equity Index Fund	6,121,836
State Street IUT Europe ex Euro ex UK Equity Index Fund	4,280,877
State Street IUT UK Equity Index Fund	4,166,989

\*There were no other Purchases/Sales during the financial period.

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Japan Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
SoftBank Group Corp Com NPV	122,202
KDDI Corp Com NPV	82,327
Frontier Real Estate Investment Corp Reits NPV	67,729
Tokio Marine Holdings Inc Com NPV	63,140
Daiwa Securities Living Investments Corp Reits NPV	63,104
Mitsubishi UFJ Financial Group Inc Com NPV	61,131
Fast Retailing Co Ltd Com NPV	56,342
Sanrio Co Ltd Com NPV	53,487
Renesas Electronics Corp Com NPV	50,948
Mitsui & Co Ltd Com NPV	49,814
Toyota Motor Corp Com NPV	47,217
Central Japan Railway Co Com NPV	46,012
Nippon Telegraph & Telephone Corp Com NPV	44,959
Honda Motor Co Ltd Com NPV	44,045
Mitsubishi Heavy Industries Ltd Com NPV	40,895
Hitachi Ltd Com NPV	39,212
Mizuho Financial Group Inc Com NPV	37,952
Daiichi Sankyo Co Ltd Com NPV	37,450
Komatsu Ltd Com NPV	37,330
Shin-Etsu Chemical Co Ltd Com NPV	36,409
Murata Manufacturing Co Ltd Com NPV	36,090
Sumitomo Mitsui Financial Group Inc Com NPV	35,507
Canon Inc Com NPV	35,499
SHIFT Inc Com NPV	35,299
Nippon Shokubai Co Ltd Com NPV	33,732
Lasertec Corp Com NPV	33,051
Tokyo Electron Ltd Com NPV	31,146
Daikin Industries Ltd Com NPV	30,952
Subaru Corp Com NPV	30,862
Kintetsu Group Holdings Co Ltd Com NPV	30,462
Rakus Co Ltd Com NPV	30,359
Mori Hills REIT Investment Corp Reits NPV	30,120
Tobu Railway Co Ltd Com NPV	29,723
Nippon Paint Holdings Co Ltd Com NPV	29,060
Kyocera Corp Com NPV	28,933
Asics Corp Com NPV	28,576
JMDC Inc Com NPV	28,293
NH Foods Ltd Com NPV	28,113
Dai-ichi Life Holdings Inc Com NPV	28,111
Matsumotokiyoshi Holdings Co Ltd Com NPV	27,658
Mitsui Fudosan Logistics Park Inc Reits NPV	27,602
Don Quijote Holdings Co Ltd	27,404
Disco Corp Com NPV	26,797
Nippon Accommodations Fund Inc Reits NPV	25,986
Mitsui Mining & Smelting Co Ltd Com NPV	25,986
AZ-COM MARUWA Holdings Inc Com NPV	25,744
Fujitsu Ltd Com NPV	25,509
Mitsubishi Estate Co Ltd Com NPV	25,505
GMO Payment Gateway Inc Com NPV	25,198

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Japan Equity Index Fund (*continued*)

Portfolio Purchases	Cost EUR
Astellas Pharma Inc Com NPV	24,988
Bridgestone Corp Com NPV	24,984
Otsuka Holdings Co Ltd Com NPV	24,919
Shimizu Corp Com NPV	24,566
K's Holdings Corp Com NPV	23,624
Osaka Gas Co Ltd Com NPV	23,452
Sony Corp Com NPV	23,323
Portfolio Sales	Proceeds EUR
Toyota Motor Corp Com NPV	983,207
Mitsubishi UFJ Financial Group Inc Com NPV	608,590
Sony Corp Com NPV	565,676
Daiichi Sankyo Co Ltd Com NPV	422,350
Keyence Corp Com NPV	398,689
Hitachi Ltd Com NPV	397,773
Tokyo Electron Ltd Com NPV	359,946
SoftBank Group Corp Com NPV	359,936
Tokio Marine Holdings Inc Com NPV	339,012
KDDI Corp Com NPV	323,552
Daikin Industries Ltd Com NPV	319,577
Hoya Corp Com NPV	313,842
Recruit Holdings Co Ltd Com NPV	303,322
Shin-Etsu Chemical Co Ltd Com NPV	299,682
Honda Motor Co Ltd Com NPV	298,032
Sumitomo Mitsui Financial Group Inc Com NPV	291,409
Mitsubishi Corp Com NPV	282,094
Nippon Telegraph & Telephone Corp Com NPV	274,277
Takeda Pharmaceutical Co Ltd Com NPV	272,944
Nintendo Co Ltd Com NPV	269,503

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

State Street IUT Asia Pacific Ex Japan Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
Samsung Electronics Co Ltd Com KRW 100.0000	374,937
BHP Billiton Ltd Com NPV	255,663
Atlas Arteria Ltd CVS NPV	171,103
LG Energy Solution Ltd Com KRW 500.0000	141,638
Commonwealth Bank of Australia Com NPV	127,286
CSL Ltd Com NPV	117,143
Australia & New Zealand Banking Group Ltd Com NPV	99,632
Westpac Banking Corp Com NPV	84,824
Woodside Energy Group Ltd Com NPV	80,065
DBS Group Holdings Ltd Com NPV	78,165
Meritz Financial Group Inc Com KRW 500.0000	76,264
Oversea-Chinese Banking Corp Ltd Com NPV	74,868
Samsung Electronics Co Ltd Pref NPV	73,809
Macquarie Group Ltd Com NPV	71,512
Jardine Matheson Holdings Ltd Com USD 0.2500	67,698
AIA Group Ltd Com NPV	65,258
Cleanaway Waste Management Ltd Com NPV	63,370
National Australia Bank Ltd Com NPV	63,047
SK Hynix Inc Com KRW 5,000.0000	59,604
United Overseas Bank Ltd Com NPV	57,516
LG Chem Ltd Com KRW 5,000.0000	55,663
Rio Tinto Ltd Com NPV	55,094
Goodman Group Reits NPV	49,262
Transurban Group CVS NPV	44,346
Portfolio Sales	Proceeds EUR
Samsung Electronics Co Ltd Com KRW 100.0000	2,112,395
BHP Billiton Ltd Com NPV	940,436
AIA Group Ltd Com NPV	838,971
Commonwealth Bank of Australia Com NPV	759,475
CSL Ltd Com NPV	586,534
National Australia Bank Ltd Com NPV	496,855
DBS Group Holdings Ltd Com NPV	433,307
Westpac Banking Corp Com NPV	395,659
Hong Kong Exchanges & Clearing Ltd Com NPV	361,935
SK Hynix Inc Com KRW 5,000.0000	361,149
Samsung Electronics Co Ltd Pref NPV	344,632
Oversea-Chinese Banking Corp Ltd Com NPV	330,791
Australia & New Zealand Banking Group Ltd Com NPV	330,055
Macquarie Group Ltd Com NPV	310,773
Woodside Energy Group Ltd Com NPV	304,455
Wesfarmers Ltd Com NPV	284,479
United Overseas Bank Ltd Com NPV	281,460
Samsung SDI Co Ltd Com KRW 5,000.0000	261,981
Transurban Group CVS NPV	257,892
Rio Tinto Ltd Com NPV	251,456

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

State Street IUT Europe Ex Euro Ex UK Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
Nestle SA Com CHF 0.1000	509,573
Roche Holding AG Com NPV	372,316
Novo Nordisk A/S Com DKK 0.2000	343,435
Novartis AG Com CHF 0.5000	234,126
Genmab A/S Com DKK 1.0000	134,873
Zurich Insurance Group AG Com CHF 0.1000	123,527
Cie Financiere Richemont SA Com CHF 1.0000	117,182
ABB Ltd Com CHF 0.1200	114,429
Axfood AB Com SEK 5.0000	112,746
Saab AB Com NPV	101,543
Chocoladefabriken Lindt & Spruengli AG Com CHF 100.0000	94,984
Nibe Industrier AB Com SEK 0.0391	86,493
Equinor ASA Com NOK 2.5000	76,597
Kongsberg Gruppen ASA Com NOK 1.2500	74,405
LafargeHolcim Ltd Com CHF 2.0000	69,510
UBS Group AG Com CHF 0.1000	67,263
Bachem Holding AG Com CHF 0.0100	66,138
EQT AB Com SEK 0.1000	59,954
Alcon Inc Com CHF 0.0400	58,875
Swiss Re AG Com CHF 0.1000	58,288
Var Energi ASA Com NOK 0.1600	55,460
Atlas Copco AB Class 'A' Com SEK 0.6390	52,626
Portfolio Sales	Proceeds EUR
Nestle SA Com CHF 0.1000	3,359,420
Roche Holding AG Com NPV	2,313,334
Novo Nordisk A/S Com DKK 0.2000	1,901,850
Novartis AG Com CHF 0.5000	1,816,974
Zurich Insurance Group AG Com CHF 0.1000	688,232
Cie Financiere Richemont SA Com CHF 1.0000	655,365
UBS Group AG Com CHF 0.1000	623,283
ABB Ltd Com CHF 0.1200	599,923
Givaudan SA Com CHF 10.0000	395,671
Sika AG Com CHF 0.0100	388,645
Lonza Group AG Com CHF 1.0000	374,147
Equinor ASA Com NOK 2.5000	366,529
Alcon Inc Com CHF 0.0400	316,365
DSV A/S Com DKK 1.0000	298,263
Investor AB Class 'B' Com SEK 6.2500	293,599
LafargeHolcim Ltd Com CHF 2.0000	293,598
Atlas Copco AB Class 'A' Com SEK 0.6390	279,494
Swiss Re AG Com CHF 0.1000	273,498
Volvo AB Class 'B' Com SEK 1.2000	253,890
Genmab A/S Com DKK 1.0000	251,758

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Euro Inflation Linked Bond Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
France Government Bond OAT 3.15% 25/07/2032	2,391,148
France Government Bond OAT 1.85% 25/07/2027	2,323,812
Spain Government Inflation Linked Bond 0.70% 30/11/2033	2,142,502
Spain Government Inflation Linked Bond 1.00% 30/11/2030	1,938,090
France Government Bond OAT 0.25% 25/07/2024	1,861,850
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2026	1,793,902
Deutsche Bundesrepublik Inflation Linked Bond 0.50% 15/04/2030	1,557,077
France Government Bond OAT 1.80% 25/07/2040	1,540,563
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2033	1,524,667
France Government Bond OAT 0.10% 01/03/2029	1,506,615
France Government Bond OAT 0.10% 25/07/2036	1,432,575
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2046	1,421,833
France Government Bond OAT 0.10% 25/07/2031	1,333,700
France Government Bond OAT 0.70% 25/07/2030	1,212,445
Spain Government Inflation Linked Bond 0.65% 30/11/2027	949,207
Spain Government Inflation Linked Bond 1.80% 30/11/2024	881,461
France Government Bond OAT 0.10% 25/07/2053	845,324
France Government Bond OAT 0.10% 25/07/2047	828,812
France Government Bond OAT 0.10% 25/07/2038	599,278
Spain Government Inflation Linked Bond 0.15% 30/11/2023	507,690
France Government Bond OAT 0.10% 01/03/2026	413,815
Portfolio Sales*	Proceeds EUR
Spain Government Inflation Linked Bond 0.15% 30/11/2023	4,937,896
France Government Bond OAT 0.25% 25/07/2024	1,260,249
France Government Bond OAT 1.80% 25/07/2040	963,158
France Government Bond OAT 3.15% 25/07/2032	938,808
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2026	814,492
France Government Bond OAT 0.10% 01/03/2029	684,385
Deutsche Bundesrepublik Inflation Linked Bond 0.50% 15/04/2030	654,158
France Government Bond OAT 1.85% 25/07/2027	610,498
France Government Bond OAT 0.70% 25/07/2030	609,699
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2046	598,669
Spain Government Inflation Linked Bond 1.00% 30/11/2030	446,540
Spain Government Inflation Linked Bond 0.65% 30/11/2027	404,110
Spain Government Inflation Linked Bond 1.80% 30/11/2024	387,570
Spain Government Inflation Linked Bond 0.70% 30/11/2033	330,226
France Government Bond OAT 0.10% 25/07/2053	291,994
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2033	281,427
France Government Bond OAT 0.10% 25/07/2047	265,112
France Government Bond OAT 0.10% 25/07/2036	219,742

\*There were no other Sales during the financial period.

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.



## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Strategic Diversified Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases*	Cost EUR
State Street IUT North America Equity Index Fund	9,798,249
State Street EUR Liquidity LVNAV Fund	7,467,632
State Street Global Advisors Luxembourg SICAV - State Street Emerging Markets Hard Currency Government Bond Index Fund	4,775,532
State Street Multi - Factor Global ESG Equity Fund	3,650,093
State Street IUT Euro Equity Index Fund	1,345,353
State Street IUT Emerging Market Equity Index Fund	1,246,551
State Street IUT Japan Equity Index Fund	1,023,942
State Street IUT Asia Pacific ex Japan Equity Index Fund	796,757
State Street IUT Europe ex Euro ex UK Equity Index Fund	697,337
State Street IUT UK Equity Index Fund	673,148
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	285,544
State Street Global High Yield Bond ESG Screened Index Fund	275,769
SPDR Dow Jones Global Real Estate UCITS ETF	227,607
State Street Global Treasury Bond Index Fund	173,510
L&G Longer Dated All Commodities UCITS ETF	152,852
State Street Emerging Markets Local Currency Government Bond Index Fund	152,682
State Street Euro Corporate Bond ESG Screened Index Fund	107,000
State Street Flexible Asset Allocation Plus Fund	104,345
SPDR Refinitiv Global Convertible Bond UCITS ETF	86,412
Portfolio Sales	Proceeds EUR
State Street EUR Liquidity LVNAV Fund	20,092,724
State Street IUT North America Equity Index Fund	5,698,642
State Street Emerging Markets Hard Currency Government Bond Index Fund	4,856,883
State Street IUT Emerging Market Equity Index Fund	2,438,967
SPDR Refinitiv Global Convertible Bond UCITS ETF	2,412,338
State Street Multi - Factor Global ESG Equity Fund	2,217,725
State Street Flexible Asset Allocation Plus Fund	1,504,187
State Street Global High Yield Bond ESG Screened Index Fund	1,209,307
State Street Euro Corporate Bond ESG Screened Index Fund	719,000
State Street IUT Euro Equity Index Fund	696,001
State Street Global Advisors Luxembourg SICAV - State Street Emerging Markets Hard Currency Government Bond Index Fund	608,237
State Street IUT Japan Equity Index Fund	565,402
State Street Global Treasury Bond Index Fund	559,653
State Street Emerging Markets Local Currency Government Bond Index Fund	554,429
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	540,058
State Street IUT Asia Pacific ex Japan Equity Index Fund	443,072
SPDR Dow Jones Global Real Estate UCITS ETF	391,664
State Street IUT Europe ex Euro ex UK Equity Index Fund	384,747
State Street IUT UK Equity Index Fund	373,934
L&G Longer Dated All Commodities UCITS ETF	300,604

\*There were no other Purchases during the financial period.

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

State Street IUT Hedged World Developed Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases*	Cost EUR
State Street IUT North America Equity Index Fund	47,422,088
State Street IUT Euro Equity Index Fund	5,959,988
State Street IUT Japan Equity Index Fund	4,820,000
State Street IUT Asia Pacific ex Japan Equity Index Fund	3,750,480
State Street IUT Europe ex Euro ex UK Equity Index Fund	3,349,098
State Street IUT UK Equity Index Fund	3,213,341
Portfolio Sales*	Proceeds EUR
State Street IUT North America Equity Index Fund	114,101,609
State Street IUT Euro Equity Index Fund	13,686,655
State Street IUT Japan Equity Index Fund	11,457,399
State Street IUT Asia Pacific ex Japan Equity Index Fund	8,787,628
State Street IUT Europe ex Euro ex UK Equity Index Fund	7,833,524
State Street IUT UK Equity Index Fund	7,742,030

\*There were no other Purchases/Sales during the financial period.

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

State Street IUT Global Developed Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
Ferguson Plc Com GBP 0.1000	277,828
Wolfspeed Inc Com USD 0.0013	243,919
Atlassian Corp Ltd Com USD 0.0000	205,857
Nice Ltd Com ILS 1.0000	151,218
Microsoft Corp Com USD 0.00000625	148,677
Ovintiv Inc Com NPV	139,767
First Solar Inc Com USD 0.0010	137,226
First Horizon Corp Com USD 0.6250	135,599
Pilbara Minerals Ltd Com NPV	127,626
Texas Pacific Land Corp Com USD 0.0100	125,894
Reliance Steel & Aluminum Co Com NPV	123,950
AmerisourceBergen Corp Com USD 0.0100	116,044
Axon Enterprise Inc Com USD 0.0000	114,251
Nippon Building Fund Inc Reits NPV	109,962
Sagax AB Class 'B' Com SEK 1.7500	109,112
United Therapeutics Corp Com USD 0.0100	108,778
UnitedHealth Group Inc Com USD 0.0100	106,398
Darling Ingredients Inc Com USD 0.0100	104,646
Dr Ing hc F Porsche AG Pref NPV	103,676
RWE AG Com NPV	94,610
Kerry Group Plc Com EUR 0.1250	94,444
RELX Plc Com GBP 0.1444	87,495
Eisai Co Ltd Com NPV	83,799
Repligen Corp Com USD 0.0100	82,212
Daimler Truck Holding AG Com NPV	79,853
Edenred Com EUR 2.0000	77,340
Ares Management Corp Com NPV	76,135
Hubbell Inc Com USD 0.0100	74,024
Chesapeake Energy Corp Com USD 0.0100	73,800
AECOM Com USD 0.0100	73,292
Toro Co Com USD 1.0000	72,899
Graco Inc Com USD 1.0000	72,133
Metso Outotec Oyj Com NPV	71,919
Paylocity Holding Corp Com USD 0.0010	67,957
Acciona SA Com EUR 1.0000	65,384
Lamb Weston Holdings Inc Com USD 1.0000	59,666
Japan Post Holdings Co Ltd Com NPV	51,379
Matsumotokiyoshi Holdings Co Ltd Com NPV	50,761
Warner Music Group Corp Com NPV	46,298
EBOS Group Ltd Com NPV	44,999

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Global Developed Equity Index Fund (*continued*)

Portfolio Sales	Proceeds EUR
Ferguson Plc Com GBP 0.1000	287,507
Apple Inc Com USD 0.0000	265,955
ABIOMED Inc Com USD 0.0100	215,371
Nestle SA Com CHF 0.1000	213,288
Shell Plc Com EUR 0.0700	201,166
Facebook Inc Com USD 0.0000	182,798
Burberry Group Plc Com GBP 0.0005	153,939
Ashtead Group Plc Com GBP 0.1000	153,299
Danone SA Com EUR 0.2500	152,712
Chipotle Mexican Grill Inc Com USD 0.0100	149,310
Microsoft Corp Com USD 0.00000625	142,638
Chevron Corp Com USD 0.7500	140,371
Occidental Petroleum Corp Com USD 0.2000	138,041
Eisai Co Ltd Com NPV	128,909
Hewlett Packard Enterprise Co Com USD 0.0100	126,735
Canadian Natural Resources Ltd Com NPV	126,340
AXA SA Com EUR 2.2900	125,674
British American Tobacco Plc Com GBP 0.2500	124,650
SSE Plc Com GBP 0.5000	124,513
Cigna Corp Com USD 0.0100	124,181

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

State Street IUT Euro Core Treasury Long Bond Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
Netherlands Government Bond 2.00% 15/01/2054	8,557,805
Netherlands Government Bond 2.75% 15/01/2047	6,019,158
Bundesrepublik Deutschland 2.50% 04/07/2044	5,773,541
Bundesrepublik Deutschland 1.25% 15/08/2048	5,630,868
Bundesrepublik Deutschland 2.50% 15/08/2046	4,801,533
Bundesrepublik Deutschland 1.80% 15/08/2053	4,112,756
France Government Bond OAT 0.75% 25/05/2053	3,424,406
Bundesrepublik Deutschland 0.00% 15/08/2050	3,160,703
France Government Bond OAT 2.50% 25/05/2043	3,058,924
France Government Bond OAT 3.25% 25/05/2045	2,658,352
France Government Bond OAT 2.00% 25/05/2048	2,358,499
France Government Bond OAT 4.00% 25/04/2055	2,357,197
France Government Bond OAT 1.50% 25/05/2050	2,230,583
France Government Bond OAT 0.75% 25/05/2052	2,106,352
France Government Bond OAT 0.50% 25/06/2044	1,945,957
Bundesrepublik Deutschland 0.00% 15/08/2052	1,905,863
France Government Bond OAT 4.00% 25/04/2060	1,887,837
France Government Bond OAT 1.75% 25/05/2066	1,757,144
Netherlands Government Bond 0.00% 15/01/2052	1,132,752
Bundesrepublik Deutschland 0.00% 15/08/2050	798,188
Portfolio Sales	Proceeds EUR
Netherlands Government Bond 2.75% 15/01/2047	4,969,004
Bundesrepublik Deutschland 2.50% 15/08/2046	1,506,119
Bundesrepublik Deutschland 2.50% 04/07/2044	1,296,734
France Government Bond OAT 2.50% 25/05/2043	1,093,772
France Government Bond OAT 0.50% 25/06/2044	1,009,456
Bundesrepublik Deutschland 1.25% 15/08/2048	867,635
Netherlands Government Bond 0.00% 15/01/2052	738,109
France Government Bond OAT 0.75% 25/05/2052	627,169
France Government Bond OAT 3.25% 25/05/2045	594,834
France Government Bond OAT 4.00% 25/04/2055	590,457
France Government Bond OAT 1.50% 25/05/2050	569,350
Bundesrepublik Deutschland 0.00% 15/08/2050	528,800
France Government Bond OAT 0.75% 25/05/2053	354,209
Bundesrepublik Deutschland 0.00% 15/08/2050	316,442
France Government Bond OAT 0.50% 25/05/2072	305,692
France Government Bond OAT 2.00% 25/05/2048	256,312
Netherlands Government Bond 2.00% 15/01/2054	152,039
France Government Bond OAT 4.00% 25/04/2060	122,198
France Government Bond OAT 1.75% 25/05/2066	68,931
Bundesrepublik Deutschland 1.80% 15/08/2053	53,960

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Emerging Market Equity Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
Yum China Holdings Inc Com USD 0.0100	567,126
ZTO Express Cayman Inc Com USD 0.0001	222,257
XPeng Inc Com USD 0.0000	216,651
NetEase Inc Com USD 0.0001	104,264
New Oriental Education & Technology Group Inc Com USD 0.0010	96,970
Powerchip Semiconductor Manufacturing Corp Com TWD 10.0000	91,110
Emaar Properties PJSC Com AED 1.0000	90,065
Daqo New Energy Corp ADR NPV	89,938
Indian Hotels Co Ltd Com INR 1.0000	89,123
Tingyi Cayman Islands Holding Corp Com USD 0.0050	86,628
Sumber Alfaria Trijaya Tbk PT Com IDR 10.0000	80,285
Bank Central Asia Tbk PT Com IDR 62.5000	79,456
Bharat Electronics Ltd Com INR 1.0000	79,135
Bumrungrad Hospital PCL NVDR THB 1.0000	67,760
Q Holding PJSC Com NPV	65,702
Zomato Ltd Com INR 1.0000	59,193
CG Power & Industrial Solutions Ltd Com INR 2.0000	55,958
Minth Group Ltd Com HKD 0.1000	55,590
Distell Group Holdings Ltd Com NPV	54,808
Union Bank of India Ltd Com INR 10.0000	54,062
Portfolio Sales	Proceeds EUR
Taiwan Semiconductor Manufacturing Co Ltd Com TWD 10.0000	3,229,483
Tencent Holdings Ltd Com HKD 0.0000	2,065,780
Alibaba Group Holding Ltd Com USD 0.0000	1,516,184
Meituan Dianping Com USD 0.00001	1,017,290
Reliance Industries Ltd Com INR 10.0000	868,597
Vale SA Com NPV	569,708
Infosys Ltd Com INR 5.0000	563,878
JD.com Inc Com USD 0.0000	539,199
Housing Development Finance Corp Ltd Com INR 2.0000	464,759
China Construction Bank Corp Com CNY 1.0000	444,554
Al Rajhi Bank Com SAR 10.0000	386,494
Ping An Insurance Group Co of China Ltd Class 'H' Com CNY 1.0000	341,059
Tata Consultancy Services Ltd Com INR 1.0000	329,960
Hon Hai Precision Industry Co Ltd Com TWD 10.0000	318,789
Industrial & Commercial Bank of China Ltd Class 'H' Com CNY 1.0000	309,359
Hindustan Unilever Ltd Com INR 1.0000	289,012
National Commercial Bank Com SAR 10.0000	284,876
Naspers Ltd Com ZAR 0.0200	273,781
MediaTek Inc Com TWD 10.0000	266,392
Bank of China Ltd Class 'H' Com CNY 1.0000	259,817

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

State Street IUT All World Equity (Developed 75% Hedged) Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases*	Cost EUR
State Street IUT North America Equity Index Fund	29,728,707
State Street IUT Emerging Market Equity Index Fund	6,362,413
State Street IUT Euro Equity Index Fund	3,553,732
State Street IUT Japan Equity Index Fund	2,809,424
State Street IUT Asia Pacific ex Japan Equity Index Fund	2,247,000
State Street IUT Europe ex Euro ex UK Equity Index Fund	1,980,000
State Street IUT UK Equity Index Fund	1,740,056
Portfolio Sales*	Proceeds EUR
State Street IUT North America Equity Index Fund	182,994,902
State Street IUT Emerging Market Equity Index Fund	30,545,660
State Street IUT Euro Equity Index Fund	24,240,600
State Street IUT Japan Equity Index Fund	18,350,831
State Street IUT Asia Pacific ex Japan Equity Index Fund	14,494,476
State Street IUT Europe ex Euro ex UK Equity Index Fund	12,766,117
State Street IUT UK Equity Index Fund	12,377,699

\*There were no other Purchases/Sales during the financial period.

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

State Street IUT Euro Core Treasury 10+ Year Bond Index Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases	Cost EUR
Netherlands Government Bond 2.75% 15/01/2047	727,121
Netherlands Government Bond 2.00% 15/01/2054	703,837
France Government Bond OAT 2.00% 25/11/2032	699,536
Netherlands Government Bond 3.75% 15/01/2042	680,764
Netherlands Government Bond 4.00% 15/01/2037	648,427
France Government Bond OAT 0.75% 25/05/2053	601,151
France Government Bond OAT 1.25% 25/05/2034	550,909
Bundesrepublik Deutschland 1.00% 15/05/2038	513,453
Bundesrepublik Deutschland 2.50% 04/07/2044	510,101
Bundesrepublik Deutschland 1.80% 15/08/2053	489,149
Netherlands Government Bond 2.50% 15/07/2033	483,214
France Government Bond OAT 4.50% 25/04/2041	483,153
France Government Bond OAT 1.25% 25/05/2036	444,045
Bundesrepublik Deutschland 4.75% 04/07/2034	443,623
France Government Bond OAT 1.50% 25/05/2050	427,034
Bundesrepublik Deutschland 4.00% 04/01/2037	422,525
France Government Bond OAT 3.25% 25/05/2045	400,570
Bundesrepublik Deutschland 1.25% 15/08/2048	374,113
France Government Bond OAT 4.75% 25/04/2035	372,299
Bundesrepublik Deutschland 3.25% 04/07/2042	352,263
France Government Bond OAT 1.25% 25/05/2038	342,505
Netherlands Government Bond 0.50% 15/01/2040	324,458
France Government Bond OAT 0.50% 25/05/2040	319,528
Bundesrepublik Deutschland 0.00% 15/05/2035	313,141
France Government Bond OAT 4.00% 25/10/2038	311,746
Netherlands Government Bond 2.50% 15/01/2033	278,588
Bundesrepublik Deutschland 0.00% 15/08/2050	276,295
France Government Bond OAT 1.75% 25/06/2039	276,115
France Government Bond OAT 2.50% 25/05/2043	274,792
France Government Bond OAT 0.50% 25/06/2044	266,525
Bundesrepublik Deutschland 2.30% 15/02/2033	260,260
France Government Bond OAT 5.75% 25/10/2032	250,120
Bundesrepublik Deutschland 0.00% 15/08/2052	238,221
Netherlands Government Bond 0.00% 15/01/2038	238,017
France Government Bond OAT 4.00% 25/04/2055	233,371
Bundesrepublik Deutschland 2.50% 15/08/2046	231,709
Netherlands Government Bond 0.00% 15/01/2052	216,737
France Government Bond OAT 0.75% 25/05/2052	206,235
Bundesrepublik Deutschland 0.00% 15/05/2036	203,926
France Government Bond OAT 0.50% 25/05/2072	188,416
Bundesrepublik Deutschland 4.25% 04/07/2039	177,943
Bundesrepublik Deutschland 4.75% 04/07/2040	176,511



## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Euro Core Treasury 10+ Year Bond Index Fund (*continued*)

Portfolio Sales	Proceeds EUR
France Government Bond OAT 5.75% 25/10/2032	2,118,247
Netherlands Government Bond 2.50% 15/01/2033	1,704,259
France Government Bond OAT 2.00% 25/11/2032	1,007,735
Netherlands Government Bond 2.75% 15/01/2047	725,781
Bundesrepublik Deutschland 1.70% 15/08/2032	690,343
Bundesrepublik Deutschland 4.00% 04/01/2037	685,230
Netherlands Government Bond 4.00% 15/01/2037	680,136
Netherlands Government Bond 3.75% 15/01/2042	665,402
France Government Bond OAT 1.25% 25/05/2034	651,488
Bundesrepublik Deutschland 2.50% 15/08/2046	540,753
France Government Bond OAT 4.50% 25/04/2041	483,478
Bundesrepublik Deutschland 0.00% 15/05/2035	475,758
Bundesrepublik Deutschland 2.50% 04/07/2044	455,152
France Government Bond OAT 1.25% 25/05/2036	435,356
Bundesrepublik Deutschland 4.75% 04/07/2040	412,189
France Government Bond OAT 3.25% 25/05/2045	387,908
Bundesrepublik Deutschland 3.25% 04/07/2042	376,539
France Government Bond OAT 1.50% 25/05/2050	363,901
Bundesrepublik Deutschland 4.75% 04/07/2034	361,431
Bundesrepublik Deutschland 1.25% 15/08/2048	354,221
France Government Bond OAT 4.00% 25/10/2038	353,135
Bundesrepublik Deutschland 0.00% 15/08/2050	304,553
Bundesrepublik Deutschland 4.25% 04/07/2039	287,664
Netherlands Government Bond 0.50% 15/01/2040	283,411
Netherlands Government Bond 0.00% 15/01/2038	281,533
France Government Bond OAT 0.75% 25/05/2053	270,816
France Government Bond OAT 0.50% 25/05/2040	269,947
Bundesrepublik Deutschland 2.30% 15/02/2033	252,609
France Government Bond OAT 4.00% 25/04/2055	245,917
France Government Bond OAT 4.00% 25/04/2060	242,564
Netherlands Government Bond 0.00% 15/01/2052	225,572
Bundesrepublik Deutschland 0.00% 15/05/2036	218,900
France Government Bond OAT 4.75% 25/04/2035	215,364
France Government Bond OAT 0.50% 25/06/2044	198,719
France Government Bond OAT 2.00% 25/05/2048	197,859
France Government Bond OAT 0.75% 25/05/2052	196,776

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Schedule of Significant Portfolio Changes (*continued*)

### State Street IUT Diversified Alternatives Fund

Listed below are the cumulative investment purchases and sales for the financial period ended 28 February 2023.

Portfolio Purchases*	Cost EUR
State Street Global Advisors Luxembourg SICAV - State Street Emerging Markets Hard Currency Government Bond Index Fund	28,751,362
State Street Euro Corporate Bond ESG Screened Index Fund	10,144,110
L&G Longer Dated All Commodities UCITS ETF	6,216,244
State Street Emerging Markets Local Currency Government Bond Index Fund	3,473,797
State Street Global High Yield Bond ESG Screened Index Fund	3,248,107
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	3,132,415
SPDR Dow Jones Global Real Estate UCITS ETF	2,495,626
State Street Flexible Asset Allocation Plus Fund	2,088,895
Portfolio Sales*	Proceeds EUR
State Street Emerging Markets Hard Currency Government Bond Index Fund	27,097,176
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	5,494,542
State Street Global High Yield Bond ESG Screened Index Fund	4,439,728
State Street Emerging Markets Local Currency Government Bond Index Fund	2,999,582
L&G Longer Dated All Commodities UCITS ETF	1,537,677
State Street Euro Corporate Bond ESG Screened Index Fund	1,040,280
State Street Flexible Asset Allocation Plus Fund	865,377
SPDR Dow Jones Global Real Estate UCITS ETF	471,596
State Street Global Advisors Luxembourg SICAV - State Street Emerging Markets Hard Currency Government Bond Index Fund	331,092

\*There were no other Purchases/Sales during the financial period.

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.

## Appendix I Investment in Collective Investment Schemes (unaudited)

Under the requirements of the AIF Rulebook the Funds are required to disclose the jurisdiction, regulatory status and fee rates for collective investment schemes into which they invest. As at 28 February 2023 and 31 August 2022, the Funds invest into share classes within the Trust that do not have a management fee or performance fee. The administration fee for these Funds does not exceed 0.30% of the NAV of each Fund. See Note 5 for further details.

The Funds also invest into other collective investment schemes outside of the Trust and details of their jurisdiction, regulatory status and fee rates are included within the below table. Please refer to the Schedule of Investments for further information.

Underlying Fund	Share Class	Jurisdiction	Regulatory Status	Fund Manager	TER*
State Street EUR Liquidity Standard VNAV Fund	Z Acc	Ireland	UCITS	State Street Global Advisors Limited	0.05% (TER which includes management and other expenses)
State Street EUR Liquidity LVNAV Fund	Z Acc	Ireland	UCITS	State Street Global Advisors Limited	0.05% (TER which includes management and other expenses)
SPDR Dow Jones Global Real Estate UCITS ETF	USD Dist	Ireland	UCITS	State Street Global Advisors Limited	0.40% (TER which includes management and other expenses)
L&G Longer Dated All Commodities UCITS ETF	USD	Ireland	UCITS	GO ETF Solutions LLP	0.30% (TER which includes management and other expenses)
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	USD Dist	Ireland	UCITS	State Street Global Advisors Limited	0.40% (TER which includes management and other expenses)
SPDR Refinitiv Global Convertible Bond UCITS ETF	USD Dist	Ireland	UCITS	State Street Global Advisors Limited	0.50% (TER which includes management and other expenses)
State Street Emerging Markets Hard Currency Government Bond Index Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.10% (TER which includes management and other expenses)
State Street USD Liquidity LVNAV Fund	Z Acc	Ireland	UCITS	State Street Global Advisors Limited	0.05% (TER which includes management and other expenses)
State Street Euro Corporate Bond ESG Screened Index Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.04% (TER which includes management and other expenses)
State Street Multi-Factor Global ESG Equity Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.10% (TER which includes management and other expenses)

## Appendix I Investment in Collective Investment Schemes (unaudited) (continued)

Underlying Fund	Share Class	Jurisdiction	Regulatory Status	Fund Manager	TER*
State Street Flexible Asset Allocation Plus Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.10% (TER which includes management and other expenses)
State Street Emerging Markets Local Currency Government Bond Index Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.07% (TER which includes management and other expenses)
State Street Global Treasury Bond Index Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.06% (TER which includes management and other expenses)
State Street Global High Yield Bond ESG Screened Index Fund	B USD	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.10% (TER which includes management and other expenses)
State Street Global High Yield Bond ESG Screened Index Fund	B EUR	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.11% (TER which includes management and other expenses)

\* The Funds may invest in collective investment schemes which incur costs, represented by their total expense ratios. These ratios may be subject to periodic change.

**Appendix II**  
**Audited Financial Statements of the State Street Global Advisors Liquidity**  
**Public Limited Company for the year ended 31 December 2022**