

**State Street Global Advisors Luxembourg SICAV**  
**Société Anonyme**  
**L-1855 Luxembourg, 49, avenue J.F. Kennedy**  
**R.C.S. Luxembourg B 141.816**

June 2020

Dear shareholder

**State Street Global Advisors Luxembourg SICAV (“the Fund”)**  
**Reportable income calculation- Period ended 31 December 2019**

**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 2019 to 31 December 2019. The following share classes of the Fund are registered with HMRC as reporting funds:

<b>HMRC reference number</b>	<b>Sub-fund name</b>	<b>Share class title</b>	<b>ISIN</b>
S0024-0003	SSgA Global Treasury Bond Index Fund	Share Class I	LU0438093345
S0024-0004	SSgA Euro Corporate Bond Index Fund	Share Class I	LU0438092701
S0024-0005	SSgA EMU Government Bond Index Fund	Share Class P	LU0438093006
S0024-0006	SSgA EMU Equity Fund	Share Class I	LU0379090334
S0024-0007	SSgA EMU Equity Fund	Share Class P	LU0379090680
S0024-0008	SSgA Global Treasury Bond Fund Index	I USD Hedged	LU0522796233
S0024-0009	SSgA Fundamental Equity Global Spotlight	Share Class I	LU0759082885
S0024-0010	SSgA Fundamental Equity Global Spotlight Fund	Share Class P	LU0759083180

S0024-0011	SSgA Emerging Markets Select Equity Fund	Share Class I	LU0379088940
S0024-0013	SSgA Emerging Markets Select Equity Fund	Share Class P	LU0379089245
S0024-0014	SSgA Fundamental Equity Eurozone Spotlight Fund	Share Class P	LU0892046235
S0024-0016	SSgA Fundamental Equity Europe Spotlight Fund	Share Class P	LU0892045856
S0024-0018	SSgA Europe Managed Volatility Equity Fund	Share Class I	LU0456116804
S0024-0019	SSgA Europe Managed Volatility Equity Fund	Share Class P	LU0456116986
S0024-0020	SSgA Global Managed Volatility Equity Fund	Share Class I	LU0450104814
S0024-0021	SSgA Global Managed Volatility Equity Fund	Share Class P	LU0450104905
S0024-0024	SSgA Euro Issuer Scored Corporate Bond Index	Share Class I	LU0704618890
S0024-0033	SSgA EMU Government Bond Index Fund	I	LU0438092966
S0024-0036	SSgA EMU Government Long Bond Index Fund	I EUR	LU0956453301
S0024-0038	SSgA Emerging Markets SRI Enhanced Equity Fund	I	LU0810595867
S0024-0041	SSgA Enhanced Emerging Markets Equity Fund	I USD	LU0446997610
S0024-0043	SSgA Euro Core Treasury Bond Index Fund	I	LU0570151364
S0024-0046	SSgA Euro Corporate ex-Financials Bond Index Fund	I EUR	LU0956453640
S0024-0049	SSgA Euro Sustainable Corporate Bond Index Fund	I	LU0579408831
S0024-0053	SSgA Global Aggregate Bond Index Fund	I	LU0438093188
S0024-0059	SSgA Global Managed Volatility Equity Fund	A	LU1111599558
S0024-0060	SSgA Global Treasury Bond Index Fund	I Eur Hedged	LU0956451354
S0024-0063	SSgA US Corporate Bond Index Fund	I USD	LU0956452675
S0024-0068	State Street Emerging Asia Equity Fund	I	LU1112180564
S0024-0076	State Street Europe Small Cap Equity Fund	I	LU1112179046
S0024-0080	State Street Flexible Asset Allocation Plus Fund	I	LU1112178154
S0024-0082	State Street Multi - Factor Global Equity Fund	I	LU1110725071

SO024-0084	State Street North America Enhanced Equity Fund	I	LU1112177776
SO024-0086	SSgA Euro Inflation Linked Bond Index Fund	I EUR	LU0956454291
SO024-0088	SSgA EMU Equity Fund	P Dis	LU1112183824
SO024-0090	SSgA Global Aggregate Bond Index Fund	I GBP Hedged Capitalisation	LU0956450893
SO024-0091	State Street Emerging Asia Equity Fund	P USD Cap	LU1112180309
SO024-0092	State Street Emerging Asia Equity Fund	P	LU1112180481
SO024-0094	State Street Europe Small Cap Equity Fund	P	LU1112178824
SO024-0095	State Street Flexible Asset Allocation Plus Fund	P	LU1112178071
SO024-0096	State Street EMU Index Equity Fund	I	LU1159237905
SO024-0097	State Street Europe Index Equity Fund	I	LU1159236337
SO024-0098	State Street US Value Spotlight Fund	I	LU1159224085
SO024-0099	State Street Global Value Fund	I	LU1159224598
SO024-0100	State Street Asia Pacific Value Spotlight Fund	I	LU1159224911
SO024-0101	State Street Global Enhanced Equity Fund	I USD Capitalisation	LU1159225991
SO024-0103	State Street Australia Index Equity Fund	I	LU1159240107
SO024-0104	State Street Canada Index Equity Fund	I	LU1159237574
SO024-0105	State Street Pacific Ex Japan Index Equity Fund	I	LU1161082836
SO024-0106	State Street Japan Index Equity Fund	I	LU1159239604
SO024-0107	State Street Switzerland Index Equity Fund	I	LU1159239190
SO024-0108	State Street UK Index Equity Fund	I	LU1159238465
SO024-0109	State Street US Index Equity Fund	I	LU1159236840
SO024-0110	State Street Global Emerging Markets Index Equity Fund	I	LU1159235958
SO024-0111	State Street World Index Equity Fund	I	LU1159234712
SO024-0112	State Street World SRI Index Equity Fund	I	LU1159235362
SO024-0116	SSgA Euro Corporate ex-Financials Bond Index Fund	I Dis	LU1112176968

S0024-0117	SSgA Global Treasury Bond Index Fund	I GBP Hedged Cap	LU0956451438
S0024-0118	SSgA Global Treasury Bond Index Fund	I USD Hedged Dis	LU0956451271
S0024-0119	State Street Emerging Markets Small Cap Equity Fund	I	LU1259992631
S0024-0120	State Street Europe Index Equity Fund	I Dis	LU1515359500
S0024-0121	SSgA Euro Sustainable Corporate Bond Index Fund	A2 Dis	LU1259993019
S0024-0122	SSgA Euro Sustainable Corporate Bond Index Fund	A2	LU1266655395
S0024-0123	State Street Global Defensive Equity Fund	I	LU1255422393
S0024-0124	State Street Global Enhanced Equity Fund	I USD	LU1162507138
S0024-0127	SSgA Global Treasury Bond Index Fund	I EUR Hedged	LU1695279890
S0024-0128	SSgA Global Treasury Bond Index Fund	I GBP Hedged	LU1696637260
S0024-0129	State Street Australia Index Equity Fund	S USD	LU1727362540
S0024-0130	State Street Europe Enhanced Europe Equity Fund	I Dist	LU1550978172
S0024-0131	State Street Global Treasury Bond Index Fund	I CHF Hedged	LU0956451511
S0024-0132	State Street World Index Equity Fund	I GBP	LU1749254378
S0024-0133	State Street EMU Small Cap Equity Fund	Class P Euro Dis	LU1648466958
S0024-0134	State Street Europe Defensive Equity Fund	I Shares EUR	LU1833564617
S0024-0135	State Street Global Treasury 1-10 Year Bond Index Fund	Class I	LU2008207115
S0024-0136	State Street Emerging Markets Small Cap Equity Fund	A USD Capitalisation	LU1259992714
S0024-0137	State Street Global Treasury 1-10 Year Bond Index Fund	I USD Hedged	LU2008207388
S0024-0138	State Street Global Treasury 1-10 Year Bond Index Fund	I GBP Hedged	LU2014366640
S0024-0139	State Street Emerging Markets Local Currency Government Bond Index Fund	I USD Capitalisation	LU2008206901
S0024-0140	State Street Global Treasury 1-10 Year Bond Index Fund	I EUR Hedged Cap	LU2014365915
S0024-0141	State Street Global Treasury 1-10 Year Bond Index Fund	I USD Hedged Cap	LU2008207461
S0024-0142	State Street Global Treasury 1-10 Year Bond Index Fund	I CHF Hedged Cap	LU2014365675

S0024-0143	State Street Global Treasury 1-10 Year Bond Index Fund	I EUR Hedged	LU2014366301
S0024-0015	SSgA Fundamental Equity Eurozone Spotlight Fund	Share Class I	LU0892046318
S0024-0017	SSgA Fundamental Equity Europe Spotlight Fund	Share Class I	LU0892045930
S0024-0025	SSgA Euro Issuer Scored Corporate Bond Index	Share Class P	LU0704618973
S0024-0029	SSgA Fundamental Global Equity Spotlight Fund	A	LU1112182693
S0024-0032	SSgA EMU equity Fund	A	LU1112184046
S0024-0035	SSgA EMU Government Bond Index Fund	A	LU1112183741
S0024-0037	SSgA EMU Government Long Bond Index Fund	A	LU1112183667
S0024-0039	SSgA Emerging Markets SRI Enhanced Equity Fund	A	LU1112184129
S0024-0040	SSgA Emerging Markets Select Equity Fund	A	LU1112184392
S0024-0042	SSgA Enhanced Emerging Markets Equity Fund	A	LU1112183584
S0024-0044	SSgA Euro Core Treasury Bond Index Fund	A	LU1112183402
S0024-0045	SSgA Euro Corporate Bond Index Fund	A	LU1112183311
S0024-0047	SSgA Euro Corporate ex-Financials Bond Index Fund	A	LU1112183238
S0024-0048	SSgA Euro Issuer Scored Corporate Bond Index	A	LU1112183071
S0024-0050	SSgA Euro Sustainable Corporate Bond Index Fund	A	LU1112182933
S0024-0051	SSgA Europe Managed Volatility Equity Fund	A	LU1112176885
S0024-0052	SSgA Fundamental Equity Eurozone Spotlight Fund	A	LU1112182776
S0024-0054	SSgA Global Aggregate Bond Index Fund	A	LU1112182420
S0024-0061	SSgA Global Treasury Bond Index Fund	A	LU1112182180
S0024-0062	SSgA Sectoral Healthcare Equity Fund	A	LU1112181612
S0024-0064	SSgA US Corporate Bond Index Fund	A	LU1112181539
S0024-0065	State Street Asia Pacific Enhanced Equity Fund	A	LU1112181372
S0024-0066	State Street Asia Pacific Enhanced Equity Fund	I	LU1112181026

S0024-0067	State Street Emerging Asia Equity Fund	A	LU1112180721
S0024-0069	State Street Emerging Latin America Equity Fund	A	LU1112180218
S0024-0071	State Street Europe Enhanced Equity Fund	A	LU1112179715
S0024-0072	State Street Europe Enhanced Equity Fund	I	LU1112179558
S0024-0075	State Street Europe Small Cap Equity Fund	A	LU1112179392
S0024-0079	State Street Flexible Asset Allocation Plus Fund	A	LU1112178311
S0024-0081	State Street Multi - Factor Global Equity Fund	A	LU1110722219
S0024-0083	State Street North America Enhanced Equity Fund	A	LU1112177933
S0024-0085	SSgA US Issuer Scored Corporate Bond Index	A	LU1112181455
S0024-0087	SSgA Euro Inflation Linked Bond Index Fund	A	LU1112183154

### **What does this mean for investors?**

For the period ended 31 December 2019, 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 2019)**

The excess reportable income per share must be multiplied by the total number of shares you held in each Class at 31 December 2019 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 2019, excess reportable income will be deemed to arise on 30 June 2020, falling within the UK fiscal year ended 5 April 2020. This must therefore be included in your 2020/2021 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 2019**

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 2019 will be posted on the fund's website ([www.ssga.com](http://www.ssga.com)).

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

Yours faithfully

**REPORT TO INVESTORS**

State Street Global Advisors Luxembourg SICAV

PERIOD OF ACCOUNT: 01/01/2019 - 31/12/2019

	1	2	3	4	5	6	7	8
	<b>State Street Asia Pacific Value Spotlight Fund</b>	<b>State Street Australia Index Equity Fund</b>	<b>State Street Australia Index Equity Fund</b>	<b>State Street Canada Index Equity Fund</b>	<b>State Street Emerging Asia Equity Fund</b>	<b>State Street Emerging Asia Equity Fund</b>	<b>State Street Emerging Asia Equity Fund</b>	<b>State Street Emerging Markets Local Currency Government Bond Index Fund</b>
HMRC ref. no.	S0024-0100	S0024-0103	S0024-0129	S0024-0104	S0024-0068	S0024-0092	S0024-0091	S0024-0139
Currency of calculation	USD	AUD	AUD	CAD	EUR	EUR	EUR	USD
ISIN/SEDOL	LU1159224911	LU1159240107	LU1727362540	LU1159237574	LU1112180564	LU1112180481	LU1112180309	LU2008206901
Share class	Class I USD Shares	Class I AUD Shares	Class S USD Shares	Class I CAD Shares	Class I EUR Shares	Class P EUR Shares	Class P USD Shares	Class I USD Cap
<b>Excess of reportable income per unit</b>	0.2718	0.7639	0.8133	0.3012	0.2132	0.1047	0.0937	0.1429
<b>Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period:</b>								
Distribution 1 (ex-date 10/03/2020, pay date 12/03/2020)	-	-	-	-	-	-	-	-

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 2020 (6 months after YE) (being the Fund distribution date)
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as at the date of this report
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.



**REPORT TO INVESTORS**

State Street Global Advisors Luxembourg SICAV

PERIOD OF ACCOUNT: 01/01/2019 - 31/12/2019

	9	10	11	12	13	14	15	16
	State Street Emerging Markets Select Equity Fund	State Street Emerging Markets Select Equity Fund	State Street Emerging Markets Small Cap Equity Fund	State Street Emerging Markets Small Cap Equity Fund	State Street Emerging Markets SRI Enhanced Equity Fund	State Street EMU Equity Fund	State Street EMU Equity Fund	State Street EMU Equity Fund
HMRC ref. no.	S0024-0011	S0024-0013	S0024-0136	S0024-0119	S0024-0038	S0024-0006	S0024-0088	S0024-0007
Currency of calculation	EUR	EUR	USD	USD	USD	EUR	EUR	EUR
ISIN/SEDOL	LU0379088940	LU0379089245	LU1259992714	LU1259992631	LU0810595867	LU0379090334	LU1112183824	LU0379090680
Share class	Class I Shares	PREMIA P SHARES	Class A USD Cap	Class I USD Shares	I SHARES	Class I Shares	Class P EUR DIST	Class P Shares
<b>Excess of reportable income per unit</b>	0.4366	0.1651	0.2350	0.2901	0.3163	0.6556	0.0048	0.1502
<b>Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period:</b>								
Distribution 1 (ex-date 10/03/2020, pay date 12/03/2020)	-	-	-	-	-	-	36,025	-

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 2020 (6 months after YE) (being the Fund distribution date)
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as at the date of this report
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.

**REPORT TO INVESTORS**

State Street Global Advisors Luxembourg SICAV

PERIOD OF ACCOUNT: 01/01/2019 - 31/12/2019

	17	18	19	20	21	22	23	24
	<b>State Street EMU Government Bond Index Fund</b>	<b>State Street EMU Government Bond Index Fund</b>	<b>State Street EMU Government Long Bond Index Fund</b>	<b>State Street EMU Index Equity Fund</b>	<b>State Street Enhanced Emerging Markets Equity Fund</b>	<b>State Street Euro Core Treasury Bond Index Fund</b>	<b>State Street Euro Corporate Bond Index Fund</b>	<b>State Street Euro Corporate ex-Financials Bond Index Fund</b>
HMRC ref. no.	S0024-0033	S0024-0005	S0024-0036	S0024-0096	S0024-0041	S0024-0043	S0024-0004	S0024-0116
Currency of calculation	EUR	EUR	EUR	EUR	USD	EUR	EUR	EUR
ISIN/SEDOL	LU0438092966	LU0438093006	LU0956453301	LU1159237905	LU0446997610	LU0570151364	LU0438092701	LU1112176968
Share class	Class I Shares	Class P Shares	Class I Shares	Class I EUR Shares	Class I Shares	Class I Shares	Class I Shares	Class I EUR Dist Shs
<b>Excess of reportable income per unit</b>	0.1099	0.0943	0.1844	0.3633	0.3612	0.0279	0.1898	Nil
<b>Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period:</b>								
Distribution 1 (ex-date 10/03/2020, pay date 12/03/2020)	-	-	-	-	-	-	-	73,017

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 2020 (6 months after YE) (being the Fund distribution date)
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as at the date of this report
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.

**REPORT TO INVESTORS**

State Street Global Advisors Luxembourg SICAV

PERIOD OF ACCOUNT: 01/01/2019 - 31/12/2019

	25	26	27	28	29	30	31	32
	<b>State Street Euro Corporate ex-Financials Bond Index Fund</b>	<b>State Street Euro Inflation Linked Bond Index Fund</b>	<b>State Street Euro Issuer Scored Corporate Bond Index Fund</b>	<b>State Street Euro Sustainable Corporate Bond Index Fund</b>	<b>State Street Euro Sustainable Corporate Bond Index Fund</b>	<b>State Street Euro Sustainable Corporate Bond Index Fund</b>	<b>State Street Europe Defensive Equity Fund</b>	<b>State Street Europe Enhanced Equity Fund</b>
HMRC ref. no.	S0024-0046	S0024-0086	S0024-0024	S0024-0121	S0024-0122	S0024-0049	S0024-0134	S0024-0130
Currency of calculation	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
ISIN/SEDOL	LU0956453640	LU0956454291	LU0704618890	LU1259993019	LU1266655395	LU0579408831	LU1833564617	LU1550978172
Share class	Class I Shares	Class I Shares	Class I Shares	A2 EUR Distributing Shares	A2 Shares	Class I Shares	Class I EUR Shares	Class I EUR Dist Shares
<b>Excess of reportable income per unit</b>	0.1398	0.2582	0.0544	0.0285	0.0932	0.1093	0.2498	0.0418
<b>Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period:</b>								
Distribution 1 (ex-date 10/03/2020, pay date 12/03/2020)	-	-	-	4,796,775	-	-	-	1,458,611

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 2020 (6 months after YE) (being the Fund distribution date)
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as at the date of this report
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.

**REPORT TO INVESTORS**

State Street Global Advisors Luxembourg SICAV

PERIOD OF ACCOUNT: 01/01/2019 - 31/12/2019

	33	34	35	36	37	38	39	40
	<b>State Street Europe Enhanced Equity Fund</b>	<b>State Street Europe Index Equity Fund</b>	<b>State Street Europe Index Equity Fund</b>	<b>State Street Europe Managed Volatility Equity Fund</b>	<b>State Street Europe Managed Volatility Equity Fund</b>	<b>State Street Europe Small Cap Equity Fund</b>	<b>State Street Europe Small Cap Equity Fund</b>	<b>State Street Europe Small Cap Equity Fund</b>
HMRC ref. no.	S0024-0072	S0024-0120	S0024-0097	S0024-0018	S0024-0019	S0024-0076	S0024-0133	S0024-0094
Currency of calculation	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
ISIN/SEDOL	LU1112179558	LU1515359500	LU1159236337	LU0456116804	LU0456116986	LU1112179046	LU1648466958	LU1112178824
Share class	Class I EUR Shares	Class I EUR Dist Shares	Class I EUR Shares	Class I Shares	Class P EUR Shares	Class I EUR Shares	Class P EUR Dis Shares	Class P EUR Shares
<b>Excess of reportable income per unit</b>	0.4011	0.0178	0.4028	0.8221	0.3457	0.3796	0.0233	0.2799
<b>Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period:</b>								
Distribution 1 (ex-date 10/03/2020, pay date 12/03/2020)	-	4,349,087	-	-	-	-	72,304	-

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 2020 (6 months after YE) (being the Fund distribution date)
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as at the date of this report
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.

**REPORT TO INVESTORS**

State Street Global Advisors Luxembourg SICAV

PERIOD OF ACCOUNT: 01/01/2019 - 31/12/2019

	41	42	43	44	45	46	47	48
	State Street Europe Value Spotlight Fund	State Street Europe Value Spotlight Fund	State Street Eurozone Value Spotlight Fund	State Street Eurozone Value Spotlight Fund	State Street Flexible Asset Allocation Plus Fund	State Street Flexible Asset Allocation Plus Fund	State Street Global Aggregate Bond Index Fund	State Street Global Aggregate Bond Index Fund
HMRC ref. no.	S0024-0017	S0024-0016	S0024-0015	S0024-0014	S0024-0080	S0024-0095	S0024-0053	S0024-0090
Currency of calculation	EUR	EUR	EUR	EUR	EUR	EUR	USD	USD
ISIN/SEDOL	LU0892045930	LU0892045856	LU0892046318	LU0892046235	LU1112178154	LU1112178071	LU0438093188	LU0956450893
Share class	Class I Shares	P SHARES	Class I Shares	P SHARES	Class I EUR Shares	Class P EUR Shares	Class I Shares	I GBP Hedged
<b>Excess of reportable income per unit</b>	0.1877	Nil	0.2708	0.1610	Nil	Nil	0.1882	0.2454
<b>Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period:</b>								
Distribution 1 (ex-date 10/03/2020, pay date 12/03/2020)	-	-	-	-	-	-	-	-

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 2020 (6 months after YE) (being the Fund distribution date)
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**REPORT TO INVESTORS**

State Street Global Advisors Luxembourg SICAV

PERIOD OF ACCOUNT: 01/01/2019 - 31/12/2019

	49	50	51	52	53	54	55	56
	State Street Global Defensive Equity Fund	State Street Global Emerging Markets Index Equity Fund	State Street Global Enhanced Equity Fund	State Street Global Enhanced Equity Fund	State Street Global Managed Volatility Equity Fund	State Street Global Managed Volatility Equity Fund	State Street Global Managed Volatility Equity Fund	State Street Global Treasury 1-10 Year Bond Index Fund
HMRC ref. no.	S0024-0123	S0024-0110	S0024-0124	S0024-0101	S0024-0059	S0024-0020	S0024-0021	S0024-0142
Currency of calculation	USD	USD	USD	USD	USD	USD	USD	USD
ISIN/SEDOL	LU1255422393	LU1159235958	LU1162507138	LU1159225991	LU1111599558	LU0450104814	LU0450104905	LU2014365675
Share class	Class I USD Shares	Class I USD Shares	Class I USD Distributing Shares	Class I USD Shares	Class A USD Shares	Class I Shares	CLASS P SHARES	Class I CHF Hedged Cap
<b>Excess of reportable income per unit</b>	0.2246	0.3164	0.0243	0.2508	0.2395	0.4542	0.2116	0.0111
<b>Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period:</b>								
Distribution 1 (ex-date 10/03/2020, pay date 12/03/2020)	-	-	2,596,340	-	-	-	-	-

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 2020 (6 months after YE) (being the Fund distribution date)
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as at the date of this report
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.

**REPORT TO INVESTORS**

State Street Global Advisors Luxembourg SICAV

PERIOD OF ACCOUNT: 01/01/2019 - 31/12/2019

	57	58	59	60	61	62	63	64
	State Street Global Treasury 1-10 Year Bond Index Fund	State Street Global Treasury 1-10 Year Bond Index Fund	State Street Global Treasury 1-10 Year Bond Index Fund	State Street Global Treasury 1-10 Year Bond Index Fund	State Street Global Treasury 1-10 Year Bond Index Fund	State Street Global Treasury 1-10 Year Bond Index Fund	State Street Global Treasury Bond Index Fund	State Street Global Treasury Bond Index Fund
HMRC ref. no.	S0024-0140	S0024-0143	S0024-0138	S0024-0135	S0024-0137	S0024-0141	S0024-0131	S0024-0127
Currency of calculation	USD	USD	USD	USD	USD	USD	USD	USD
ISIN/SEDOL	LU2014365915	LU2014366301	LU2014366640	LU2008207115	LU2008207388	LU2008207461	LU0956451511	LU1695279890
Share class	Class I EUR Hedged Cap	Class I EUR Hedged Cap	Class I GBP Hedged	Class I Shares	Class I USD Hedged	Class I USD Hedged Cap	Class I CHF Hedged Shares	Class I EUR Hedged Distributing Shares
<b>Excess of reportable income per unit</b>	0.0121	0.0001	Nil	0.0122	0.0000	0.0109	0.1034	0.0001
<b>Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period:</b>								
Distribution 1 (ex-date 10/03/2020, pay date 12/03/2020)	-	11,392	33,701	-	410,521	-	-	44,407

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 2020 (6 months after YE) (being the Fund distribution date)
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as at the date of this report
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.

**REPORT TO INVESTORS**

State Street Global Advisors Luxembourg SICAV

PERIOD OF ACCOUNT: 01/01/2019 - 31/12/2019

	65	66	67	68	69	70	71	72
	State Street Global Treasury Bond Index Fund	State Street Global Treasury Bond Index Fund	State Street Global Treasury Bond Index Fund	State Street Global Treasury Bond Index Fund	State Street Global Treasury Bond Index Fund	State Street Global Treasury Bond Index Fund	State Street Global Value Fund	State Street Global Value Spotlight Fund
HMRC ref. no.	S0024-0117	S0024-0128	S0024-0003	S0024-0060	S0024-0118	S0024-0008	S0024-0099	S0024-0009
Currency of calculation	USD	USD	USD	USD	USD	USD	USD	EUR
ISIN/SEDOL	LU0956451438	LU1696637260	LU0438093345	LU0956451354	LU0956451271	LU0522796233	LU1159224598	LU0759082885
Share class	Class I GBP Hdg Shs	Class I GBP Hedged Distributing Shares	Class I Shares	I EUR Hedged	I USD HEDGE DIST	I USD HEDGED	Class I USD Shares	I SHARES
<b>Excess of reportable income per unit</b>	0.1350	Nil	0.1207	0.1290	Nil	0.1340	0.2052	0.2426
<b>Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period:</b>								
Distribution 1 (ex-date 10/03/2020, pay date 12/03/2020)	-	181,591	-	-	113,843	-	-	-

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 2020 (6 months after YE) (being the Fund distribution date)
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as at the date of this report
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.



**REPORT TO INVESTORS**

State Street Global Advisors Luxembourg SICAV

PERIOD OF ACCOUNT: 01/01/2019 - 31/12/2019

	73	74	75	76	77	78	79	80
	<b>State Street Global Value Spotlight Fund</b>	<b>State Street Japan Index Equity Fund</b>	<b>State Street Multi-Factor Global ESG Equity Fund</b>	<b>State Street North America Enhanced Equity Fund</b>	<b>State Street Pacific Ex Japan Index Equity Fund</b>	<b>State Street Switzerland Index Equity Fund</b>	<b>State Street UK Index Equity Fund</b>	<b>State Street US Corporate Bond Index Fund</b>
HMRC ref. no.	S0024-0010	S0024-0106	S0024-0082	S0024-0084	S0024-0105	S0024-0107	S0024-0108	S0024-0063
Currency of calculation	EUR	JPY	USD	USD	USD	CHF	GBP	USD
ISIN/SEDOL	LU0759083180	LU1159239604	LU1110725071	LU1112177776	LU1161082836	LU1159239190	LU1159238465	LU0956452675
Share class	P SHARES	Class I JPY Shares	Class I Shares	Class I USD Shares	Class I USD Shares	Class I CHF Shares	Class I GBP Shares	Class I Shares
<b>Excess of reportable income per unit</b>	0.1060	0.2228	0.2273	0.1864	0.6143	0.1965	0.6725	0.4174
<b>Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period:</b>								
Distribution 1 (ex-date 10/03/2020, pay date 12/03/2020)	-	-	-	-	-	-	-	-

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 2020 (6 months after YE) (being the Fund distribution date)
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as at the date of this report
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.

**REPORT TO INVESTORS**

State Street Global Advisors Luxembourg SICAV

PERIOD OF ACCOUNT: 01/01/2019 - 31/12/2019

	81	82	83	84	85
	<b>State Street US Index Equity Fund</b>	<b>State Street US Value Spotlight Fund</b>	<b>State Street World ESG Index Equity Fund</b>	<b>State Street World Index Equity Fund</b>	<b>State Street World Index Equity Fund</b>
HMRC ref. no.	S0024-0109	S0024-0098	S0024-0112	S0024-0132	S0024-0111
Currency of calculation	USD	USD	USD	USD	USD
ISIN/SEDOL	LU1159236840	LU1159224085	LU1159235362	LU1749254378	LU1159234712
Share class	Class I USD Shares	Class I USD Shares	Class I USD Shares	Class I GBP Shares	Class I USD Shares
<b>Excess of reportable income per unit</b>	0.3294	0.0752	0.3105	0.2791	0.2874
<b>Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period:</b>					
Distribution 1 (ex-date 10/03/2020, pay date 12/03/2020)	-	-	-	-	-

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 2020 (6 months after YE) (being the Fund distribution date)
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as at the date of this report
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.