

Institutional Investors

Fund Objective

The objective of the Fund is to replicate, as closely as possible and on a "gross of fees" basis, the return of the Europe ex UK equity market as represented by the FTSE Developed Europe ex UK ex Controversies ex CW ex Tobacco ex Thermal Coal (10%) Index, net of withholding taxes (or its recognised replacement or equivalent).

Investment Strategy

The Fund seeks to hold all of the securities of the index, with the approximate weightings of the index. The Fund may also invest in transferable securities, money market instruments, warrants, units in collective investment schemes, deposits and derivatives. The Fund may invest in collective investment schemes managed or operated by companies in the same group as the Manager or the Investment Adviser.

The index includes a negative screen that excludes securities from the index based on four criteria: (1) controversial weapons (including chemical & biological weapons, cluster munitions, anti-personnel landmines), (2) controversies as defined by the ten principles of the UN Global Compact, (3) Tobacco and (4) Thermal Coal.

Benchmark

FTSE Developed Europe ex UK ex Controversies ex CW ex Tobacco ex Thermal Coal (10%) Index

Structure

Trust

UCITS Compliant

Domicile

United Kingdom

Fund Facts

NAV	3.03 GBP as of 28/06/2024	
Currency	GBP	
Net Assets (millions)	5,776.75 GBP as of 28/06/2024	
Inception Date	17/11/2006	
Investment Style	Index	
Zone	Europe Ex United Kingdom	
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2	
Notification Deadline	Dealing Day 1.00PM London time	
Valuation	Daily 10 PM London Time	
Minimum Initial Investment	GBP 1,000,000.00	
Minimum Subsequent Investment	GBP 100,000.00	
Ongoing Charge	0.12%	
TER Max	N/A	
Charge	Subscription	Redemption
ADL (Indicative subject to change)	0.11%	0.02%
Paid to third parties	Up to 0%	N/A
Paid to the fund	N/A	Up to 0%

Fund Identifiers

Share Class	ISIN	Bloomberg
-	GB00B0FR9V92	SEUKETG LN

Performance

	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised					
1 Year (%)	12.38	12.83	0.46	12.70	0.32
3 Year (%)	5.94	6.50	0.56	6.38	0.43
5 Year (%)	7.80	8.28	0.47	8.12	0.32
Since Inception (%)	6.55	7.10	0.55	6.66	0.11
Cumulative					
1 Month (%)	-1.66	-1.62	0.03	-1.63	0.02
3 Month (%)	-0.40	-0.10	0.30	-0.13	0.27
1 Year (%)	12.38	12.83	0.46	12.70	0.32
3 Year (%)	18.91	20.81	1.90	20.38	1.46
5 Year (%)	45.61	48.84	3.23	47.79	2.18
Since Inception (%)	205.17	233.99	28.82	210.90	5.73
Calendar					
2024 (year to date)	6.30	6.69	0.39	6.62	0.33
2023	14.97	15.44	0.47	15.30	0.33
2022	-8.15	-7.47	0.68	-7.58	0.57
2021	17.33	17.65	0.32	17.51	0.18
2020	8.02	8.40	0.38	8.22	0.20

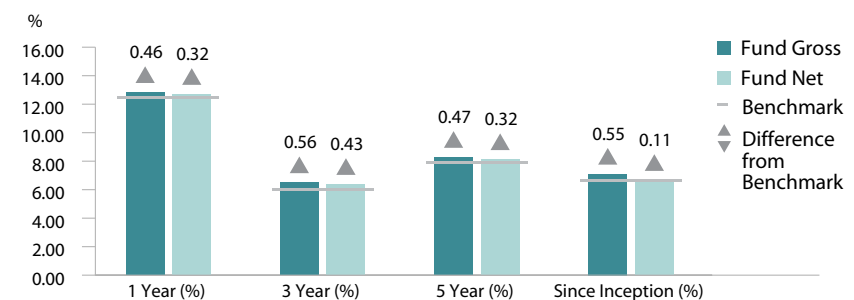
Past performance is not a guarantee of future results.

Investing involves risk including the risk of loss of capital.

The performance figures contained herein are provided on a gross and net of fees basis. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in GBP. Performance returns for periods of less than one year are not annualised. The index returns are unmanaged and do not reflect the deduction of any fees or expenses. The index returns reflect all items of income, gain and loss and the reinvestment of dividends and other income. When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period. The calculation method for value added returns may show rounding differences. Previous to 19 December 2020, the Fund was known as the State Street Europe ex UK Equity Tracker Fund, tracking the FTSE Developed Europe ex UK Index. Previous to 18 December 2023, the Fund was known as the State Street AUT Europe ex UK Screened (ex Controversies and CW) Index Equity Fund, tracking the FTSE Developed Europe ex UK ex Controversies ex CW Index. Please note that the Q1 2024 factsheet included NAV as of 28th March, instead 29th March. All other data was correct. Please contact your Relationship Manager should you require further details.

Source: SSGA.
All data is as at 30/06/2024

Annualised Performance



Fund Characteristics

	Fund	Benchmark
Weighted Av. Market Cap (m)	£86,090	£85,924
Av. Price/Book	2.12	2.12
Price/Earnings (Forward 1yr)	14.76	14.77
Weighted Harmonic Av. Price/Cash flow	8.52	8.52
Dividend Yield (%)	3.03	3.03
Number of Holdings	416	416

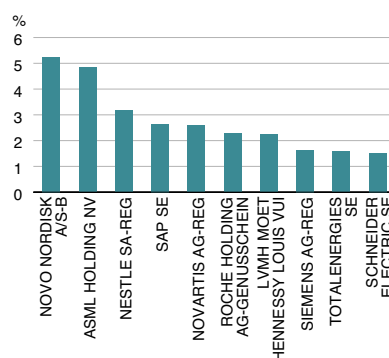
Ratios

	3 Years
Standard Deviation (%)	12.45
Tracking Error (%)	0.23
Beta	0.99

This is a marketing document for informational purposes only. We recommend you read the Prospectus and Key Investor Information Document for full details about the Fund, including fees and risks. Our Client Relationship team will also be pleased to provide you with further information about this Fund.

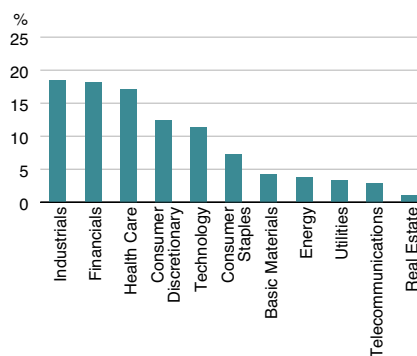
Top 10 Holdings

	Weight (%)
NOVO NORDISK A/S-B	5.24
ASML HOLDING NV	4.83
NESTLE SA-REG	3.17
SAP SE	2.64
NOVARTIS AG-REG	2.58
ROCHE HOLDING AG-GENUSSCHEIN	2.28
LVMH MOET HENNESSY LOUIS VUI	2.23
SIEMENS AG-REG	1.64
TOTALENERGIES SE	1.59
SCHNEIDER ELECTRIC SE	1.52



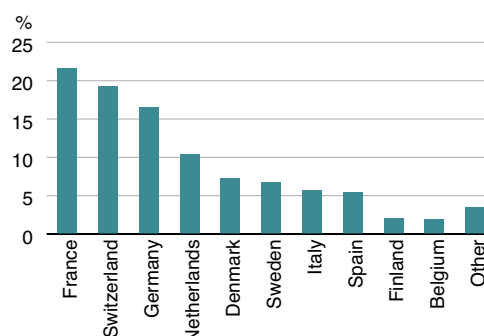
Sector Allocation

	Fund (%)
Industrials	18.44
Financials	18.16
Health Care	17.13
Consumer Discretionary	12.45
Technology	11.36
Consumer Staples	7.27
Basic Materials	4.27
Energy	3.73
Utilities	3.26
Telecommunications	2.88
Real Estate	1.03
Total	100.00



Country Allocation

	Fund (%)
France	21.54
Switzerland	19.20
Germany	16.45
Netherlands	10.40
Denmark	7.18
Sweden	6.70
Italy	5.71
Spain	5.44
Finland	2.03
Belgium	1.90
Other	3.44
Total	100.00



PLEASE NOTE THAT FULL DETAILS OF UNDERLYING FUND HOLDINGS CAN BE FOUND ON WWW.SSGA.COM.

Characteristics are as of the date indicated, are subject to change, and should not be relied upon as current thereafter.

Within Country Allocation, 'Other' denotes the consolidation of any countries which are not already included in the Fund's top 10.

Effective 22 March 2021, the index provider transitioned to the new ICB framework. The changes included: renaming the "Oil & Gas" industry to "Energy", breaking out "Real Estate" from the "Financial" industry and creating an 11th industry named "Real Estate", and reclassifying the "Consumer Goods" and "Consumer Services" industries as "Consumer Staples" and "Consumer Discretionary". The Industry Classification Benchmark (ICB) is an industry classification taxonomy used by FTSE International and STOXX.

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Please refer to the Fund's latest Key Information Document (KID)/Key Investor Information Document (KIID) and Prospectus before making any final investment decision.

The latest English version of the prospectus and the KID/KIID can be found at www.ssga.com. A summary of investor rights can be found here: https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-investors-rights-summary-template-non-etf-Lux.pdf Note that the Management Company may decide to terminate the arrangements made for marketing and proceed with de-notification in compliance with Article 93a of Directive 2009/65/EC. This communication is directed at professional clients (this includes Eligible Counterparties as defined by the Financial Conduct Authority) who are deemed both Knowledgeable and Experienced in matters relating to investments. The products and services to which this communication relates are only available to such persons and persons of any other description (including Retail Clients) should not rely on this communication.

TER Max represents the fund's aggregate operating and management fees excluding transaction costs. Transaction costs are billed separately to the fund.

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