

State Street Global Advisors Luxembourg SICAV
Société Anonyme

L-1855 Luxembourg, 49, avenue J.F. Kennedy
R.C.S. Luxembourg B 141.816

July 2023

Dear shareholder

State Street Global Advisors Luxembourg SICAV (“the Fund”)
Reportable income calculation- Period ended 31 December 2022

Background to UK Reporting Fund Status

Your shareholding in the relevant share class of the fund constitutes an interest in an offshore fund from a United Kingdom (“UK”) taxation perspective. Each Share Class is treated as a separate ‘offshore fund’ for these purposes.

The UK Offshore Funds Regulations came into effect on 1 December 2009 and provide that if an investor resident or ordinarily resident in the United Kingdom for taxation purposes holds an interest in an offshore fund and that offshore fund is a ‘non-reporting fund’, any gain accruing to that investor upon the sale or other disposal of that interest will be charged to United Kingdom tax as income rather than a capital gain. Alternatively, where an investor resident or ordinarily resident in the United Kingdom holds an interest in an offshore fund that has been a ‘reporting fund’ for all periods of account for which they hold their interest, any gain accruing upon sale or other disposal of the interest will be subject to tax as a capital gain rather than income.

A class must apply to HM Revenue & Customs (“HMRC”) to become a reporting fund and once in the regime remains a reporting fund permanently so long as the annual duties are met. Reporting funds have an annual requirement to calculate and report to UK investors and HMRC the reportable income per share and distributions made for each share class. Provided the fund complies with this annual reporting requirement, any gain accruing upon sale or other disposal of the interest by each UK shareholder will be subject to tax as a capital gain rather than income.

The reporting period for the Fund is from 1 January 2022 to 31 December 2022. The following share classes of the Fund are registered with HMRC as reporting funds:

Sub-fund reference	Sub-fund name	Share class title	ISIN/SEDOL/ CUSIP reference
S0024-0003	State Street Global Treasury Bond Index Fund	Class I (USD)	LU0438093345
S0024-0004	State Street Euro Corporate Bond Screened Index Fund	Class I (EUR)	LU0438092701
S0024-0005	State Street EMU Government Bond Index Fund	Class P (EUR)	LU0438093006
S0024-0006	State Street EMU ESG Screened Equity Fund	Class I (EUR)	LU0379090334
S0024-0007	State Street EMU ESG Screened Equity Fund	Class P (EUR)	LU0379090680
S0024-0008	State Street Global Treasury Bond Index Fund	Class I (USD-Portfolio Hedged)	LU0522796233

S0024-0009	State Street Global Value Spotlight Fund	Class I (EUR)	LU0759082885
S0024-0010	State Street Global Value Spotlight Fund	Class P (EUR)	LU0759083180
S0024-0014	State Street Eurozone Value Spotlight Fund	Class P (EUR)	LU0892046235
S0024-0016	State Street Europe Value Spotlight Fund	Class P (EUR)	LU0892045856
S0024-0020	State Street Global ESG Screened Managed Volatility Equity Fund	Class I (USD)	LU0450104814
S0024-0021	State Street Global ESG Screened Managed Volatility Equity Fund	Class P (USD)	LU0450104905
S0024-0033	State Street EMU Government Bond Index Fund	Class I (EUR)	LU0438092966
S0024-0038	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (USD)	LU0810595867
S0024-0041	State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class I (USD)	LU0446997610
S0024-0043	State Street Euro Core Treasury Bond Index Fund	Class I (EUR)	LU0570151364
S0024-0049	State Street SRI Euro Corporate Bond Index Fund	Class I (EUR)	LU0579408831
S0024-0053	State Street Global Aggregate Bond Index Fund	Class I (USD)	LU0438093188
S0024-0059	State Street Global ESG Screened Managed Volatility Equity Fund	Class A (USD)	LU1111599558
S0024-0060	State Street Global Treasury Bond Index Fund	Class I (EUR-Portfolio Hedged)	LU0956451354
S0024-0080	State Street Flexible Asset Allocation Plus Fund	Class I (EUR)	LU1112178154
S0024-0082	State Street Multi-Factor Global ESG Equity Fund	Class I (USD)	LU1110725071
S0024-0084	State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	LU1112177776
S0024-0086	State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	LU0956454291

S0024-0088	State Street EMU ESG Screened Equity Fund	Class P Distributing (EUR)	LU1112183824
S0024-0090	State Street Global Aggregate Bond Index Fund	Class I (GBP-Portfolio Hedged)	LU0956450893
S0024-0094	State Street Europe Small Cap ESG Screened Equity Fund	Class P (EUR)	LU1112178824
S0024-0095	State Street Flexible Asset Allocation Plus Fund	Class P (EUR)	LU1112178071
S0024-0096	State Street EMU Screened Index Equity Fund	Class I (EUR)	LU1159237905
S0024-0097	State Street Europe Screened Index Equity Fund	Class I (EUR)	LU1159236337
S0024-0098	State Street US Value Spotlight Fund	Class I (USD)	LU1159224085
S0024-0100	State Street Asia Pacific Value Spotlight Fund	Class I (USD)	LU1159224911
S0024-0101	State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	LU1159225991
S0024-0104	State Street Canada Index Equity Fund	Class I (CAD)	LU1159237574
S0024-0105	State Street Pacific Ex-Japan Screened Index Equity Fund	Class I (USD)	LU1161082836
S0024-0106	State Street Japan Screened Index Equity Fund	Class I (JPY)	LU1159239604
S0024-0107	State Street Switzerland Index Equity Fund	Class I (CHF)	LU1159239190
S0024-0108	State Street UK Index Equity Fund	Class I (GBP)	LU1159238465
S0024-0109	State Street US Screened Index Equity Fund	Class I (USD)	LU1159236840
S0024-0110	State Street Global Emerging Markets Screened Index Equity Fund	Class I (USD)	LU1159235958
S0024-0111	State Street World Screened Index Equity Fund	Class I (USD)	LU1159234712
S0024-0112	State Street World ESG Index Equity Fund	Class I (USD)	LU1159235362

SO024-0117	State Street Global Treasury Bond Index Fund	Class I (GBP-Portfolio Hedged)	LU0956451438
SO024-0118	State Street Global Treasury Bond Index Fund	Class I Distributing (USD-Portfolio Hedged)	LU0956451271
SO024-0119	State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class I (USD)	LU1259992631
SO024-0120	State Street Europe Screened Index Equity Fund	Class I Distributing (EUR)	LU1515359500
SO024-0121	State Street SRI Euro Corporate Bond Index Fund	Class A2 Distributing (EUR)	LU1259993019
SO024-0122	State Street SRI Euro Corporate Bond Index Fund	Class A2 (EUR)	LU1266655395
SO024-0123	State Street Global ESG Screened Defensive Equity Fund	Class I (USD)	LU1255422393
SO024-0124	State Street Global ESG Screened Enhanced Equity Fund	Class I Distributing (USD)	LU1162507138
SO024-0127	State Street Global Treasury Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	LU1695279890
SO024-0128	State Street Global Treasury Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	LU1696637260
SO024-0131	State Street Global Treasury Bond Index Fund	Class I (CHF-Portfolio Hedged)	LU0956451511
SO024-0132	State Street World Screened Index Equity Fund	Class I (GBP)	LU1749254378
SO024-0133	State Street Europe Small Cap ESG Screened Equity Fund	Class P Distributing (EUR)	LU1648466958
SO024-0135	State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	LU2008207115
SO024-0136	State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	LU1259992714
SO024-0137	State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (USD-Portfolio Hedged)	LU2008207388

SOO24-0138	State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	LU2014366640
SOO24-0139	State Street Emerging Markets Local Currency Government Bond Index Fund	Class I (USD)	LU2008206901
SOO24-0140	State Street Global Treasury 1-10 Year Bond Index Fund	Class I (EUR-Portfolio Hedged)	LU2014365915
SOO24-0141	State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD-Portfolio Hedged)	LU2008207461
SOO24-0142	State Street Global Treasury 1-10 Year Bond Index Fund	Class I (CHF-Portfolio Hedged)	LU2014365675
SOO24-0143	State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	LU2014366301
SOO24-0144	State Street World ESG Index Equity Fund	Class I (EUR-Portfolio Hedged)	LU2168639685
SOO24-0145	State Street Global Opportunities Equity Fund	Class I (USD)	LU2047633990
SOO24-0146	State Street Emerging Markets Opportunities Equity Fund	Class I (USD)	LU2047634378
SOO24-0147	State Street Emerging Markets Opportunities Equity Fund	Class I (EUR)	LU2047634451
SOO24-0148	State Street World Screened Index Equity Fund	Class S (USD)	LU2178854779
SOO24-0149	State Street World Screened Index Equity Fund	Class S Distributing (USD)	LU2178854936
SOO24-0150	State Street Emerging Markets Local Currency Government Bond Index Fund	Class I Distributing (USD)	LU2008206737
SOO24-0153	State Street Global Treasury 1-10 Year Bond Index Fund	I USD Hedged Acc	LU2008207461
SOO24-0154	State Street Global Treasury 1-10 Year Bond Index Fund	Class I Acc	LU2008207115
SOO24-0155	State Street Switzerland Index Equity Fund	Class S (CHF)	LU1652661379

SO024-0156	State Street World Screened Index Equity Fund	Class I (EUR-Portfolio Hedged)	LU1949801242
SO024-0157	State Street World Screened Index Equity Fund	Class I Distributing (GBP-Portfolio Hedged)	LU2356060892
SO024-0158	State Street World Screened Index Equity Fund	Class I Distributing (CHF-Portfolio Hedged)	LU2356060546
SO024-0159	State Street World Screened Index Equity Fund	Class I Distributing (USD-Portfolio Hedged)	LU2356060629
SO024-0160	State Street Global High Yield Bond Screened Index Fund	Class I (EUR-Portfolio Hedged)	LU2287755099
SO024-0161	State Street Global High Yield Bond Screened Index Fund	Class I (CHF-Portfolio Hedged)	LU2287755172
SO024-0162	State Street Global High Yield Bond Screened Index Fund	Class I (USD-Portfolio Hedged)	LU2287755255
SO024-0163	State Street Global High Yield Bond Screened Index Fund	Class I (USD)	LU2287755339
SO024-0164	State Street Sustainable Climate Euro Corporate Bond Fund	Class I (EUR)	LU2243635245
SO024-0165	State Street Sustainable Climate US Corporate Bond Fund	Class I (USD)	LU2243635328
SO024-0167	State Street Global High Yield ESG Screened Fund	Class I USD	LU2287755339
SO024-0168	State Street Global High Yield Bond Screened Index Fund	Class I Distributing (GBP-Portfolio Hedged)	LU2356327481
SO024-0171	State Street Emerging Markets Opportunities Equity Fund	Class I USD	LU2243635245
SO024-0172	State Street UK Index Equity Fund	Class P (GBP)	LU1159238549
SO024-0173	State Street World Screened Index Equity Fund	Class I Distributing (EUR-Portfolio Hedged)	LU2528312239
SO024-0174	State Street Global Treasury Bond Index Fund	Class B Distributing (GBP-Portfolio Hedged)	LU2545195708
SO024-0175	State Street US Screened Index Equity Fund	Class B Distributing	LU2545196185

		(GBP)	
So024-0176	State Street Emerging Markets Local Currency Government Bond Index Fund	Class B Distributing (GBP)	LU2545196003
So024-0178	State Street Global Aggregate Bond Index Fund	Class B Distributing (GBP-Portfolio Hedged)	LU2545195880
So024-0179	State Street Europe Screened Index Equity Fund	Class B (GBP)	LU2547983986
So024-0180	State Street Multi-Factor Global ESG Equity Fund	Class B (GBP)	LU2547984018
So024-0182	State Street Emerging Markets Hard Currency Government Bond Index Fund	Class I (USD)	LU2407009567
So024-0015	State Street Eurozone Value Spotlight Fund	Class I (EUR)	LU0892046318
So024-0017	State Street Europe Value Spotlight Fund	Class I (EUR)	LU0892045930
So024-0054	State Street Global Aggregate Bond Index Fund	Class A (USD)	LU1112182420
So024-0061	State Street Global Treasury Bond Index Fund	Class A (USD)	LU1112182180
So024-0072	State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	LU1112179558
So024-0169	State Street Emerging Markets Opportunities Equity Fund	Class P (USD)	LU2373031306
So024-0170	State Street Emerging Markets Opportunities Equity Fund	Class P (EUR)	LU2373031488

What does this mean for investors?

For the period ended 31 December 2022, the attached statement is the Statement of Reportable income.

The Statement of Reportable income will contain the following information:

- The amount of cash distributed to participants per unit of interest in the fund in respect of the reporting period,
- The dates on which cash distributions (if any) were made,
- The excess of reportable income over cash distributions in the reporting period, and
- The date on which the excess reportable income becomes taxable in the hands of the U.K. investor, referred to as the fund distribution date.

U.K. investors in the fund will be required to include on their tax return any cash distributions received during the year and their proportionate share of reportable income in excess of any cash distributions made in relation to the profits of the accounting period. The proportionate share of the reportable income is calculated as follows:

**Total number of shares held by the investor x Excess Reportable income per share
in each share class at the period end (i.e. 31 December 2022)**

The excess reportable income per share must be multiplied by the total number of shares you held in each Class at 31 December 2022 in order to derive the total reportable income to be included in your tax return.

Income is deemed to have arisen to investors as follows:

- **UK individual investors**

The deemed distribution date for excess reportable income over any cash distributions received is 6 months after the end of the accounting period. As the accounting period end of the fund is 31 December, the deemed distribution date is 30 June.

Therefore, for the period ended 31 December 2022, excess reportable income will be deemed to arise on 30 June 2022, falling within the UK fiscal year ended 5 April 2024. This must therefore be included in your 2023/2024 tax return.

- **UK corporate investors**

As the deemed distribution date is 6 months after the end of the accounting period, this income must be included in your tax return in accordance with the accounting period in which this date falls.

Reportable income for the period ended 31 December 2022

Please see the Appendix for the reportable income per share for the reporting share classes of the fund.

Reportable income will be subject to tax on individual investors at the rates applying to dividends (currently 7.5%, 32.5% and 38.1%).

UK resident corporate investors may benefit from one of the exemptions from UK corporation tax on dividends received from the Funds.

Double taxation relief

Under regulation 99 of the Offshore Fund (Tax) Regulations 2009 (S.I.2009/3001), in order to avoid double taxation, any excess reported income deemed to be received by UK investors can be treated as expenditure for the acquisition of their holdings in the fund. In effect, the acquisition cost of your interest in the Fund shall be increased by the amount of excess reportable income in the calculation of capital gains. We set out below how such relief works in principle.

Proceeds	x
Original acquisition cost	(x)
Excess reported income (as per the Appendix)	(x)
Capital gain	x

Website reporting

Please note that the investor report for period ended 31 December 2022 will be posted on the fund's website (www.ssga.com).

If you have any queries on the above, please contact our investor relations team.

Yours faithfully

	Sub Fund	HMRC ref. no.	Currency of calculation	ISIN/SEDOL	Share class	Reporting Period		Excess of reportable income per unit
						Reporting from	Reporting to	
1	State Street Euro Core Treasury Bond Index Fund	S0024-0043	EUR	LU0570151364	Class I (EUR)	01/01/2022	31/12/2022	0.0181
2	State Street EMU Government Bond Index Fund	S0024-0033	EUR	LU0438092966	Class I (EUR)	01/01/2022	31/12/2022	0.0545
3	State Street EMU Government Bond Index Fund	S0024-0005	EUR	LU0438093006	Class P (EUR)	01/01/2022	31/12/2022	0.0312
4	State Street Euro Inflation Linked Bond Index Fund	S0024-0086	EUR	LU0956454291	Class I (EUR)	01/01/2022	31/12/2022	0.8527
5	State Street Euro Corporate Bond Screened Index Fund	S0024-0004	EUR	LU0438092701	Class I (EUR)	01/01/2022	31/12/2022	0.1694
6	State Street SRI Euro Corporate Bond Index Fund	S0024-0122	EUR	LU1266655395	Class A2 (EUR)	01/01/2022	31/12/2022	0.1013
7	State Street SRI Euro Corporate Bond Index Fund	S0024-0121	EUR	LU1259993019	Class A2 Distributing (EUR)	01/01/2022	31/12/2022	0.0865
8	State Street SRI Euro Corporate Bond Index Fund	S0024-0049	EUR	LU0579408831	Class I (EUR)	01/01/2022	31/12/2022	0.1055
9	State Street Global Treasury Bond Index Fund	S0024-0061	USD	LU1112182180	Class A (USD)	01/01/2022	07/02/2022	0.0000
10	State Street Global Treasury Bond Index Fund	S0024-0174	USD	LU2545195708	Class B Distributing (GBP-Portfolio Hedged)	29/12/2022	31/12/2022	0.0011
11	State Street Global Treasury Bond Index Fund	S0024-0003	USD	LU0438093345	Class I (USD)	01/01/2022	31/12/2022	0.1110
12	State Street Global Treasury Bond Index Fund	S0024-0131	USD	LU0956451511	Class I (CHF-Portfolio Hedged)	01/01/2022	31/12/2022	0.1006
13	State Street Global Treasury Bond Index Fund	S0024-0060	USD	LU0956451354	Class I (EUR-Portfolio Hedged)	01/01/2022	31/12/2022	0.1135
14	State Street Global Treasury Bond Index Fund	S0024-0127	USD	LU1695279890	Class I Distributing (EUR-Portfolio Hedged)	01/01/2022	31/12/2022	0.0693
15	State Street Global Treasury Bond Index Fund	S0024-0117	USD	LU0956451438	Class I (GBP-Portfolio Hedged)	01/01/2022	31/12/2022	0.1263
16	State Street Global Treasury Bond Index Fund	S0024-0128	USD	LU1696637260	Class I Distributing (GBP-Portfolio Hedged)	01/01/2022	31/12/2022	0.1102
17	State Street Global Treasury Bond Index Fund	S0024-0008	USD	LU0522796233	Class I (USD-Portfolio Hedged)	01/01/2022	31/12/2022	0.1321
18	State Street Global Treasury Bond Index Fund	S0024-0118	USD	LU0956451271	Class I Distributing (USD-Portfolio Hedged)	01/01/2022	16/12/2022	0.0000
19	State Street Global Aggregate Bond Index Fund	S0024-0054	USD	LU1112182420	Class A (USD)	01/01/2022	07/02/2022	0.0000
20	State Street Global Aggregate Bond Index Fund	S0024-0178	USD	LU2545195880	Class B Distributing (GBP-Portfolio Hedged)	29/12/2022	31/12/2022	0.0011
21	State Street Global Aggregate Bond Index Fund	S0024-0053	USD	LU0438093188	Class I (USD)	01/01/2022	31/12/2022	0.1595
22	State Street Global Aggregate Bond Index Fund	S0024-0090	USD	LU0956450893	Class I (GBP-Portfolio Hedged)	01/01/2022	31/12/2022	0.2075
23	State Street Canada Index Equity Fund	S0024-0104	CAD	LU1159237574	Class I (CAD)	01/01/2022	31/12/2022	0.4067
24	State Street Japan Screened Index Equity Fund	S0024-0106	JPY	LU1159239604	Class I (JPY)	01/01/2022	31/12/2022	0.3063
25	State Street Switzerland Index Equity Fund	S0024-0107	CHF	LU1159239190	Class I (CHF)	01/01/2022	31/12/2022	0.2432
26	State Street Switzerland Index Equity Fund	S0024-0155	CHF	LU1652661379	Class S (CHF)	01/01/2022	31/12/2022	0.2326
27	State Street UK Index Equity Fund	S0024-0108	GBP	LU1159238465	Class I (GBP)	01/01/2022	31/12/2022	0.5621
28	State Street UK Index Equity Fund	S0024-0172	GBP	LU1159238549	Class P (GBP)	01/01/2022	31/12/2022	0.4849
29	State Street US Screened Index Equity Fund	S0024-0175	USD	LU2545196185	Class B Distributing (GBP)	29/12/2022	31/12/2022	0.0005
30	State Street US Screened Index Equity Fund	S0024-0109	USD	LU1159236840	Class I (USD)	01/01/2022	31/12/2022	0.2113
31	State Street EMU Screened Index Equity Fund	S0024-0096	EUR	LU1159237905	Class I (EUR)	01/01/2022	31/12/2022	0.3928
32	State Street Europe Screened Index Equity Fund	S0024-0179	EUR	LU2547983986	Class B (GBP)	29/12/2022	31/12/2022	0.0000
33	State Street Europe Screened Index Equity Fund	S0024-0097	EUR	LU1159236337	Class I (EUR)	01/01/2022	31/12/2022	0.4008
34	State Street Europe Screened Index Equity Fund	S0024-0120	EUR	LU1515359500	Class I Distributing (EUR)	01/01/2022	31/12/2022	0.2280
35	State Street Pacific Ex-Japan Screened Index Equity Fund	S0024-0105	USD	LU1161082836	Class I (USD)	01/01/2022	31/12/2022	0.5317
36	State Street World Screened Index Equity Fund	S0024-0111	USD	LU1159234712	Class I (USD)	01/01/2022	31/12/2022	0.2810
37	State Street World Screened Index Equity Fund	S0024-0156	USD	LU1949801242	Class I (EUR-Portfolio Hedged)	01/01/2022	31/12/2022	0.1923
38	State Street World Screened Index Equity Fund	S0024-0173	USD	LU2528312239	Class I Distributing (EUR-Portfolio Hedged)	04/10/2022	31/12/2022	0.0273
39	State Street World Screened Index Equity Fund	S0024-0132	USD	LU1749254378	Class I (GBP)	01/01/2022	31/12/2022	0.2721
40	State Street World Screened Index Equity Fund	S0024-0148	USD	LU2178854779	Class S (USD)	01/01/2022	31/12/2022	0.2038
41	State Street World Screened Index Equity Fund	S0024-0149	USD	LU2178854936	Class S Distributing (USD)	01/01/2022	31/12/2022	0.1608
42	State Street World Screened Index Equity Fund	S0024-0158	USD	LU2356060546	Class I Distributing (CHF-Portfolio Hedged)	01/01/2022	31/12/2022	0.1216
43	State Street World Screened Index Equity Fund	S0024-0157	USD	LU2356060892	Class I Distributing (GBP-Portfolio Hedged)	01/01/2022	31/12/2022	0.1487
44	State Street World Screened Index Equity Fund	S0024-0159	USD	LU2356060629	Class I Distributing (USD-Portfolio Hedged)	01/01/2022	31/12/2022	0.1158

45	State Street World ESG Index Equity Fund	S0024-0112	USD	LU1159235362	Class I (USD)	01/01/2022	31/12/2022	0.2953
46	State Street World ESG Index Equity Fund	S0024-0144	USD	LU2168639685	Class I (EUR-Portfolio Hedged)	01/01/2022	31/12/2022	0.1995
47	State Street Global Emerging Markets Screened Index Equity Fund	S0024-0110	USD	LU1159235958	Class I (USD)	01/01/2022	31/12/2022	0.3176
48	State Street Flexible Asset Allocation Plus Fund	S0024-0080	EUR	LU1112178154	Class I (EUR)	01/01/2022	31/12/2022	0.0000
49	State Street Flexible Asset Allocation Plus Fund	S0024-0095	EUR	LU1112178071	Class P (EUR)	01/01/2022	31/12/2022	0.0000
50	State Street Europe Value Spotlight Fund	S0024-0017	EUR	LU0892045930	Class I (EUR)	01/01/2022	31/12/2022	0.2463
51	State Street Europe Value Spotlight Fund	S0024-0016	EUR	LU0892045856	Class P (EUR)	01/01/2022	31/12/2022	0.2042
52	State Street Eurozone Value Spotlight Fund	S0024-0015	EUR	LU0892046318	Class I (EUR)	01/01/2022	31/12/2022	0.3754
53	State Street Eurozone Value Spotlight Fund	S0024-0014	EUR	LU0892046235	Class P (EUR)	01/01/2022	31/12/2022	0.2651
54	State Street US Value Spotlight Fund	S0024-0098	USD	LU1159224085	Class I (USD)	01/01/2022	31/12/2022	0.0000
55	State Street Asia Pacific Value Spotlight Fund	S0024-0100	USD	LU1159224911	Class I (USD)	01/01/2022	31/12/2022	0.3347
56	State Street Global Value Spotlight Fund	S0024-0009	EUR	LU0759082885	Class I (EUR)	01/01/2022	31/12/2022	0.0000
57	State Street Global Value Spotlight Fund	S0024-0010	EUR	LU0759083180	Class P (EUR)	01/01/2022	31/12/2022	0.1897
58	State Street Multi-Factor Global ESG Equity Fund	S0024-0180	USD	LU2547984018	Class B (GBP)	29/12/2022	31/12/2022	0.0004
59	State Street Multi-Factor Global ESG Equity Fund	S0024-0082	USD	LU1110725071	Class I (USD)	01/01/2022	31/12/2022	0.2516
60	State Street Europe ESG Screened Enhanced Equity Fund	S0024-0072	EUR	LU1112179558	Class I (EUR)	01/01/2022	31/12/2022	0.1786
61	State Street North America ESG Screened Enhanced Equity Fund	S0024-0084	USD	LU1112177776	Class I (USD)	01/01/2022	31/12/2022	0.2000
62	State Street Global ESG Screened Enhanced Equity Fund	S0024-0101	USD	LU1159225991	Class I (USD)	01/01/2022	31/12/2022	0.2548
63	State Street Global ESG Screened Enhanced Equity Fund	S0024-0124	USD	LU1162507138	Class I Distributing (USD)	01/01/2022	31/12/2022	0.1836
64	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	S0024-0038	USD	LU0810595867	Class I (USD)	01/01/2022	31/12/2022	0.4173
65	State Street Emerging Markets ESG Screened Enhanced Equity Fund	S0024-0041	USD	LU0446997610	Class I (USD)	01/01/2022	31/12/2022	0.4693
66	State Street EMU ESG Screened Equity Fund	S0024-0006	EUR	LU0379090334	Class I (EUR)	01/01/2022	31/12/2022	0.9373
67	State Street EMU ESG Screened Equity Fund	S0024-0007	EUR	LU0379090680	Class P (EUR)	01/01/2022	31/12/2022	0.2329
68	State Street EMU ESG Screened Equity Fund	S0024-0088	EUR	LU1112183824	Class P Distributing (EUR)	01/01/2022	31/12/2022	0.1756
69	State Street Europe Small Cap ESG Screened Equity Fund	S0024-0094	EUR	LU1112178824	Class P (EUR)	01/01/2022	31/12/2022	0.3935
70	State Street Europe Small Cap ESG Screened Equity Fund	S0024-0133	EUR	LU1648466958	Class P Distributing (EUR)	01/01/2022	31/12/2022	0.2251
71	State Street Emerging Markets Small Cap ESG Screened Equity Fund	S0024-0136	USD	LU1259992714	Class A (USD)	01/01/2022	31/12/2022	0.3770
72	State Street Emerging Markets Small Cap ESG Screened Equity Fund	S0024-0119	USD	LU1259992631	Class I (USD)	01/01/2022	31/12/2022	0.4900
73	State Street Global ESG Screened Managed Volatility Equity Fund	S0024-0059	USD	LU1111599558	Class A (USD)	01/01/2022	31/12/2022	0.2467
74	State Street Global ESG Screened Managed Volatility Equity Fund	S0024-0020	USD	LU0450104814	Class I (USD)	01/01/2022	31/12/2022	0.4826
75	State Street Global ESG Screened Managed Volatility Equity Fund	S0024-0021	USD	LU0450104905	Class P (USD)	01/01/2022	31/12/2022	0.2142
76	State Street Global ESG Screened Defensive Equity Fund	S0024-0123	USD	LU1255422393	Class I (USD)	01/01/2022	31/12/2022	0.2472
77	State Street Global Treasury 1-10 Year Bond Index Fund	S0024-0135	USD	LU2008207115	Class I (USD)	01/01/2022	31/12/2022	0.0745
78	State Street Global Treasury 1-10 Year Bond Index Fund	S0024-0142	USD	LU2014365675	Class I (CHF-Portfolio Hedged)	01/01/2022	31/12/2022	0.0778
79	State Street Global Treasury 1-10 Year Bond Index Fund	S0024-0140	USD	LU2014365915	Class I (EUR-Portfolio Hedged)	01/01/2022	31/12/2022	0.0785
80	State Street Global Treasury 1-10 Year Bond Index Fund	S0024-0143	USD	LU2014366301	Class I Distributing (EUR-Portfolio Hedged)	01/01/2022	31/12/2022	0.0728
81	State Street Global Treasury 1-10 Year Bond Index Fund	S0024-0138	USD	LU2014366640	Class I Distributing (GBP-Portfolio Hedged)	01/01/2022	31/12/2022	0.0734
82	State Street Global Treasury 1-10 Year Bond Index Fund	S0024-0141	USD	LU2008207461	Class I (USD-Portfolio Hedged)	01/01/2022	31/12/2022	0.0779
83	State Street Global Treasury 1-10 Year Bond Index Fund	S0024-0137	USD	LU2008207388	Class I Distributing (USD-Portfolio Hedged)	01/01/2022	31/12/2022	0.0716
84	State Street Emerging Markets Local Currency Government Bond Index Fund	S0024-0176	USD	LU2545196003	Class B Distributing (GBP)	29/12/2022	31/12/2022	0.0040
85	State Street Emerging Markets Local Currency Government Bond Index Fund	S0024-0150	USD	LU2008206737	Class I Distributing (USD)	01/01/2022	31/12/2022	0.2394
86	State Street Emerging Markets Local Currency Government Bond Index Fund	S0024-0139	USD	LU2008206901	Class I (USD)	01/01/2022	31/12/2022	0.4220
87	State Street Emerging Markets Opportunities Equity Fund	S0024-0147	USD	LU2047634451	Class I (EUR)	01/01/2022	31/12/2022	0.1290
88	State Street Emerging Markets Opportunities Equity Fund	S0024-0146	USD	LU2047634378	Class I (USD)	01/01/2022	31/12/2022	0.0935
89	State Street Emerging Markets Opportunities Equity Fund	S0024-0169	USD	LU2373031306	Class P (USD)	01/01/2022	31/12/2022	0.0386
90	State Street Emerging Markets Opportunities Equity Fund	S0024-0170	USD	LU2373031488	Class P (EUR)	01/01/2022	31/12/2022	0.0437
91	State Street Global Opportunities Equity Fund	S0024-0145	USD	LU2047633990	Class I (USD)	01/01/2022	31/12/2022	0.0534
92	State Street Sustainable Climate US Corporate Bond Fund	S0024-0165	USD	LU2243635328	Class I (USD)	01/01/2022	31/12/2022	0.2386
93	State Street Sustainable Climate Euro Corporate Bond Fund	S0024-0164	EUR	LU2243635245	Class I (EUR)	01/01/2022	31/12/2022	0.0509
94	State Street Global High Yield Bond Screened Index Fund	S0024-0163	USD	LU2287755339	Class I (USD)	01/01/2022	31/12/2022	0.4863
95	State Street Global High Yield Bond Screened Index Fund	S0024-0161	USD	LU2287755172	Class I (CHF-Portfolio Hedged)	01/01/2022	31/12/2022	0.5145
96	State Street Global High Yield Bond Screened Index Fund	S0024-0160	USD	LU2287755099	Class I (EUR-Portfolio Hedged)	01/01/2022	31/12/2022	0.5176
97	State Street Global High Yield Bond Screened Index Fund	S0024-0168	USD	LU2356327481	Class I Distributing (GBP-Portfolio Hedged)	01/01/2022	31/12/2022	0.0000
98	State Street Global High Yield Bond Screened Index Fund	S0024-0162	USD	LU2287755255	Class I (USD-Portfolio Hedged)	01/01/2022	31/12/2022	0.4990

99	State Street Emerging Markets Hard Currency Government Bond Index Fund	S0024-0182	USD	LU2407009567	Class I (USD)	14/10/2022	31/12/2022	0.2347
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There is no excess reportable income where actual cash and other distributions in relation to the period is equal to, or more than, the reportable income in accordance with the Offshore Funds (Tax) Regulations 2009 (as amended).

Confirmations:

- The excess income is deemed to arise on 30 June 2023 (being the Fund distribution date)
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as of the date of this report.
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.