

Annual Report and Audited Financial Statements
For the year ended 30 September 2023

State Street Global Advisors Gross Roll Up Unit Trust

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Manager and Other Information

Manager, Investment Manager and Global Distributor

State Street Global Advisors Europe Limited
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Ireland

Directors of the Manager

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

Independent Auditors

Deloitte Ireland LLP
Chartered Accountants and Statutory Audit Firm
Deloitte & Touche House
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Ireland

Sub Investment Manager

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E14 5HJ
United Kingdom

Depository

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Georges Court
54 – 62 Townsend Street
Dublin 2
D02 R156
Ireland

Administrator, Registrar and Transfer Agent

Northern Trust International Fund Administration
Services (Ireland) Limited
Georges Court
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Legal Advisers

Matheson
70 Sir John Rogerson's Quay
Dublin 2
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Secretary of the Manager

Matsack Trust Limited
70 Sir John Rogerson's Quay
Dublin 2
D02 R296
Ireland

* Executive Director.

** Non-Executive Director.

*** Independent Director.

Background Information

Capitalised terms used herein shall have the same meaning as capitalised terms used in the Prospectus and the Supplements to the Prospectus, unless otherwise defined herein.

Organisation

State Street Global Advisors Gross Roll Up Unit Trust (the "Trust"), an open-ended unit trust, was created by a Trust Deed dated 17 October 2003. It is authorised by the Central Bank of Ireland (the "Central Bank"), pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the "UCITS Regulations") and the Central Bank (Supervision Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) regulations 2019 (the "Central Bank UCITS Regulations").

The Trust is structured as an umbrella fund so that different sub-funds may be established with the prior approval of the Central Bank. In addition, each sub-fund may have more than one unit class. The assets of each sub-fund will be separate from one another and will be invested in accordance with the investment objectives and policies applicable to each sub-fund.

The Trust currently comprises of five sub-funds (each a "Sub-Fund" or the "Sub-Funds"):

Sub-Fund	Launch Date
State Street GRU Euro Index Equity Fund	10 December 2003
State Street GRU World Ex Euro Index Equity Fund	10 December 2003
State Street GRU EMU Bond Index Fund	10 December 2003
State Street GRU Euro Cash Fund	10 December 2003
State Street GRU Euribor Plus Fund	18 July 2014

The base currency of these five Sub-Funds is the Euro.

Investment Objective

State Street GRU Euro Index Equity Fund

The investment objective of the Sub-Fund is to track as closely as reasonably possible the performance of the Benchmark Index, the FTSE Developed Eurozone Index (the "Index"). The Index is a market capitalisation-weighted benchmark of equity securities listed or traded on regulated markets in the Eurozone, comprising approximately 315 stocks which are weighted by the total market capitalisation of the countries comprised in the Index, and by the market capitalisation of stocks within individual countries. The Index is priced daily and is available on Bloomberg, Reuters and other principal information providers. In order to achieve this objective the Sub-Fund will invest primarily in equity securities in the Index, which are traded on regulated markets, mainly in Europe, subject to the restrictions set forth in the Prospectus.

State Street GRU World Ex Euro Index Equity Fund

The investment objective of the Sub-Fund is to track as closely as reasonably possible the performance of the Benchmark Index, the FTSE Developed ex Eurozone Index (the "Index"). The Index is comprised of approximately 1,865 stocks which are weighted by the total market capitalisation of stocks of the countries comprised in the Index and by the market capitalisation within individual countries. The Index is priced daily and is available on Bloomberg, Reuters and other principal information providers. In order to achieve this objective, the Sub-Fund will invest primarily in equity securities in the Index, which are traded on regulated markets, mainly on a global basis, subject to the restrictions set forth in the Prospectus.

State Street GRU EMU Bond Index Fund

The investment objective of the Sub-Fund is to track as closely as reasonably possible the performance of the FTSE EMU Government Bond Index 1-3 Years (the "Index"). The Index tracks the performance of Euro denominated sovereign debt issued by countries that are members of the European Monetary Union ("EMU"). The Index consists of qualifying securities with a maturity greater than or equal to 1 year and less than 3 years. The Index is market capitalisation weighted and is rebalanced once a month. The Index is priced daily and is available on Bloomberg, Reuters and other principal information providers. In order to seek to achieve this investment objective, the Sub-Fund will invest, using sampling methodology, primarily in the securities in the Index, at all times in accordance with the UCITS Regulations and the investment restrictions set out in the Prospectus.

Background Information (Continued)

Investment Objective (continued)

State Street GRU Euro Cash Fund

The investment objectives of the Sub-Fund are to maintain a high level of liquidity, preserve capital and stability of principal and consistent with those objectives, earn current income. The Sub-Fund will invest in a wide range of transferable securities including deposits, certificates of deposit, floating rate notes, commercial paper and bonds with a diversified spread of high quality financial institutions, all of which will be traded on the regulated markets. All investments will, at the time of purchase, have received an investment grade rating from Moody's Investors Services and from Standard & Poors respectively. If such investments held by the Sub-Fund are re-rated as below investment grade, they will be sold within six months of such re-rating.

State Street GRU Euribor Plus Fund

The investment objective of the Sub-Fund is to achieve enhanced cash returns in excess of the ICE BofA Euro Currency 3-Month Deposit Bid Rate Constant Maturity Index (the "Index") by using a fundamental macro and credit research approach. The Index is based on the assumed purchase of a hypothetical instrument having three months to maturity with a coupon equal to the closing quote for the Index. That issue is sold the following day (priced at a yield equal to the current day closing of the Index) and is rolled into a new three month instrument. The Index will therefore always have a constant maturity equal to exactly three months.

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 Sub-Fund/Sub-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. The Trust held no Russian, Ukrainian or Belarussian investments at the time of the report.

Investment Manager's Report

Market Review

Fixed Income Review

During the one year period ending 30 September 2023 (the "Reporting Period") global bond markets were initially volatile, with inflation remaining the key concern. While headline inflation was observed to be lower, and commodity prices had declined, pockets of core inflation remained a concern for investors and policy makers. The global tightening cycle of major central banks were quite advanced, however central banks remained keen to keep rates high and financial conditions tight, to ensure that inflation continued to decline. During the Reporting Period, the US Federal Reserve ("the Fed") raised US policy rates by a total of 2.25%, while the European Central Bank (the "ECB") raised their key policy rate by 3.25% to 4.5%.

The collapse of Silicon Valley Bank and Credit Suisse demonstrated how fragile investor confidence had become and this resulted in significant market turbulence. However, despite the collapse of Credit Suisse and the forced take-over by UBS, the financial sector contagion was relatively contained in Europe, primarily due to the far stricter regulatory environment in which European banks operate, from both a liquidity and capital perspective. Despite the challenging backdrop, bond returns remained quite resilient midway into the Reporting Period, as investors anticipated the potential ending of the tightening cycle. Investor sentiment however stabilized and broader contagion did not materialize.

Late in the Reporting Period, economic growth resilience in the US, a robust labor market and concerns over rising US debt issuances weighed in on the Treasury markets returns. The US 10 year Treasuries closed at 4.57% ending September, an increase of 0.74% from the start of the Reporting Period. In China, growth data that was released highlighted the real estate sector's drag on the Chinese economic recovery. In an effort to bolster the shaky economy, the People's Bank of China lowered its one-year loan prime rate by 10 bps to 3.45% in August, which is a record low.

Meanwhile in Europe, inflation was mostly on a downward trajectory during the Reporting Period. The HCOB Eurozone Composite Purchasing Managers Index ("PMI") came in at 47.20 at the end of the Reporting Period, falling consistently in the last few months. The latest numbers for the PMI signaled a stalling of the region's economy due to a deepening downturn in factor output and softer expansion in services activity. Yields on German 10 year bunds increased to 2.84%, from the level of 1.96% during the beginning of the Reporting Period. Italian and Spanish 10 year bonds rose to 4.22% and 3.93% from the levels of 4.14% and 3.29% respectively. The shorter end of the European yield curves also saw slight movement late in the Reporting Period, with the 2 year German bunds closing at 3.20%. Corporates outperformed Treasuries with credit spreads narrowing. Despite a weaker growth trajectory, Euro credit outperformed their USD counterparts.

Equity Review

The global stock markets experienced significant fluctuations over the Reporting Period as they encountered various difficulties and opportunities. The year commenced with a robust recovery in the last quarter of 2022, propelled by China's relaxation of its Covid-19 measures and a surge in European equities. However, escalating inflation and monetary contraction by major central banks impaired the market confidence and elevated the government bond yields. Commodities, particularly industrial metals, profited from the global demand revival. In the first quarter of 2023, the markets disregarded the impact of Silicon Valley Bank's failure and persisted to advance, with growth stocks surpassing value stocks. Government bond yields declined as recession concerns diminished. In the second quarter of 2023, the US market spearheaded the global progress, stimulated by the Artificial Intelligence ("AI") industry. Interest rates were increased by most central banks, except the US Fed, which maintained its policy, unaltered, in June. Government bond yields ascended again as inflation anticipations intensified. In the third quarter of 2023, the markets reversed their gains and registered a negative return, as investors became prudent about the global growth prospects. Government bonds also incurred losses, while commodities, especially energy, soared amid supply limitations from major oil producers.

The MSCI All Country World Index gained 12.30% (in EUR) during the Reporting Period. Developed markets ("DM") performed better as compared to emerging markets ("EM"), during the Reporting Period.

Investment Manager's Report (Continued)

Equity Review (continued)

The Eurozone stock market had a mixed performance in the Reporting Period, as it faced various headwinds and tailwinds. While MSCI Europe returned 20% over the period, there was significant dispersion in returns, for example, MSCI Switzerland, which was the centre point of the banking crisis in Europe, returned only 8.4% (in EUR terms). The market started the Reporting Period with a strong rally in the last quarter of 2022, outpacing other regions and benefiting from a broad-based recovery in cyclical sectors. The momentum continued in the beginning of 2023, despite some turbulence in the banking sector due to the collapse of Silicon Valley Bank and the rescue of Credit Suisse. The information technology ("IT") sector led the gains, supported by the demand for semiconductors and the prospects of AI. Later in the Reporting Period, the market advanced further, with the financial and IT sectors leading the way. However, the IT sector faced some challenges from the Dutch government's decision to restrict chip exports to China. Towards the end of the Reporting Period, the market declined, as investors worried about the impact of higher interest rates on economic growth and consumer spending. However, inflation data showed some signs of easing, which could allow the ECB to stop raising rates. The consumer discretionary and IT sectors were among the worst performers in the quarter.

The UK stock market had a volatile year over the Reporting Period, as it faced political and economic uncertainties. The market rose towards the end of 2022, as the new Chancellor pledged fiscal discipline after a September crisis. The market continued to rise through the early months of 2023, as cyclical sectors recovered from the energy crisis and hopes for lower interest rates emerged. However, as commodity prices weakened, sterling strengthened, and the Bank of England raised rates twice, the markets fell briefly. Towards the end of the Reporting Period, markets rose, as energy and materials sectors rebounded, consumer confidence improved, and inflation eased. Market interest rates were stable, unlike other major economies.

Over the Reporting Period, S&P 500 returned 12.50% in EUR terms; however, the picture was quite different in small and mid-caps, with the S&P 400 returning 6.90% and Russell 2000 returning 0.80%. At the beginning of the Reporting Period, the market rose strongly, led by energy stocks and supported by signs of slowing inflation and policy tightening. As 2023 set in, the market continued to rise, despite the Silicon Valley Bank turmoil, as the Fed raised rates twice and inflation cooled further. Technology stocks were the main drivers of growth, while energy and healthcare lagged. IT stocks also gained over the period amid AI enthusiasm. In the first half of 2023, consumer discretionary and communication services also did well, while energy and utilities underperformed. Towards the end of the Reporting Period, the market fell, as investors lost confidence in the Fed's "soft landing" scenario and feared a prolonged period of higher rates. The revised dot plot (which displays the interest rate projections of individual FOMC members) indicated more rate hikes ahead. Energy stocks were relatively stable, but most sectors declined, especially IT and real estate. The Magnificent Seven also weighed on the market.

EM outperformed DM in the beginning of the Reporting Period, helped by a weaker US dollar, and expectations of a shallow recession, as the markets expected the Fed to slow down on tightening (i.e., slow down on rate hikes). An earlier and more comprehensive than expected relaxation of the dynamic Zero - Covid policy by the Chinese authorities also boosted sentiment. However, in 2023, EM lagged the MSCI World index. Tension between the US and China was a contributing factor behind EM underperformance, as were concerns about China's slow economic recovery. US debt ceiling uncertainty added to the negative mood, although this was resolved in early June. Towards the end of the Reporting Period, concerns that strength in the US economy will keep interest rates higher for longer had a negative impact on risk appetite. This, combined with ongoing weakness in the Chinese economy, along with concerns about the property sector dragged EM lower. EM were lower by 3.80% over the Reporting Period in EUR terms.

Performance and Strategy Review

Gross of fees performance (% , for the year ended 30 September 2023)				
Sub-Fund	Benchmark ("Index")	Sub-Fund Return %	Benchmark Return %	Performance vs benchmark %
State Street GRU Euro Index Equity Fund	FTSE Developed Eurozone Index	24.46%	24.16%	0.30%
State Street GRU World Ex Euro Index Equity Fund	FTSE Developed ex Eurozone Index	12.38%	12.00%	0.38%
State Street GRU EMU Bond Index Fund	FTSE EMU Government Bond Index 1 – 3 Years	0.35%	0.33%	0.02%
State Street GRU Euro Cash Fund	BLOOMBERG XESTRON INDEX	2.66%	2.50%	0.16%
State Street GRU Euribor Plus Fund	ICE BofA Euro Currency 3-Month Deposit Bid Rate Constant Maturity Index	2.61%	2.50%	0.11%

Returns are for the year from 1 October 2022 to 30 September 2023 and are in Euro terms.

Investment Manager's Report (Continued)

State Street GRU Euro Index Equity Fund

The State Street GRU Euro Index Equity Fund's (the "Sub-Fund") benchmark is the FTSE Developed Eurozone Index (the "Index"). During the Reporting Period the Sub-Fund recorded a gross return of 24.46% (net return 24.36%) and the Index returned 24.16%. The Sub-Fund outperformed its' benchmark by 0.30%.

State Street GRU World Ex Euro Index Equity Fund

The State Street GRU World Ex Euro Index Equity Fund's (the "Sub-Fund") benchmark is the FTSE Developed Ex Eurozone Index (the "Index"). During the Reporting Period the Sub-Fund recorded a gross return of 12.38% (net return 12.32%) and the Index returned 12.00%. The Sub-Fund outperformed its' benchmark by 0.38%.

State Street GRU EMU Bond Index Fund

The State Street GRU EMU Bond Index Fund's (the "Sub-Fund") benchmark is the FTSE EMU Government Bond Index 1-3 Years (the "Index"). During the Reporting Period the Sub-Fund recorded a gross return of 0.35% (net return 0.29%). This performance tracked that of the Index very closely, which returned 0.33% for the same period. The Sub-Fund outperformed its' benchmark by 0.02%.

State Street GRU Euro Cash Fund

The State Street GRU Euro Cash Fund's (the "Sub-Fund") benchmark is the Bloomberg Xestron Index (the "Index"). During the Reporting Period the Sub-Fund recorded a gross return of 2.66% (net return 2.59%) and the Index returned 2.50%. The Sub-Fund outperformed its' benchmark by 0.16%.

The Sub-Fund's balances decreased over the Reporting Period from €127.9 million finishing at €65.7 million. The Sub-Fund's weighted average maturity ("WAM"), which measures its interest-rate sensitivity, started the period at 29 days, ranged between 13 – 36 days, and finished at 35 days. The weighted average life ("WAL"), which reflects the credit risk of the Sub-Fund, started the period at 49 days, ranged between 37 – 83 days, and finished at 67 days.

The European Central Bank ("the ECB") continued to increase interest rates over the period in response to inflationary pressures. For the majority of the year, there was uncertainty in the market around the size of future interest rate increases and also what the peak rate would be. The ECB meeting on 14 September 2023 saw the deposit rate hiked by 0.25% to 4.00%, with markets now expecting this to be the peak rate and the next move being a rate cut in the second quarter of 2024.

The investment focus was on high-quality credit issuers typically in the one to three-month period. Bank commercial paper and certificates of deposit remained the major investments of the Sub-Fund. Asset-backed paper continued to provide attractive returns relative to vanilla paper. A short duration was maintained given the uncertainty around the size of potential interest increases and to also allow the Sub-Fund to reinvest quickly into a new higher interest rate environment. There were selective longer-term investments, where yields were advantageous relative to market levels. Bank floating rate securities linked to overnight €STR were added.

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

- The money market curve steepened in line with expectations for interest rate increases.
- Short duration investments allowed the Sub-Fund to quickly reinvest in higher interest rate environment.
- Corporate and asset backed commercial paper provided enhanced yield and diversification from the financial sector.
- The commitment from direct relationships/issuers to provide short-dated products to meet increased demand for shorter maturities.

Investment Manager's Report (Continued)

State Street GRU Euro Cash Fund (continued)

The top negative contributors to the Sub-Fund's performance during the Reporting Period were:

- Economic data and growing inflationary pressure meant uncertainty around the potential size of interest rate increases by the ECB.
- Bank deposit levels have continued to trade below the ECB deposit rate given the excess liquidity in the markets.
- Reduced number of cash takers and collateral givers at the December year-end and March quarter-end.
- Issuers reduced the size of their maturities or did not commit to business at the December year-end and March quarter-end.

State Street GRU Euribor Plus Fund

The State Street GRU Euribor Plus Fund's (the "Sub-Fund") benchmark is the Bloomberg Xestron Index (the "Index"). For the Reporting Period the return gross of fees for the Sub-Fund was 2.61% (net return 2.56%) and the Index return was 2.50%. The Sub-Fund outperformed its' benchmark by 0.11%.

During the Reporting Period, Sub-Fund AUM increased from €1.74 billion at the start to €2.04 billion at the end of the period. The Sub-Fund's Weighted Average Maturity ("WAM") measuring interest rate sensitivity started the Reporting Period at 55 days, ranged between 41 – 75 days, and finished the period at 63 days. The Sub-Fund's Weighted Average Life ("WAL") measuring credit risk started the period at 71 days, ranged between 53 – 105 days, and finished at 104 days. The European Central Bank (the "ECB") continued to increase interest rates over the Reporting Period in response to inflationary pressures. For the majority of the year, there was uncertainty in the market around the size of future interest rate increases and also what the peak rate would be.

The investment focus remained primarily on short duration, A2/P2 credit issuers and asset-backed commercial paper. Sub-Fund investments were typically kept short in duration mostly within a three month maturity, given the uncertainty around the size of future interest rate hikes. This also provided flexibility to allow the Sub-Fund to reinvest in a higher interest rate environment. A small percentage of longer duration trades in excess of 3-months were made, where yields were advantageous relative to market interest rate expectations. The supply of bonds offered longer than 12-months was limited, but the Sub-Fund did add one 2-year bank floating rate security linked to overnight €STR, at an attractive spread. In September 2023, some duration was added as interest rates started to find a peak.

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

- The money market curve steepened in line with expectations for interest rate increases.
- Short duration investments allowed the Sub-Fund to quickly reinvest in higher interest rate environment.
- 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, provided enhanced yield.
- Purchases of single rated securities, both financial and corporate, provided enhanced yield.

The top negative contributors to the Sub-Fund's performance during the Reporting Period were:

- Economic data and growing inflationary pressure meant uncertainty around the potential size of interest rate increases by the ECB.
- Lower market yields in the lead up to quarter and calendar-year ends
- Lack of secondary bonds offering value longer than 12 months.
- Lack of fund eligible new issued bonds.

State Street Global Advisors Europe Limited October 2023

Statement of Manager's Responsibilities

Statement of Responsibilities of the Manager

The Manager of State Street Global Advisors Gross Roll Up Unit Trust (the "Trust") is required by the Unit Trusts Act, 1990 and the Trust Deed to prepare financial statements for each financial year which give a true and fair view of the state of affairs of the Trust and of the profit or loss of the Trust for that period. In preparing these financial statements, the Manager is required to:

- select suitable accounting policies and then apply them consistently;
- make judgements and estimates that are reasonable and prudent; and
- prepare the financial statements on the going concern basis unless it is inappropriate to presume this.

The Manager is responsible for keeping proper books of account, which disclose, with reasonable accuracy at any time, the financial position of the Trust and to enable them to ensure that the financial statements are prepared in accordance with Financial Reporting Standard "FRS 102" the financial reporting standard applicable in the UK and the Republic of Ireland and that they comply with Irish Statute comprising of the Unit Trusts Act, 1990, and with the Trust Deed. The Manager is also responsible with respect to its duties under the Unit Trusts Act, 1990, to take reasonable steps for the prevention and detection of fraud and other irregularities. Northern Trust International Fund Administration Services (Ireland) Limited acts as Administrator to the Trust and the books and records are maintained at Georges Court, 54 - 62 Townsend Street, Dublin 2, D02 R156, Ireland.

The assets of the Trust have been entrusted to Northern Trust Fiduciary Services (Ireland) Limited (the "Depositary") for safe keeping. In carrying out this duty, the Depositary has delegated custody of the Trust's assets to Northern Trust Fiduciary Services (Ireland) Limited.

Transactions with Connected and Related Parties

Any transaction carried out with a Trust by a management company or depositary to the Trust, the delegates or sub-delegates of the management company or depositary, and any associated or group of such a management company, depositary, delegate or sub-delegate ("connected persons") 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 in Regulation 43(1) of the Central Bank UCITS Regulations are applied to all transactions with connected persons, and are satisfied that transactions with connected persons entered into during the period complied with the obligations set out in Regulation 43(1) of the Central Bank UCITS Regulations.

Conflicts of Interest Statement

The Manager, Investment Manager and Global Distributor, State Street Global Advisors Europe Limited, Northern Trust International Fund Administration Services (Ireland) Limited (the "Administrator") and Northern Trust Fiduciary Services (Ireland) Limited (the "Depositary") and their respective affiliates, officers, unitholders, employees and agents (collectively the "Parties") are or may be involved in other financial, investment and professional activities which may on occasion cause a conflict of interest with the management of the Trust and/or their respective roles with respect to the Trust. These activities may include managing or advising other funds (including other collective investment schemes), purchases and sales of securities, banking and investment management services, brokerage services, valuation of unlisted securities (in circumstances in which fees payable to the entity valuing such securities may increase as the value of assets increases) and serving as Directors, officers, advisers or agents of other funds or companies, including funds or companies in which the Trust may invest. In particular, the Manager and other companies within the group may be involved in advising or managing other investment funds (including other collective investment schemes) which have similar or overlapping investment objectives to or with the Trust or Sub-Funds. Each of the Parties will ensure that the performance of their respective duties will not be impaired by any such involvement they may have and that any conflicts which may arise will be resolved fairly and in the best interests of unitholders.

Statement of Manager’s Responsibilities (Continued)

Corporate Governance Code

A voluntary corporate governance code applicable to Irish domiciled collective investment schemes was issued by the Irish Funds (the “IF”) in December 2011 (the “IF Code”). It operates on a "comply or explain" basis so that, where those charged with governance decide not to comply with any provision of the code, the reasons for non-compliance should be set out in its report or on its website. The Manager resolved to adopt the IF Code and all elements have been complied with.

Manager’s Statement

The State Street Gross Roll Up Unit Trust financial statements were approved by the Directors of the Manager.

On behalf of the board of the Manager:

Director: Margaret Cullen

Director: John Mellor

Date: 19 December 2023

Report of the Depositary to the Unitholders

We, Northern Trust Fiduciary Services (Ireland) Limited, appointed Depositary to State Street Global Advisors Gross Roll Up Unit Trust (the "Trust") provide this report solely in favour of the unitholders of the Trust for the year ended 30 September 2023 (the "Annual Accounting Period"). This report is provided in accordance with the UCITS Regulations – European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (SI No 352 of 2011), as amended, which implemented Directive 2009/65/EU into Irish Law (the "Regulations"). We do not, in the provision of this report, accept nor assume responsibility for any other purpose or person to whom this report is shown.

In accordance with our Depositary obligation as provided for under the Regulations, we have enquired into the conduct of the management company of the Trust for the Annual Accounting Period and we hereby report thereon to the unitholders of the Trust as follows:

Opinion

We are of the opinion that the Trust has been managed during the Annual Accounting Period, in all material respects:

- (i) in accordance with the limitations imposed on the investment and borrowing powers of the Manager by the constitutional documents and by the Regulations; and
- (ii) otherwise in accordance with the provisions of the constitutional documents and the Regulations.



For and on behalf of
Northern Trust Fiduciary Services (Ireland) Limited
Georges Court
54-62 Townsend Street
Dublin 2
D02 R156
Ireland

Date: 19 December 2023

INDEPENDENT AUDITOR'S REPORT TO THE UNITHOLDERS OF SSGA GROSS ROLL UP UNIT TRUST

Report on the audit of the financial statements

Opinion on the financial statements of SSGA Gross Roll Up Unit Trust (the 'Fund')

In our opinion the Fund's financial statements:

- give a true and fair view of the assets, liabilities and financial position of the Fund as at 30 September 2023 and of the result for the financial year then ended; and
- have been properly prepared in accordance with the relevant financial reporting framework, the applicable Regulations and the provisions of the Trust Deed

The financial statements we have audited comprise:

- the Statement of Comprehensive Income;
- the Statement of Financial Position;
- the Statement of Changes in Equity; and
- the related notes 1 to 18, including a summary of significant accounting policies as set out in note 1.

The relevant financial reporting framework that has been applied in their preparation is FRS 102 'The Financial Reporting Standard applicable in the UK and Republic of Ireland' issued by the Financial Reporting Council ("the relevant financial reporting framework").

The applicable regulations that have been applied in their preparation is the Unit Trusts Act, 1990 and the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 and Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations, 2019 ("the applicable Regulations").

Basis for opinion

We conducted our audit in accordance with International Standards on Auditing (Ireland) (ISAs (Ireland)) and applicable law. Our responsibilities under those standards are described below in the "*Auditor's responsibilities for the audit of the financial statements*" section of our report.

We are independent of the Fund in accordance with the ethical requirements that are relevant to our audit of the financial statements in Ireland, including the Ethical Standard issued by the Irish Auditing and Accounting Supervisory Authority, and we have fulfilled our other ethical responsibilities in accordance with these requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Conclusions relating to going concern

In auditing the financial statements, we have concluded that the Manager's use of the going concern basis of accounting in the preparation of the financial statements is appropriate.

Based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the Fund's ability to continue as a going concern for a period of at least twelve months from when the financial statements are authorised for issue.

Our responsibilities and the responsibilities of the Manager with respect to going concern are described in the relevant sections of this report.

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INDEPENDENT AUDITOR'S REPORT TO THE UNITHOLDERS OF SSGA GROSS ROLL UP UNIT TRUST

Other information

The other information comprises the information included in the Annual Report and Audited Financial Statements, other than the financial statements and our auditor's report thereon. The Manager is responsible for the other information contained within the Annual Report and Audited Financial Statements. Our opinion on the financial statements does not cover the other information and, except to the extent otherwise explicitly stated in our report, we do not express any form of assurance conclusion thereon.

Our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If we identify such material inconsistencies or apparent material misstatements, we are required to determine whether there is a material misstatement in the financial statements or a material misstatement of the other information. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact.

We have nothing to report in this regard.

Responsibilities of the Manager for the financial statements

The Manager is responsible for the preparation and fair presentation of the financial statements in accordance with the relevant financial reporting framework, and for such internal control as the Manager determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Manager is responsible for assessing the Fund's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Manager either intend to liquidate the Fund or to cease operations, or have no realistic alternative but to do so.

Auditor's responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

A further description of our responsibilities for the audit of the financial statements is located on IAASA's website at: <https://iaasa.ie/publications/description-of-the-auditors-responsibilities-for-the-audit-of-the-financial-statements>. This description forms part of our auditor's report.

Report on other legal and regulatory requirements

Opinion on other matters prescribed by the applicable Regulations

Based solely on the work undertaken in the course of the audit, we report that:

- We have obtained all the information and explanations which we consider necessary for the purposes of our audit.
- In our opinion the accounting records of the Fund were sufficient to permit the financial statements to be readily and properly audited.
- The financial statements are in agreement with the accounting records.

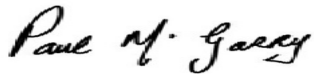
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INDEPENDENT AUDITOR'S REPORT TO THE UNITHOLDERS OF SSGA GROSS ROLL UP UNIT TRUST

Use of our report

This report is made solely to the Fund's unitholders, as a body, in accordance with the applicable Regulations and the provisions of the Trust Deed. Our audit work has been undertaken so that we might state to the Fund's unitholders those matters we are required to state to them in an auditor's report and for no other purpose. To the fullest extent permitted by law, we do not accept or assume responsibility to anyone other than the Fund and the Fund's unitholders as a body, for our audit work, for this report, or for the opinions we have formed.



Paul McGarry
For and on behalf of Deloitte Ireland LLP
Chartered Accountants and Statutory Audit Firm
Deloitte & Touche House, 29 Earlsfort Terrace, Dublin 2

20 December 2023

Statement of Comprehensive Income

For the year ended 30 September 2023

	Notes	State Street GRU Euro Index Equity Fund For the year ended 30 September 2023 €	State Street GRU Euro Index Equity Fund For the year ended 30 September 2022 €
Dividend income		1,382,227	3,093,906
Interest income		2,057	14
Negative yield		–	78,868
Less: non-reclaimable withholding tax on dividends and interest		(73,668)	(203,380)
Investment income		1,310,616	2,969,408
Expenses	3, 7	(49,591)	(278,011)
Net Investment income		1,261,025	2,691,397
Net realised gain on:			
-financial assets at fair value through profit or loss		5,126,537	13,205,629
-futures		7,369	(3,092)
-foreign exchange on spot and forward contracts		3,363	(7)
Net realised gain		5,137,269	13,202,530
Net movement in unrealised gain/(loss) on:			
-financial assets at fair value through profit or loss		5,353,419	(31,103,027)
-futures		6,469	(5,824)
-foreign exchange translation on other assets/liabilities		(3,302)	3,538
Net movement in unrealised gain/(loss)		5,356,586	(31,105,313)
Net realised and movement in unrealised gain/(loss)		10,493,855	(17,902,783)
Increase/(decrease) in net assets attributable to redeemable unitholders from operations		11,754,880	(15,211,386)

The increase/(decrease) in net assets attributable to redeemable unitholders from operations arose solely from continuing operations. There were no other recognised gains/(losses) for the year other than as set out in the above Statement of Comprehensive Income.

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

Statement of Comprehensive Income (Continued)

For the year ended 30 September 2023

	Notes	State Street GRU World Ex Euro Index Equity Fund For the year ended 30 September 2023 €	State Street GRU World Ex Euro Index Equity Fund For the year ended 30 September 2022 €
Dividend income		2,644,374	4,389,368
Interest income		15,272	4,450
Negative yield		–	271,146
Less: non-reclaimable withholding tax on dividends and interest		(382,974)	(634,678)
Investment income		2,276,672	4,030,286
Expenses	3, 7	(90,453)	(198,333)
Net Investment income		2,186,219	3,831,953
Net realised gain/(loss) on:			
-financial assets at fair value through profit or loss		12,797,552	138,428,370
-futures		73,450	198,536
-foreign exchange on investments		36,312	(730,165)
-foreign exchange on spot and forward contracts		(121,368)	922,064
Net realised gain		12,785,946	138,818,805
Net movement in unrealised loss on:			
-financial assets at fair value through profit or loss		(461,946)	(137,503,343)
-futures		57,008	(42,961)
-income exchange		915	(5,131)
-receivables payables		(3,382)	3,688
-foreign exchange translation on other assets/liabilities		4,372	(7,450)
Net movement in unrealised loss		(403,033)	(137,555,197)
Net realised and movement in unrealised gain		12,382,913	1,263,608
Increase in net assets attributable to redeemable unitholders from operations		14,569,132	5,095,561

The increase in net assets attributable to redeemable unitholders from operations arose solely from continuing operations. There were no other recognised gains/(losses) for the year other than as set out in the above Statement of Comprehensive Income.

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

Statement of Comprehensive Income (Continued)

For the year ended 30 September 2023

	Notes	State Street GRU EMU Bond Index Fund For the year ended 30 September 2023 €	State Street GRU EMU Bond Index Fund For the year ended 30 September 2022 €
Interest income		2,013,672	2,629,571
Amortisation on bonds		(779,065)	(3,226,007)
Investment income/(expense)		1,234,607	(596,436)
Expenses	3, 7	(76,454)	(91,449)
Net investment income/(expense)		1,158,153	(687,885)
Net realised gain/(loss) on:			
-financial assets at fair value through profit or loss		(4,373,246)	(443,646)
-foreign exchange on spot and forward contracts		4	—
Net realised loss		(4,373,242)	(443,646)
Net movement in unrealised gain/(loss) on:			
-financial assets at fair value through profit or loss		3,648,740	(6,084,799)
Net movement in unrealised gain/(loss)		3,648,740	(6,084,799)
Net realised and movement in unrealised loss		(724,502)	(6,528,445)
Increase/(decrease) in net assets attributable to redeemable unitholders from operations		433,651	(7,216,330)

The increase/(decrease) in net assets attributable to redeemable unitholders from operations arose solely from continuing operations. There were no other recognised gains/(losses) for the year other than as set out in the above Statement of Comprehensive Income.

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

Statement of Comprehensive Income (Continued)

For the year ended 30 September 2023

	Notes	State Street GRU Euro Cash Fund For the year ended 30 September 2023 €	State Street GRU Euro Cash Fund For the year ended 30 September 2022 €
Interest income		675,155	3,470
Accretion/(amortisation)		1,449,466	(315,144)
Negative yield		–	(37,290)
Investment income/(expense)		2,124,621	(348,964)
Expenses	3, 7	(61,434)	(63,880)
Net Investment income/(expense)		2,063,187	(412,844)
Net realised gain on:			
-financial assets at fair value through profit or loss		53	–
Net realised gain		53	–
Net movement in unrealised gain/(loss) on:			
-financial assets at fair value through profit or loss		1,924	(11,741)
Net movement in unrealised gain/(loss)		1,924	(11,741)
Net realised and movement in unrealised gain/(loss)		1,977	(11,741)
Increase/(decrease) in net assets attributable to redeemable unitholders from operations		2,065,164	(424,585)

The increase/(decrease) in net assets attributable to redeemable unitholders from operations arose solely from continuing operations. There were no other recognised gains/(losses) for the year other than as set out in the above Statement of Comprehensive Income.

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

Statement of Comprehensive Income (Continued)

For the year ended 30 September 2023

	Notes	State Street GRU Euribor Plus Fund For the year ended 30 September 2023 €	State Street GRU Euribor Plus Fund For the year ended 30 September 2022 €
Dividend income		1,978,462	–
Interest income		3,787,343	418,001
Accretion/(amortisation)		43,071,861	(6,400,558)
Negative yield		–	(1,995)
Investment income/(expense)		48,837,666	(5,984,552)
Expenses	3, 7	(904,479)	(754,864)
Net Investment income/(expense)		47,933,187	(6,739,416)
Net realised gain/(loss) on:			
-financial assets at fair value through profit or loss		37,527	(349,569)
-foreign exchange on spot and forward contracts		4	–
Net realised gain/(loss)		37,531	(349,569)
Net movement in unrealised gain/(loss) on:			
-financial assets at fair value through profit or loss		1,608,531	(2,661,945)
Net movement in unrealised gain/(loss)		1,608,531	(2,661,945)
Net realised and movement in unrealised gain/(loss)		1,646,062	(3,011,514)
Increase/(decrease) in net assets attributable to redeemable unitholders from operations		49,579,249	(9,750,930)

The increase/(decrease) in net assets attributable to redeemable unitholders from operations arose solely from continuing operations. There were no other recognised gains/(losses) for the year other than as set out in the above Statement of Comprehensive Income.

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

Statement of Financial Position

As at 30 September 2023

	Notes	State Street GRU Euro Index Equity Fund As at 30 September 2023 €	State Street GRU Euro Index Equity Fund As at 30 September 2022 €
Current Assets			
Financial assets at fair value through profit or loss	11	34,120,771	51,178,812
Cash and bank balances	4	82,612	134,411
Debtors	5	1,000,079	945,389
Total Current Assets		35,203,462	52,258,612
Equity			
Net assets attributable to redeemable unitholders		35,171,485	52,212,303
Current Liabilities – amounts falling due within one year			
Futures contracts		865	7,334
Creditors	6	31,112	38,975
Total Current Liabilities		31,977	46,309
Total Equity and Liabilities		35,203,462	52,258,612

	State Street GRU Euro Index Equity Fund As at 30 September 2023	State Street GRU Euro Index Equity Fund As at 30 September 2022	State Street GRU Euro Index Equity Fund As at 30 September 2021
Class 'X'			
Net assets attributable to redeemable unitholders	35,171,485	52,212,303	140,940,279
Units issued and outstanding	10,993,114	20,295,875	45,012,161
Net asset value per unit	3.1994	2.5726	3.1312

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

Statement of Financial Position (Continued)

As at 30 September 2023

	Notes	State Street GRU World Ex Euro Index Equity Fund As at 30 September 2023 €	State Street GRU World Ex Euro Index Equity Fund As at 30 September 2022 €
Current Assets			
Financial assets at fair value through profit or loss	11	108,247,324	124,471,155
Future contracts	11	155	–
Cash and bank balances	4	775,057	1,029,321
Debtors	5	248,998	338,177
Total Current Assets		109,271,534	125,838,653
Equity			
Net assets attributable to redeemable unitholders		109,185,732	125,692,355
Current Liabilities – amounts falling due within one year			
Futures contracts	11	26,605	83,457
Creditors	6	59,197	62,841
Total Current Liabilities		85,802	146,298
Total Equity and Liabilities		109,271,534	125,838,653

	State Street GRU World Ex Euro Index Equity Fund As at 30 September 2023	State Street GRU World Ex Euro Index Equity Fund As at 30 September 2022	State Street GRU World Ex Euro Index Equity Fund As at 30 September 2021
Class 'X'			
Net assets attributable to redeemable unitholders	109,185,732	125,692,355	586,787,019
Units issued and outstanding	20,133,486	26,031,995	117,087,609
Net asset value per unit	5.4231	4.8284	5.0115

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

Statement of Financial Position (Continued)

As at 30 September 2023

	Notes	State Street GRU EMU Bond Index Fund As at 30 September 2023 €	State Street GRU EMU Bond Index Fund As at 30 September 2022 €
Current Assets			
Financial assets at fair value through profit or loss	11	97,042,832	154,953,708
Cash and bank balances	4	124,097	263,926
Debtors	5	4,235,140	1,748,177
Total Current Assets		101,402,069	156,965,811
Equity			
Net assets attributable to redeemable unitholders		97,724,940	154,776,916
Current Liabilities – amounts falling due within one year			
Creditors	6	3,677,129	2,188,895
Total Current Liabilities		3,677,129	2,188,895
Total Equity and Liabilities		101,402,069	156,965,811

	State Street GRU EMU Bond Index Fund As at 30 September 2023	State Street GRU EMU Bond Index Fund As at 30 September 2022	State Street GRU EMU Bond Index Fund As at 30 September 2021
Class 'X'			
Net assets attributable to redeemable unitholders	97,724,940	154,776,916	189,111,567
Units issued and outstanding	62,560,838	99,371,054	116,050,712
Net asset value per unit	1.5621	1.5576	1.6296

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

Statement of Financial Position (Continued)

As at 30 September 2023

	Notes	State Street GRU Euro Cash Fund As at 30 September 2023 €	State Street GRU Euro Cash Fund As at 30 September 2022 €
Current Assets			
Financial assets at fair value through profit or loss	11	68,435,344	127,880,794
Cash and bank balances	4	94	860
Debtors	5	273,535	216
Total Current Assets		68,708,973	127,881,870
Equity			
Net assets attributable to redeemable unitholders		65,662,791	127,831,022
Current Liabilities – amounts falling due within one year			
Creditors	6	3,046,182	50,848
Total Current Liabilities		3,046,182	50,848
Total Equity and Liabilities		68,708,973	127,881,870

	State Street GRU Euro Cash Fund As at 30 September 2023	State Street GRU Euro Cash Fund As at 30 September 2022	State Street GRU Euro Cash Fund As at 30 September 2021
Class 'X'			
Net assets attributable to redeemable unitholders	65,662,791	127,831,022	85,660,248
Units issued and outstanding	55,603,470	111,049,346	74,041,369
Net asset value per unit	1.1809	1.1511	1.1569

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

Statement of Financial Position (Continued)

As at 30 September 2023

	Notes	State Street GRU Euribor Plus Fund As at 30 September 2023 €	State Street GRU Euribor Plus Fund As at 30 September 2022 €
Current Assets			
Financial assets at fair value through profit or loss	11	2,034,090,626	1,889,074,072
Cash and bank balances	4	36	928
Debtors	5	1,895,356	118,828
Total Current Assets		2,035,986,018	1,889,193,828
Equity			
Net assets attributable to redeemable unitholders		2,025,528,921	1,738,864,053
Current Liabilities – amounts falling due within one year			
Creditors	6	10,457,097	150,329,775
Total Current Liabilities		10,457,097	150,329,775
Total Equity and Liabilities		2,035,986,018	1,889,193,828

	State Street GRU Euribor Plus Fund As at 30 September 2023	State Street GRU Euribor Plus Fund As at 30 September 2022	State Street GRU Euribor Plus Fund As at 30 September 2021
Class 'X'			
Net assets attributable to redeemable unitholders	2,025,528,921	1,738,864,053	929,494,818
Units issued and outstanding	2,009,054,199	1,769,018,334	940,127,706
Net asset value per unit	1.0082	0.9830	0.9887

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

Statement of Changes in Equity

For the year ended 30 September 2023

	State Street GRU Euro Index Equity Fund For the year ended 30 September 2023 €	State Street GRU Euro Index Equity Fund For the year ended 30 September 2022 €
Net assets attributable to redeemable unitholders at the beginning of the year	52,212,303	140,940,279
Operations		
Increase/(decrease) in net assets attributable to redeemable unitholders from operations	11,754,880	(15,211,386)
Capital Transactions		
Proceeds from subscriptions of units	4,715,644	14,412,204
Payments for units redeemed	(33,511,342)	(87,928,794)
Decrease in net assets attributable to redeemable unitholders resulting from capital contributions	(28,795,698)	(73,516,590)
Net assets attributable to redeemable unitholders at the end of the year	35,171,485	52,212,303
Unit transactions		
Units outstanding at the beginning of the year		
Class 'X'	20,295,875	45,012,161
Total units subscribed		
Class 'X'	1,480,477	4,747,649
Total units redeemed		
Class 'X'	(10,783,238)	(29,463,935)
Units outstanding at the end of the year		
Class 'X'	10,993,114	20,295,875

Net assets attributable to holders of redeemable units represent unitholders' funds.
The above statement reconciles the movements in unitholders' funds for the period and represents paid-in capital and retained earnings.

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

Statement of Changes in Equity (Continued)

For the year ended 30 September 2023

	State Street GRU World Ex Euro Index Equity Fund For the year ended 30 September 2023 €	State Street GRU World Ex Euro Index Equity Fund For the year ended 30 September 2022 €
Net assets attributable to redeemable unitholders at the beginning of the year	125,692,355	586,787,019
Operations		
Increase in net assets attributable to redeemable unitholders from operations	14,569,132	5,095,561
Capital Transactions		
Proceeds from subscriptions of units	36,572,970	45,957,572
Payments for units redeemed	(67,648,725)	(512,147,797)
Decrease in net assets attributable to redeemable unitholders resulting from capital contributions	(31,075,755)	(466,190,225)
Net assets attributable to redeemable unitholders at the end of the year	109,185,732	125,692,355
Unit transactions		
Units outstanding at the beginning of the year		
Class 'X'	26,031,995	117,087,609
Total units subscribed		
Class 'X'	7,107,495	8,920,324
Total units redeemed		
Class 'X'	(13,006,004)	(99,975,938)
Units outstanding at the end of the year		
Class 'X'	20,133,486	26,031,995

Net assets attributable to holders of redeemable units represent unitholders' funds.

The above statement reconciles the movements in unitholders' funds for the period and represents paid-in capital and retained earnings.

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

Statement of Changes in Equity (Continued)

For the year ended 30 September 2023

	State Street GRU EMU Bond Index Fund For the year ended 30 September 2023 €	State Street GRU EMU Bond Index Fund For the year ended 30 September 2022 €
Net assets attributable to redeemable unitholders at the beginning of the year	154,776,916	189,111,567
Operations		
Increase/(decrease) in net assets attributable to redeemable unitholders from operations	433,651	(7,216,330)
Capital Transactions		
Proceeds from subscriptions of units	10,095,668	86,425,984
Payments for units redeemed	(67,581,295)	(113,544,305)
Decrease in net assets attributable to redeemable unitholders resulting from capital contributions	(57,485,627)	(27,118,321)
Net assets attributable to redeemable unitholders at the end of the year	97,724,940	154,776,916
Unit transactions		
Units outstanding at the beginning of the year		
Class 'X'	99,371,054	116,050,712
Total units subscribed		
Class 'X'	6,500,307	53,174,249
Total units redeemed		
Class 'X'	(43,310,523)	(69,853,907)
Units outstanding at the end of the year		
Class 'X'	62,560,838	99,371,054

Net assets attributable to holders of redeemable units represent unitholders' funds.

The above statement reconciles the movements in unitholders' funds for the period and represents paid-in capital and retained earnings.

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

Statement of Changes in Equity (Continued)

For the year ended 30 September 2023

	State Street GRU Euro Cash Fund For the year ended 30 September 2023 €	State Street GRU Euro Cash Fund For the year ended 30 September 2022 €
Net assets attributable to redeemable unitholders at the beginning of the year	127,831,022	85,660,248
Operations		
Increase/(decrease) in net assets attributable to redeemable unitholders from operations	2,065,164	(424,585)
Capital Transactions		
Proceeds from subscriptions of units	276,277	70,371,191
Payments for units redeemed	(64,509,672)	(27,775,832)
(Decrease)/increase in net assets attributable to redeemable unitholders resulting from capital contributions	(64,233,395)	42,595,359
Net assets attributable to redeemable unitholders at the end of the year	65,662,791	127,831,022
Unit transactions		
Units outstanding at the beginning of the year		
Class 'X'	111,049,346	74,041,369
Total units subscribed		
Class 'X'	238,131	61,085,592
Total units redeemed		
Class 'X'	(55,684,007)	(24,077,615)
Units outstanding at the end of the year		
Class 'X'	55,603,470	111,049,346

Net assets attributable to holders of redeemable units represent unitholders' funds.

The above statement reconciles the movements in unitholders' funds for the period and represents paid-in capital and retained earnings.

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

Statement of Changes in Equity (Continued)

For the year ended 30 September 2023

	State Street GRU Euribor Plus Fund For the year ended 30 September 2023 €	State Street GRU Euribor Plus Fund For the year ended 30 September 2022 €
Net assets attributable to redeemable unitholders at the beginning of the year	1,738,864,053	929,494,818
Operations		
Increase/(decrease) in net assets attributable to redeemable unitholders from operations	49,579,249	(9,750,930)
Capital Transactions		
Proceeds from subscriptions of units	652,814,669	1,170,159,194
Payments for units redeemed	(415,729,050)	(351,039,029)
Increase in net assets attributable to redeemable unitholders resulting from capital contributions	237,085,619	819,120,165
Net assets attributable to redeemable unitholders at the end of the year	2,025,528,921	1,738,864,053
Unit transactions		
Units outstanding at the beginning of the year		
Class 'X'	1,769,018,334	940,127,706
Total units subscribed		
Class 'X'	657,093,695	1,184,689,881
Total units redeemed		
Class 'X'	(417,057,830)	(355,799,253)
Units outstanding at the end of the year		
Class 'X'	2,009,054,199	1,769,018,334

Net assets attributable to holders of redeemable units represent unitholders' funds.

The above statement reconciles the movements in unitholders' funds for the period and represents paid-in capital and retained earnings.

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

Notes to the Financial Statements

For the year ended 30 September 2023

1. Significant Accounting Policies

(a) Basis of Accounting

The financial statements have been prepared in accordance with Financial Reporting Council (the "FRC") Regulations, Financial Reporting Standard 102 ("FRS 102") and Irish statute comprising the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the "UCITS Regulations"), the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the "Central Bank UCITS Regulations") and the Trust Deed. The financial statements are presented in Euro, the currency of the primary economic environment in which State Street Global Advisors Gross Roll Up Unit Trust ("the Trust") operates (the "functional currency").

In preparing the financial statements for the year ended 30 September 2023, the Directors of the Manager have applied Financial Reporting Standard 102 ("FRS 102") "The Financial Reporting Standard applicable in the UK and Republic of Ireland" and these financial statements comply with that standard.

The financial statements have been prepared on a historical cost basis, except for financial instruments classified at fair value through profit or loss.

The Trust has availed of the exception available under Section 7 of FRS 102, not to prepare a Cash Flow Statement.

The Trust has been able to avail of this exemption due to the fact that the Sub-Funds' investments are highly liquid and a Statement of Changes in Equity is prepared.

(b) Financial Instruments

All of the Sub-Funds' State Street GRU Euro Index Equity Fund, State Street GRU World Ex Euro Index Equity Fund, State Street GRU EMU Bond Index Fund, State Street GRU Euro Cash Fund and State Street GRU Euribor Plus Fund financial assets have been designated at fair value through profit or loss.

A purchase of financial assets is recognised using trade date accounting. From this date, any gains and losses arising from changes in fair value of the financial assets or financial liabilities are recorded.

The Sub-Funds recognise financial assets and financial liabilities on the date it becomes a party to the contractual provisions of the instrument, and all significant rights and access to the benefits from the assets, and the exposure to the risks inherent in those benefits, are transferred to the Sub-Funds. The Sub-Funds derecognise financial assets and financial liabilities when all such benefits and risks are transferred from the Sub-Funds.

(c) Valuation of Investments

Under FRS 102, the Trust has opted to implement the recognition and measurement provisions of IAS 39 Financial Instruments: Recognition and only the disclosure requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments.

Financial assets and financial liabilities at fair value through profit or loss are valued at fair value based on quoted market prices. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. As a result of the Trust's decision to implement the recognition and measurement provisions of IAS 39, the fair value of financial assets and liabilities which are quoted, listed or normally dealt in on a Regulated Market are based on quoted market prices at the Sub-Fund's Valuation on Point on the reporting date.

The Trust changed its fair valuation input to utilise the last traded market price for both financial assets and financial liabilities where the last traded price falls within the bid-ask spread. In circumstances where the last traded price is not within the bid-ask spread, management will determine the point within the bid-ask spread that is most representative of fair value.

The value of any investment which is not normally quoted, listed or normally dealt in on a Regulated Market is valued at such value as is estimated with care and in good faith as the probable realisation value of the investment by the Manager or by a competent professional person appointed by the Manager, and approved by the Depositary for such purpose.

Money-market investments with less than three months to maturity are calculated using the amortised cost method of valuation whereby the other investments are valued at their costs of acquisition, adjusted for amortisation of premium or accretion of discount on the investments which approximates fair value. After initial measurement, the Trust measures financial instruments which are classified as fair value through profit or loss, at their fair values. The fair value of financial instruments is based on their quoted market prices on a recognised exchange or sourced from a reputable broker/counterparty, in the case of non-exchanged traded instruments, without any deduction for estimated future selling costs.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

1. Significant Accounting Policies (Continued)

(d) Foreign Currency Translation

Functional and presentation currency

Items included in the Trust's financial statements are measured using Euro (€), the functional currency. Assets and liabilities expressed in currencies other than the functional currency of the Trust are translated into the functional currency at exchange rates ruling at the year end. Transactions in foreign currencies are translated into the functional currency at exchange rates ruling at the transaction dates. Gains and losses on foreign exchange transactions are recognised in the Statement of Comprehensive Income in determining the results for the year. Foreign exchange gains and losses on investments are reported separately from other changes in fair value.

(e) Interest and Dividend Income and Expenses

Investment and deposit interest income are accounted for on an accruals basis. Dividends on equities are included on an "ex-dividend" date basis. Dividends are reported gross of non-reclaimable withholding tax. Interest income and expenses are recognised in the Statement of Comprehensive Income for all financial instruments using the effective interest method. Interest is accrued on a daily basis. The effective interest method is a method of calculating the amortised cost of a financial asset or financial liability and of allocating the interest income or interest expense over the relevant period. The effective interest rate is the rate that exactly discounts estimated future cash payments or receipts throughout the expected life of the financial instruments, or a shorter period where appropriate, to the net carrying amount of the financial asset or financial liability.

(f) Cash, Bank Balances and Overdrafts

Cash comprises current deposits and overdrafts with banks. Please refer to Note 4 for further details.

(g) Futures Contracts

For open futures contracts, changes in the value of the contract are recognised as unrealised appreciation or depreciation by 'marking-to-market' the value of the contract at the Statement of Financial Position date. When the contract is closed, the difference between the proceeds from (or cost of) the closing transactions and the original transaction is recorded as a realised gain or loss in the Statement of Comprehensive Income.

(h) Receivables

Receivables are non-derivative financial assets with fixed or determinable payments that are not quoted in an active market. Receivables are recognised initially at fair value plus transaction costs that are directly attributable to their acquisition origination. They are subsequently measured at amortised cost using the effective interest method, less provision for impairment.

(i) Payables

Payables are recognised initially at fair value and subsequently stated at amortised cost using the effective interest method. The difference between the proceeds and the amounts payable are recognised over the year of the payable using the effective interest method.

(j) Redeemable Units

Redeemable units are redeemable at the unitholder's option and are classified as equity in accordance with FRS 102. The units provide the unitholders with the right to redeem their units on any dealing day for cash equal to a proportionate share of the Sub-Fund's Net Asset Value. The units, which must be fully paid upon issue, have no par value. The units carry equal voting rights and each one is entitled to one vote at all general meetings of the unitholders and all meetings of the Sub-Funds in which units are held.

(k) Transaction Charges

Transaction charges are incremental costs that are directly attributable to the acquisition, issue or disposal of a financial asset or financial liability. An incremental cost is one that would not have been incurred if the entity had not acquired, issued or disposed of the financial instrument. When a financial asset or financial liability is recognised initially, an entity shall measure it at its fair value through profit or loss, plus transaction charges that are directly attributable to the acquisition or issue of the financial asset or financial liability.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

1. Significant Accounting Policies (Continued)

(k) Transaction Charges (Continued)

Transaction charges on the purchases and sales of bonds are included in the purchase and sale price of the investment, and are not separately identifiable. Transaction charges on purchases and sales of equities and futures are included in Note 3. Purchases and sales transaction charges include identifiable brokerage charges, commissions, transaction related taxes and other market charges.

(l) Bonds

Bonds are fixed income securities for which periodic income is received at regular intervals at reasonably predictable levels. In an issue of bonds the indebted entity (issuer) issues a bond that states the interest rate (coupon) that will be paid and when the loaned funds (principal) are to be returned (maturity date). The amount of the bond premium is amortised to interest expense over the life of the bond using the effective interest method.

(m) Negative Bond Yield

Negative bond yield is a situation in which issuers of debt are paid to borrow. At the same time, depositors, or buyers of bonds, pay a cash flow instead of receiving interest income. Bonds trading in the open market can effectively carry a negative bond yield if the price of the bond trades at a sufficient premium. The State Street GRU Euro Cash Fund's investments were not subject to negative bond yield during the financial year ended 30 September 2023. The amounts incurred during the financial year ended 30 September 2022 are presented as negative yield in the Statement of Comprehensive Income on page 14-18.

2. Taxation

Under current law and practice the Trust qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997 (as amended). It is not chargeable to Irish tax on its income or capital gains.

However, Irish tax can arise on the happening of a chargeable event in the Trust. A chargeable event includes any distribution payments to unitholders or any encashment, redemption, transfer or cancellation of units. No tax will arise in respect of chargeable events in respect of a unitholder who is an Exempt Irish Investor (as defined in Section 739D of the Taxes Consolidation Act, 1997 (as amended)), or who is neither Irish resident nor ordinarily resident in Ireland for tax purposes at the time of the chargeable event, provided, in each case, that an appropriate valid declaration in accordance with Schedule 2B of the Taxes Consolidation Act, 1997 (as amended), is held by the Trust.

Capital gains, dividends, and interest received by the Trust may be subject to withholding taxes imposed by the country of origin and such taxes may not be recoverable by the Trust or its unitholders.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

3. Expenses

	Notes	State Street GRU Euro Index Equity Fund For the year ended 30 September 2023 €	State Street GRU Euro Index Equity Fund For the year ended 30 September 2022 €
Depository fees	7	(4,727)	(9,290)
Transaction fees*		(9,510)	(28,976)
Safekeeping fees	7	(4,537)	(8,918)
Audit fees**		(9,687)	(9,582)
Bank interest		–	(3,639)
Administration fees	7	(11,580)	(22,760)
Miscellaneous fees		(9,550)	(194,846)
		<u>(49,591)</u>	<u>(278,011)</u>

	Notes	State Street GRU World Ex Euro Index Equity Fund For the year ended 30 September 2023 €	State Street GRU World Ex Euro Index Equity Fund For the year ended 30 September 2022 €
Depository fees	7	(12,482)	(23,973)
Transaction fees*		(13,486)	(61,578)
Safekeeping fees	7	(11,983)	(23,014)
Audit fees**		(9,687)	(9,582)
Bank interest		(372)	(8,720)
Administration fees	7	(30,580)	(58,733)
Miscellaneous fees		(11,863)	(12,733)
		<u>(90,453)</u>	<u>(198,333)</u>

* Transaction charges disclosed above for State Street GRU Euro Index Equity Fund and State Street GRU World Ex Euro Index Equity Fund are purchases and sales transaction charges only.

** Audit fees are presented inclusive of VAT.

All fees are accrued daily based on Net Asset Value of the relevant Sub-Fund, with the exception of bank interest, audit fees, transaction fees and miscellaneous fees.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

3. Expenses (Continued)

	Notes	State Street GRU EMU Bond Index Fund For the year ended 30 September 2023 €	State Street GRU EMU Bond Index Fund For the year ended 30 September 2022 €
Depository fees	7	(13,344)	(16,366)
Safekeeping fees	7	(12,810)	(15,711)
Audit fees**		(9,687)	(9,582)
Bank interest		–	(1,745)
Administration fees	7	(32,692)	(40,096)
Miscellaneous fees		(7,921)	(7,949)
		<u>(76,454)</u>	<u>(91,449)</u>

	Notes	State Street GRU Euro Cash Fund For the year ended 30 September 2023 €	State Street GRU Euro Cash Fund For the year ended 30 September 2022 €
Depository fees	7	(8,776)	(9,303)
Safekeeping fees	7	(8,425)	(8,931)
Audit fees**		(9,691)	(9,577)
Bank interest		–	(5)
Administration fees	7	(21,502)	(22,793)
Miscellaneous fees		(13,040)	(13,271)
		<u>(61,434)</u>	<u>(63,880)</u>

	Notes	State Street GRU Euribor Plus Fund For the year ended 30 September 2023 €	State Street GRU Euribor Plus Fund For the year ended 30 September 2022 €
Depository fees	7	(191,040)	(167,193)
Safekeeping fees	7	(183,399)	(160,506)
Audit fees**		(9,687)	(9,582)
Bank interest		(44,384)	(10)
Administration fees	7	(468,048)	(409,624)
Miscellaneous fees		(7,921)	(7,949)
		<u>(904,479)</u>	<u>(754,864)</u>

** Audit fees are presented inclusive of VAT.

All fees are accrued daily based on Net Asset Value of the relevant Sub-Fund, with the exception of bank interest, audit fees, transaction fees and miscellaneous fees.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

4. Cash, Cash Balances and Overdrafts

Cash, bank balances and overdrafts are held with The Northern Trust Company ("TNTC") except for margin cash balances for future contracts of €4,538 on State Street GRU Euro Index Equity Fund (30 September 2022: €18,942) and €66,751 on State Street GRU World Ex Euro Index Equity Fund (30 September 2022: €133,702), which are held with JP Morgan Securities Limited.

	State Street GRU Euro Index Equity Fund As at 30 September 2023 €	State Street GRU Euro Index Equity Fund As at 30 September 2022 €
JP Morgan	4,538	18,942
TNTC	78,074	115,469
	<u>82,612</u>	<u>134,411</u>

	State Street GRU World Ex Euro Index Equity Fund As at 30 September 2023 €	State Street GRU World Ex Euro Index Equity Fund As at 30 September 2022 €
JP Morgan	66,751	133,702
TNTC	708,306	895,619
	<u>775,057</u>	<u>1,029,321</u>

	State Street GRU EMU Bond Index Fund As at 30 September 2023 €	State Street GRU EMU Bond Index Fund As at 30 September 2022 €
TNTC	124,097	263,926
	<u>124,097</u>	<u>263,926</u>

	State Street GRU Euro Cash Fund As at 30 September 2023 €	State Street GRU Euro Cash Fund As at 30 September 2022 €
TNTC	94	860
	<u>94</u>	<u>860</u>

	State Street GRU Euribor Plus Fund As at 30 September 2023 €	State Street GRU Euribor Plus Fund As at 30 September 2022 €
TNTC	36	928
	<u>36</u>	<u>928</u>

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

5. Debtors

	State Street GRU Euro Index Equity Fund As at 30 September 2023	State Street GRU Euro Index Equity Fund As at 30 September 2022
	€	€
Dividends receivable	913,128	858,438
Tax receivable	86,951	86,951
	<u>1,000,079</u>	<u>945,389</u>
	State Street GRU World Ex Euro Index Equity Fund As at 30 September 2023	State Street GRU World Ex Euro Index Equity Fund As at 30 September 2022
	€	€
Dividends receivable	248,528	302,520
Tax receivable	376	377
Receivable for securities sold	94	35,280
	<u>248,998</u>	<u>338,177</u>
	State Street GRU EMU Bond Index Fund As at 30 September 2023	State Street GRU EMU Bond Index Fund As at 30 September 2022
	€	€
Interest receivable	672,157	1,089,963
Receivable for securities sold	3,562,983	658,214
	<u>4,235,140</u>	<u>1,748,177</u>
	State Street GRU Euro Cash Fund As at 30 September 2023	State Street GRU Euro Cash Fund As at 30 September 2022
	€	€
Interest receivable	273,535	216
	<u>273,535</u>	<u>216</u>
	State Street GRU Euribor Plus Fund As at 30 September 2023	State Street GRU Euribor Plus Fund As at 30 September 2022
	€	€
Interest receivable	1,895,356	118,828
	<u>1,895,356</u>	<u>118,828</u>

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

6. Creditors – amount falling due within one year

	Notes	State Street GRU Euro Index Equity Fund As at 30 September 2023 €	State Street GRU Euro Index Equity Fund As at 30 September 2022 €
Depository fees payable	7	3,306	3,691
Safekeeping fees payable	7	3,174	3,543
Audit fees payable*		8,959	18,436
Administration fees payable	7	8,100	9,043
Miscellaneous fees payable		7,573	4,262
		<u>31,112</u>	<u>38,975</u>

	Notes	State Street GRU World Ex Euro Index Equity Fund As at 30 September 2023 €	State Street GRU World Ex Euro Index Equity Fund As at 30 September 2022 €
Depository fees payable	7	9,209	8,879
Safekeeping fees payable	7	8,841	8,524
Audit fees payable*		9,036	18,512
Administration fees payable	7	24,573	23,764
Miscellaneous fees payable		7,477	3,162
Payable for securities purchased		61	–
		<u>59,197</u>	<u>62,841</u>

	Notes	State Street GRU EMU Bond Index Fund As at 30 September 2023 €	State Street GRU EMU Bond Index Fund As at 30 September 2022 €
Depository fees payable	7	9,478	7,955
Safekeeping fees payable	7	9,099	7,637
Audit fees payable*		9,036	18,512
Administration fees payable	7	23,221	19,490
Miscellaneous fees payable		9,060	6,249
Payable for securities purchased		3,617,235	2,129,052
		<u>3,677,129</u>	<u>2,188,895</u>

	Notes	State Street GRU Euro Cash Fund As at 30 September 2023 €	State Street GRU Euro Cash Fund As at 30 September 2022 €
Depository fees payable	7	5,950	5,581
Safekeeping fees payable	7	5,712	5,358
Audit fees payable*		9,034	18,507
Administration fees payable	7	14,578	13,675
Miscellaneous fees payable		15,459	7,727
Payable for securities purchased		2,995,449	–
		<u>3,046,182</u>	<u>50,848</u>

* Audit fees payable are presented inclusive of VAT.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

6. Creditors – amount falling due within one year (Continued)

	Notes	State Street GRU Euribor Plus Fund As at 30 September 2023 €	State Street GRU Euribor Plus Fund As at 30 September 2022 €
Depository fees payable	7	146,624	87,479
Safekeeping fees payable	7	140,759	83,980
Audit fees payable*		9,036	18,512
Administration fees payable	7	359,229	214,325
Miscellaneous fees payable		9,024	6,214
Payable for securities purchased		9,792,425	149,919,265
		<u>10,457,097</u>	<u>150,329,775</u>

* Audit fees payable are presented inclusive of VAT.

7. Significant Agreements

Depository and Administrator

The Depository shall be entitled to charge all agreed fees up to 0.10% of the Net Asset Value of the Sub-Fund which shall be payable monthly in arrears out of the assets of the Sub-Fund. The Depository shall also be entitled to receive out of the assets of each Sub-Fund transaction charges, safekeeping fees, at normal commercial rates, together with all reasonable and properly vouched out-of-pocket expenses (plus any applicable taxes), it incurs on behalf of the Sub-Fund in the performance of its duties under the Trust Deed, which shall be payable monthly in arrears.

The Depository fees charged for the year amounted to €230,369 (30 September 2022: €226,125) with €174,567 (30 September 2022: €113,585) outstanding at year-end which are included in the Depository fees in Note 3 and 6 respectively.

The Safekeeping fees charged for the year amounted to €221,154 (30 September 2022: 217,080) with €167,585 (30 September 2022: €109,042) outstanding at the year-end which are included in the Note 3 and 6 respectively.

The Administrator shall be entitled to charge all agreed fees up to 0.10% of the Net Asset Value of the Sub-Fund which shall be payable monthly in arrears out of the assets of the Sub-Fund. The Administrator is also entitled to receive out of the assets of the Sub-Fund all reasonable and properly vouched out-of-pocket expenses (plus any applicable taxes), it incurs on behalf of the Sub-Fund in the performance of its duties, under the Administration Agreement, which shall be payable monthly in arrears.

The Administrator fees charged for the year amounted to €564,402 (30 September 2022: €554,006) with €429,701 (30 September 2022: €280,297) outstanding at the year-end, which are included in Administration fees in Note 3 and 6 respectively.

Management Fees

No management fee is payable to the Manager in respect of Class X units of the Sub-Funds.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

8. Transactions with Related Parties

Any transaction carried out with a Trust by a management company or depositary to the Trust, the delegates or sub-delegates of the management company or depositary, and any associated or group of such a management company, depositary, delegate or sub-delegate (“connected persons”) 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 in Regulation 43(1) of the Central Bank UCITS Regulations are applied to all transactions with connected persons, and are satisfied that transactions with connected persons entered into during the year complied with the obligations set out in Regulation 43(1) of the Central Bank UCITS Regulations.

Investment Manager and Global Distributor

State Street Global Advisors Europe Limited (“SSGAEL”) serves as Investment Manager and Global Distributor to the Trust from 1 August 2021.

State Street GRU Euribor Plus Fund invests in State Street EUR Liquidity LVNAV Fund, a Sub-Fund which is also managed by the Investment Manager.

Manager

The Manager, State Street Global Advisors Europe Limited, was entitled to an annual management fee of up to 2.50% of the average weekly NAV of each Sub-Fund (accrued weekly, payable monthly in arrears) in respect of Class A units. There were no Class A units issued therefore no management fees were charged during the year ended 30 September 2023 (30 September 2022: €Nil).

9. Efficient Portfolio Management

The Sub-Funds may enter into options, futures, exchange rate swaps, interest rate swaps, repurchase agreements, securities lending and forward foreign currency exchange contracts for the purpose of efficient portfolio management. Forward foreign currency exchange contracts are used to hedge against anticipated future changes in exchange rates which otherwise may adversely affect the value of the Sub-Funds’ portfolio securities or adversely affect the price of securities which the Sub-Funds intend to purchase at a later date. The State Street GRU Euro Index Equity Fund and State Street GRU World Ex Euro Index Equity Fund held futures at 30 September 2023 (30 September 2022: the State Street GRU Euro Index Equity Fund and the State Street GRU World Ex Euro Index Equity Fund) for the purpose of efficient portfolio management.

10. Financial Risk Management

State Street Global Advisors Europe Limited acts as the Investment Manager to the Trust pursuant to the Investment Management Agreement.

State Street Global Advisors Limited acts as Sub-Investment Manager and is responsible for the asset selection for all of the Sub-Funds within the Trust.

The summary investment objectives of each of the Sub-Funds are set out in background information on pages 2 and 3.

In pursuing their investment objectives and policies, the Sub-Funds are exposed to a variety of financial risks: market risk (including market price risk, interest rate risk and currency risk), credit risk and liquidity risk that could result in a reduction in the Sub-Funds net assets.

The Sub-Funds’ overall risk management program focuses on the unpredictability of financial markets and seeks to minimise potential adverse effects on the Sub-Funds’ financial performance.

The risks, and the Investment Manager’s approach to the management of the risks, are as follows:

Market Risk

At 30 September 2023, the Sub-Funds’ market risk is affected by three main components: changes in actual market prices, interest rates and foreign currency movements.

a) Market Price Risk

Market price risk is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in market prices. The Sub-Funds’ securities are susceptible to market price risk arising from uncertainties about future prices of the instruments. The maximum risk resulting from financial instruments is determined by the fair value of the financial instruments.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

10. Financial Risk Management (continued)

Market Risk (Continued)

a) Market Price Risk (Continued)

The commitment approach is used to measure position exposure and is an adequate measure of risk in the context of the Sub-Funds' use of Financial Derivative Instruments, ("FDIs"). The Directors have agreed that the global exposure and leverage of the Sub-Funds should be calculated on this basis. Under the commitment approach, positions in FDI are converted into the equivalent position in the underlying assets, based on the market value of the underlying assets.

State Street GRU Euro Index Equity Fund

The State Street GRU Euro Index Equity Fund seeks to track as closely as reasonably possible the performance of the FTSE Developed Eurozone Index (the "Index"). The Index is a market capitalisation-weighted benchmark of equity securities listed or traded on regulated markets in the Eurozone, comprising approximately 315 stocks which are weighted by the total market capitalisation of the countries comprised in the Index, and by the market capitalisation of stocks within individual countries.

Full details of the current investment profile for the Sub-Fund are presented in the Schedule of Investments on pages 48 to 53.

State Street GRU World Ex Euro Index Equity Fund

The State Street GRU World Ex Euro Index Equity Fund seeks to track as closely as reasonably possible the performance of the FTSE Developed Ex Eurozone Index (the "Index"). The Index is comprised of approximately 1,902 stocks which are weighted by the total market capitalisation of stocks of the countries comprised in the Index and by the market capitalisation within individual countries.

Full details of the current investment profile for the Sub-Fund are presented in the Schedule of Investments on pages 54 to 79.

State Street GRU EMU Bond Index Fund

The State Street GRU EMU Bond Index Fund seeks to track as closely as reasonably possible the performance of the FTSE EMU Government Bond Index 1-3 Years. The Index tracks the performance of Euro denominated sovereign debt and consists of qualifying securities with a maturity greater than or equal to 1 year and less than 3 years.

The Investment Manager monitors the current investment profile of the Sub-Fund and compares the Sub-Fund's current positions against the index positions on a daily basis. Any divergence from the index positions that will result in a material tracking error, after taking into account any relevant transaction charges, are remedied immediately.

Full details of the current investment profile for the Sub-Fund are presented in the Schedule of Investments on pages 80 and 81.

State Street GRU Euro Cash Fund

The Investment Manager seeks to moderate market price risk within the Sub-Fund by adhering to the investment restrictions outlined in the Prospectus and related Supplements. These investment restrictions ensure that the Sub-Fund is appropriately diversified and not overly concentrated within particular investments.

The asset allocation criteria used by the Investment Manager also ensures that the assets within the Sub-Fund are invested across different economic zones and investment sectors.

The Investment Manager monitors the current investment profile of the Sub-Fund and compares the Sub-Fund's current positions against targeted or ideal positions on a daily basis. Any material divergence from targeted or ideal positions is remedied immediately.

Full details of the current investment profile for the Sub-Fund are presented in the Schedule of Investments on pages 82 and 83.

State Street GRU Euribor Plus Fund

The Sub-Fund aims to achieve enhanced cash returns in excess of the BofA Merrill Lynch Euro Currency 3-Month LIBID Constant Maturity Index (the "Index") using a fundamental macro and credit research approach. The Index is based on the assumed purchase of a hypothetical instrument having three months to maturity and with a coupon equal to the closing quote for the Index. That issue is sold the following day (priced at a yield equal to the current day closing of the Index) and is rolled into a new three month instrument. The Index will therefore always have a constant maturity equal to exactly three months.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

10. Financial Risk Management (continued)

Market Risk (Continued)

a) Market Price Risk (Continued)

State Street GRU Euribor Plus Fund (Continued)

Full details of the current investment profile for the Sub-Fund are presented in the Schedule of Investments on pages 84 to 86.

The following analysis explains the impact that a 20% movement in the relevant benchmark index (calculated in Euro terms) at 30 September 2023 and 30 September 2022 for State Street GRU Euro Index Equity Fund, GRU World EX Euro Index Equity Fund and GRU EMU Bond Index Fund with all other variables held constant, would have on the net assets attributable to redeemable unitholders of the various Sub-Funds.

Sub-Fund name	Benchmark Index	% change in Sub-Fund's net assets As at 30 September 2023	% change in Sub-Fund's net assets As at 30 September 2022
State Street GRU Euro Index Equity Fund	FTSE Developed Eurozone Index	19.96%	19.98%
State Street GRU World Ex Euro Index Equity Fund	FTSE Developed Ex Eurozone Index	19.99%	19.99%
State Street GRU EMU Bond Index Fund	FTSE EMU Government Bond Index 1-3 Years	19.99%	19.96%

For example, the above analysis shows that if the FTSE Developed Eurozone Index in Euro terms at 30 September 2023 had increased by 20%, with all other variables held constant, this would have increased net assets attributable to redeemable unitholders of the State Street GRU Euro Index Equity Fund by approximately 19.96% (30 September 2022: 19.98%).

Conversely, if the FTSE Developed Eurozone Index in Euro terms had decreased by 20%, with all other variables held constant, this would have decreased net assets attributable to redeemable unitholders of the State Street GRU Euro Index Equity Fund by approximately 19.96% (30 September 2022: 19.98%).

b) Currency Risk

Currency risk is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in foreign exchange rates.

The State Street GRU Euribor Plus Fund, the State Street GRU EMU Bond Index Fund and the State Street GRU Euro Cash Fund are not exposed to any foreign currency risks as all of the assets and liabilities are denominated in Euro, the functional currency of the Sub-Funds.

The exposure is not significant for the State Street GRU Euro Index Equity Fund and which hold a small amount of cash denominated in British Pound and US Dollar.

Substantially all of the State Street GRU World Ex Euro Index Equity Fund's assets, liabilities and income are denominated in currencies other than Euro, the functional currency of the Sub-Fund. The significant currencies are US Dollar, British Pound, Japanese Yen, Canadian Dollar, Australian Dollar and Swiss Franc. It is, therefore, exposed to currency risk as the value of the securities denominated in other currencies will fluctuate due to changes in exchange rates. Income denominated in foreign currencies is converted to Euro on receipt. Transactions in foreign currencies are translated into the functional currency of the Sub-Fund at the exchange rates ruling at the date of the transaction. Assets and liabilities are translated into the functional currency of the Sub-Fund at the exchange rate ruling at the year end date.

There were no material changes to the Sub-Funds' policies and processes for managing currency risk and the methods used to measure risk during the year.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

10. Financial Risk Management (continued)

Market Risk (Continued)

b) Currency Risk (Continued)

The following table shows holdings and cash in each of the currencies for State Street GRU World Ex Euro Index Equity Fund and the impact on the net assets attributable to redeemable unitholders of the Fund of a movement of +/-10% in any of these currencies at 30 September 2023.

Trading Currency	Traded market value €	% Holding	% Movement	% Impact to NAV
US Dollar	80,431,598	73.63%	10.00%	7.36%
Japanese Yen	8,616,262	7.89%	10.00%	0.79%
British Pound	5,238,990	4.80%	10.00%	0.48%
Canadian Dollar	3,285,638	3.01%	10.00%	0.30%
Swiss Francs	3,177,338	2.91%	10.00%	0.29%
Australian Dollar	2,705,122	2.48%	10.00%	0.25%
South Korean Won	1,703,921	1.56%	10.00%	0.16%
Danish Kroner	1,056,308	0.97%	10.00%	0.10%
Swedish Krona	1,019,842	0.93%	10.00%	0.09%
Hong Kong Dollar	823,200	0.75%	10.00%	0.08%
Singapore Dollar	479,807	0.44%	10.00%	0.04%
Norwegian Krone	263,992	0.24%	10.00%	0.02%
Israeli New Shekel	232,246	0.21%	10.00%	0.02%
New Zealand Dollar	109,004	0.09%	10.00%	0.01%
Polish Zloty	93,208	0.09%	10.00%	0.01%
Total	109,236,476			

The following table shows holdings in each of the currencies and the impact on net assets attributable to redeemable unitholders of the Sub-Fund of a movement of +/-10% in any of these currencies at 30 September 2022.

Trading Currency	Traded market value €	% Holding	% Movement	% Impact to NAV
US Dollar	92,258,097	73.37%	10.00%	7.34%
Japanese Yen	9,411,805	7.48%	10.00%	0.75%
British Pound	6,005,711	4.78%	10.00%	0.48%
Canadian Dollar	4,234,282	3.37%	10.00%	0.34%
Swiss Francs	3,818,444	3.04%	10.00%	0.30%
Australian Dollar	3,321,164	2.64%	10.00%	0.26%
South Korean Won	1,891,193	1.50%	10.00%	0.15%
Swedish Krona	1,182,640	0.94%	10.00%	0.09%
Hong Kong Dollar	1,172,347	0.93%	10.00%	0.09%
Danish Kroner	991,585	0.79%	10.00%	0.08%
Singapore Dollar	603,629	0.48%	10.00%	0.05%
Norwegian Krone	328,817	0.26%	10.00%	0.03%
Israeli New Shekel	299,220	0.24%	10.00%	0.02%
New Zealand Dollar	153,520	0.12%	10.00%	0.01%
Polish Zloty	73,507	0.06%	10.00%	0.01%
Total	125,745,961			

c) Interest Rate Risk

The State Street GRU EMU Bond Index Fund, State Street GRU Euro Cash Fund and State Street GRU Euribor Plus Fund hold interest-bearing assets and liabilities which expose them to substantial risks associated with the effects of fluctuations in the prevailing levels of market interest rates on their financial position and cash flows. Furthermore, in a low or negative market interest rate environment, the Sub-Fund's yield may be zero or negative leading to a potential loss of capital on the investment.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

10. Financial Risk Management (continued)

Market Risk (Continued)

c) Interest Rate Risk (Continued)

The investment objective of the State Street GRU EMU Bond Index Fund is to track as closely as reasonably possible the performance of the FTSE EMU Government Bond Index 1-3 Years. The Investment Manager will therefore invest in such investments which will ensure that the performance of the Sub-Fund tracks as closely as reasonably possible the performance of the benchmark index. It does not directly seek to manage the interest rate risk exposure within the Sub-Fund.

Interest rate risk for the State Street GRU Euro Cash Fund and State Street GRU Euribor Plus Fund is managed, in part, by the investment selection process of the Investment Manager which includes predictions of future events and their impact on interest rates, diversification and duration. In accordance with Sub-Fund policy, the Investment Manager monitors the Sub-Fund's overall interest sensitivity on a daily basis.

The State Street GRU Euro Index Equity Fund and the State Street GRU World Ex Euro Index Equity Funds do not hold interest-bearing securities and therefore no interest rate risk exposure arises in respect of these Sub-Funds.

There were no material changes to the Sub-Funds' policies and processes for managing interest rate risk and the methods used to measure risk since the prior year end.

Interest rate sensitivity is measured by duration, being the measurement of what effect on the NAV of the Sub-Fund a 1% change in interest rates would have. The State Street GRU Euro Cash Fund has a duration of 34.3 days at 30 September 2023 (30 September 2022: 29.3 days). The State Street GRU Euribor Plus Fund has a duration of 83.6 days at 30 September 2023 (30 September 2022: 55 days). All other Sub-Funds are indexed.

The Investment Manager does not expect this position to materially change in the next reporting period.

The following analysis explains the impact that a 1% movement in interest rates at 30 September 2023 and 30 September 2022 for State Street GRU Euro Cash Fund and GRU Euribor Plus Cash Fund, with all other variables held constant, would have on the net assets attributable to redeemable unitholders of the various Sub-Funds.

Sub-Fund name	Benchmark Index	As at 30 September 2023		As at 30 September 2022	
		Return	Benchmark return	Return	Benchmark return
State Street GRU Euro Cash Fund	7 Day EUR LIBID	2.59%	2.50%	(0.50%)	(0.47%)
State Street GRU Euribor Plus Fund	ICE BofA Euro Currency 3-Month Deposit Bid Rate Constant Maturity Index	2.56%	2.50%	(0.58%)	(0.80%)

Credit Risk

The Sub-Funds are exposed to credit risk, which is the risk that a counterparty or issuer will be unable to pay amounts in full when due.

State Street GRU Euro Cash Fund

The SSGA Money Market Desk and the Investment Manager's Portfolio Compliance Team monitor the current credit rating for all positions within the Sub-Fund on a daily basis to ensure that the Sub-Fund continues to meet the credit rating requirements and restrictions for the Sub-Fund as outlined in the Sub-Fund documentation.

The SSGA Money Market Desk and the Investment Manager's Portfolio Compliance Team also ensure that there is appropriate investment diversification and that risk is not overly concentrated with a particular counterparty or issuer at any time.

State Street GRU EMU Bond Index Fund

The Investment Manager monitors the current credit rating for all positions within the Sub-Fund on a daily basis to ensure that the Sub-Fund continues to meet the credit rating requirements and restrictions as outlined in the Sub-Fund documentation.

The Investment Manager also ensures that there is appropriate investment diversification and that risk is not overly concentrated with a particular counterparty or issuer at any time, while focusing on the core objective for the Sub-Fund which is to track as closely as reasonably possible the performance of the FTSE EMU Government Bond Index 1-3 Years.

The carrying amounts of financial assets best represent the Sub-Fund's maximum credit risk exposure at the statement of financial position date.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

10. Financial Risk Management (continued)

Credit Risk (Continued)

The State Street GRU EMU Bond Index Fund, the State Street GRU Euro Cash Fund State Street and the State Street GRU Euribor Plus Fund hold interest-bearing securities with the following credit exposures as at 30 September 2023 and 30 September 2022.

Sub-Fund Name	As at 30 September 2023		As at 30 September 2022	
	Investment grade	Non-investment grade	Investment grade	Non-investment grade
State Street GRU EMU Bond Index Fund	100%	–	100%	–
State Street GRU Euro Cash Fund	100%	–	100%	–
State Street GRU Euribor Plus Fund	100%	–	100%	–

The Sub-Funds take on exposure to credit risk, which is the risk that a counterparty or issuer will be unable to pay amounts in full when due. The Sub-Funds' credit exposure comprises:

- the risk that cash, the majority of which is held with The Northern Trust Company, at the reporting date, may be lost; and
- the risk that brokers may fail to pay for securities received from the Sub-Funds, or to deliver securities paid for by the Sub-Funds.

Northern Trust Fiduciary Services (Ireland) Limited ("NTFSIL") is the appointed Depository of the Trust, responsible for the safe-keeping of assets. NTFSIL has TNTC as its global sub-custodian. Both NTFSIL and TNTC are wholly owned subsidiaries of Northern Trust Corporation ("NTC"). As at year-end date 30 September 2023, NTC had a long term credit rating from Standard & Poor's of (A+).

TNTC (as global sub-custodian of NTFSIL) does not appoint external sub-custodians within the U.S., the U.K., Ireland, Canada, Belgium, France, Germany, Netherlands and Saudi Arabia. However, in all other markets, TNTC appoints local external sub-custodians.

NTFSIL, in the discharge of its depository duties, verifies the Sub-Fund's ownership of Other Assets, (as defined under Other Assets, (Art 22(5) of UCITS V Directive 2014/91/EU)), by assessing whether the Sub-Fund holds the ownership based on information or documents provided by the Sub-Fund or where available, on external evidence.

TNTC, in the discharge of its delegated depository duties, holds in custody (i) all financial instruments that may be registered in a financial instruments account opened on the books of TNTC and (ii) all financial instruments that can be physically delivered to TNTC. TNTC ensures all financial instruments (held in a financial instruments account on the books of TNTC) are held in segregated accounts in the name of the Sub-Fund, clearly identifiable as belonging to the Sub-Fund, and distinct and separately from the proprietary assets of TNTC, NTFSIL and NTC.

In addition TNTC, as banker, holds cash of the Sub-Fund on deposit. Such cash is held on the Statement of Financial Position of TNTC. In the event of insolvency of TNTC, in accordance with standard banking practice, the Sub-Fund will rank as an unsecured creditor of TNTC in respect of any cash deposits.

Where relevant please note the following currencies, Jordanian Dinar, Saudi Riyal, cash in the onshore China market (principally the currency of Chinese Yuan Renminbi, and any other currencies remitted into accounts in the onshore China market), are no longer held on the Balance Sheet of TNTC. For these off-book currencies, clients' cash exposure is directly to the relevant local sub-custodian / financial institution in the market.

Insolvency of NTFSIL and or one of its agents or affiliates may cause the Sub-Fund's rights with respect to its assets to be delayed.

The Responsible Party manages risk by monitoring the credit quality and financial position of the Depository and such risk is further managed by the Depository monitoring the credit quality and financial positions of sub-custodian appointments.

Liquidity Risk

Liquidity risk is the risk that an entity will encounter difficulty in meeting obligations associated with financial liabilities that are settled by delivering cash or other financial assets.

The Sub-Funds invest all of their assets in investments that are traded in an active market and can be readily disposed of.

All of the Sub-Funds are limited to weekly dealing except for State Street GRU Euro Cash Fund which has daily dealing. All redemptions of redeemable units in the Sub-Funds are payable within 3 business days of the dealing day on which the redemption takes place.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

10. Financial Risk Management (continued)

Liquidity Risk (Continued)

State Street GRU Euro Index Equity Fund, State Street GRU World Ex Euro Index Equity Fund and State Street GRU EMU Bond Index Fund

The Investment Manager monitors the Sub-Funds' liquidity position on a daily basis. The Investment Manager reviews the current and future forecasted liquidity position of the Sub-Funds on a daily basis and ensures that any cash required to meet the settlement of redemption requests is generated as appropriate.

State Street GRU Euro Cash Fund and State Street GRU Euribor Plus Fund

The Investment Manager monitors the Sub-Funds liquidity position on a daily basis. The monitoring of liquidity risk within the Sub-Fund is specifically carried out by the Investment Adviser's Cash Team. The Investment Adviser's Cash Team reviews the current and future forecasted liquidity position of the Sub-Fund on a daily basis and ensures that any cash required to meet the settlement of redemption requests is generated as appropriate.

All of the Sub-Funds have the ability to borrow in the short term to ensure settlement. The Sub-Funds' Prospectus allows the Sub-Funds to borrow up to 10% of the Sub-Funds' net assets at any time for the account of any Sub-Funds, and the Depositary may charge the assets of such Sub-Funds as security for any such borrowing, provided that such borrowing is only for temporary purposes. None of the Sub-Funds generally borrow or had borrowings as of the Balance Sheet date 30 September 2023 (30 September 2022: Nil).

As at 30 September 2023 and 30 September 2022, none of the Sub-Funds held financial liabilities.

For these reasons, the Investment Manager has assessed the risk of the Sub-Funds being affected by the lack of liquidity as low.

11. Fair value Measurement

FRS 102 requires the Trust to classify financial instruments measured at fair value into the following hierarchy:

- Level 1 – Quoted prices (unadjusted) in active markets for identical assets or liabilities.
- Level 2 – Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly (that is, as prices) or indirectly (that is, derived from prices).
- Level 3 – Inputs for the asset or liability that are not based on observable market data (that is, unobservable inputs).

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

11. Fair value Measurement (continued)

The following tables analyse within the fair value hierarchy the Trust's financial assets and liabilities measured at fair value at 30 September 2023:

	Level 1 €	Level 2 €	Level 3 €	Total €
State Street GRU Euro Index Equity Fund				
Financial assets at fair value through profit or loss				
-Equities	34,120,771	–	–	34,120,771
Total	34,120,771	–	–	34,120,771
Financial liabilities at fair value through profit or loss				
-Future contracts	(865)	–	–	(865)
Total	(865)	–	–	(865)
Net financial assets and liabilities at fair value through profit or loss	34,119,906	–	–	34,119,906
State Street GRU World Ex Euro Index Equity Fund				
Financial assets at fair value through profit or loss				
-Equities	108,247,324	–	–	108,247,324
-Future contracts	155	–	–	155
Total	108,247,479	–	–	108,247,479
Financial liabilities at fair value through profit or loss				
-Future contracts	(26,605)	–	–	(26,605)
Total	(26,605)	–	–	(26,605)
Net financial assets and liabilities at fair value through profit or loss	108,220,874	–	–	108,220,874
State Street GRU EMU Bond Index Fund				
Financial assets at fair value through profit or loss				
-Debt securities	–	97,042,832	–	97,042,832
Total	–	97,042,832	–	97,042,832
State Street GRU Euro Cash Fund				
Financial assets at fair value through profit or loss				
-Cash equivalents	3,880,000	–	–	3,880,000
-Debt securities	–	64,555,344	–	64,555,344
Total	3,880,000	64,555,344	–	68,435,344
State Street GRU Euribor Plus Fund				
Financial assets at fair value through profit or loss				
-Debt securities	–	1,936,397,278	–	1,936,397,278
-Investment Funds	–	97,693,348	–	97,693,348
Total	–	2,034,090,626	–	2,034,090,626

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

11. Fair value Measurement (continued)

The following tables analyse within the fair value hierarchy the Trust's financial assets and liabilities measured at fair value at 30 September 2022:

	Level 1 €	Level 2 €	Level 3 €	Total €
State Street GRU Euro Index Equity Fund				
Financial assets at fair value through profit or loss				
-Equities	51,178,812	–	–	51,178,812
Total	51,178,812	–	–	51,178,812
Financial liabilities at fair value through profit or loss				
-Future contracts	(7,334)	–	–	(7,334)
Total	(7,334)	–	–	(7,334)
Net financial assets and liabilities at fair value through profit or loss	51,171,478	–	–	51,171,478
State Street GRU World Ex Euro Index Equity Fund				
Financial assets at fair value through profit or loss				
-Equities	124,467,749	–	3,406	124,471,155
Total	124,467,749	–	3,406	124,471,155
Financial liabilities at fair value through profit or loss				
-Future contracts	(83,457)	–	–	(83,457)
Total	(83,457)	–	–	(83,457)
Net financial assets and liabilities at fair value through profit or loss	124,384,292	–	3,406	124,387,698
State Street GRU EMU Bond Index Fund				
Financial assets at fair value through profit or loss				
-Debt securities	–	154,953,708	–	154,953,708
Total	–	154,953,708	–	154,953,708
State Street GRU Euro Cash Fund				
Financial assets at fair value through profit or loss				
-Cash equivalents	11,465,000	–	–	11,465,000
-Debt securities	–	116,415,794	–	116,415,794
Total	11,465,000	116,415,794	–	127,880,794
State Street GRU Euribor Plus Fund				
Financial assets at fair value through profit or loss				
-Debt securities	–	1,761,191,760	–	1,761,191,760
-Investment Funds	–	127,882,312	–	127,882,312
Total	–	1,889,074,072	–	1,889,074,072

There have been no transfers during the year ended 30 September 2023 and 30 September 2022 between Level 1, Level 2 or Level 3.

12. Dividends

The Manager has the option to declare dividends in any class of units in respect of any Sub-Fund. However, unless specifically declared, it is intended that the classes of units shall be accumulating classes. Therefore, in the absence of such a declaration, it is not intended to distribute dividends to unitholders in these classes, with the net income and profits from these classes being accumulated and reinvested on behalf of unitholders.

Notes to the Financial Statements (Continued)

For the year ended 30 September 2023

12. Dividends (Continued)

However, the Manager may create classes of units that are distributing units. In respect of these units, dividends will be paid out of the net investment income of the relevant Sub-Fund and/or the excess of realised and unrealised gains over realised and unrealised losses in respect of the investments of the Sub-Fund. Any classes of distributing units created shall bear the designation “(Distributing)”, and distribution dates and payment methods shall be set out in the relevant Supplement to the Prospectus.

13. Exchange Rates

The following exchange rates were used to convert foreign currency assets and liabilities at 30 September 2023 and 30 September 2022:

	30 September 2023	30 September 2022
Australian Dollar	1.64045	1.52368
Canadian Dollar	1.43143	1.34609
Hong Kong Dollar	8.29197	7.69016
Israeli New Shekel	4.03066	3.48467
Japanese Yen	157.99197	141.79954
New Zealand Dollar	1.76209	1.73190
Norwegian Krone	11.26600	10.67550
Singapore Dollar	1.44509	1.40570
Swedish Krona	11.50247	10.87167
Danish Krone	7.45699	7.43545
Korean Won	1,428.67730	1,401.58625
Polish Zloty	4.62150	4.83849
Pound Sterling	0.86744	0.87759
Swiss Franc	0.96854	0.96422
United States Dollar	1.05875	0.97965

14. Soft Commission Arrangements

There were no soft commission arrangements in place for the Sub-Funds for the year ended 30 September 2023 and 30 September 2022.

15. Contingent Liability

The Manager is not aware of any contingent liabilities as at 30 September 2023 (30 September 2022: €Nil).

16. Significant Events During the Year

Israel/Palestine conflict

Enterprise Risk Management (“ERM”) reviewed exposures to the recent conflict in Israel (which are not deemed material) and continue to monitor the situation. There has been no impact to distributions or investors and no pass through to global markets.

There were no other significant events affecting the Trust during the year ended 30 September 2023.

17. Subsequent Events

There are no material subsequent events that affect these financial statements.

18. Approval of Financial Statements

The Directors of the Manager approved the financial statements and authorised them for issue on 19 December 2023.

Schedule of Investments

State Street GRU Euro Index Equity Fund As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 98.02%)			
Austria (2022: 0.69%)			
Andritz AG	602	28,787	0.08%
Erste Group Bank AG	2,495	81,886	0.23%
EuroTeleSites AG	121	499	0.00%
OMV AG	996	45,139	0.13%
Raiffeisen Bank International AG	1,120	15,467	0.05%
Telekom Austria AG	482	3,181	0.01%
Verbund AG	437	33,671	0.10%
Voestalpine AG	994	25,685	0.07%
		<u>234,315</u>	<u>0.67%</u>
Belgium (2022: 2.71%)			
Ackermans & van Haaren NV	193	27,618	0.08%
Ageas SA/NV	1,345	52,495	0.15%
Anheuser-Busch InBev NV	6,544	343,625	0.98%
D'ieteren Group	198	31,660	0.09%
Elia Group SA/NV	237	21,958	0.06%
Groupe Bruxelles Lambert SA	610	43,042	0.12%
KBC Group NV	1,898	112,248	0.32%
Lotus Bakeries NV	3	23,070	0.07%
Sofina NV	132	25,318	0.07%
Solvay SA	508	53,264	0.15%
UCB SA	931	72,190	0.21%
Umicore SA	1,431	32,126	0.09%
Warehouses De Pauw CVA	1,391	32,605	0.09%
		<u>871,219</u>	<u>2.48%</u>
Finland (2022: 4.42%)			
Elisa	1,118	49,069	0.14%
Fortum Oyj	3,060	33,645	0.10%
Kesko Oyj B Shares	1,775	30,122	0.08%
Kone Corporation Oyj B Shares	2,418	96,526	0.27%
Metso Outotec Oyj	4,328	43,081	0.12%
Neste Oyj	3,125	100,406	0.28%
Nokia Oyj	39,111	139,548	0.40%
Nordea Bank Abp	25,561	266,141	0.76%
Orion Oyj	661	24,602	0.07%
Sampo Oyj A Shares	3,602	147,610	0.42%
Stora Enso Oyj R Shares	4,130	49,106	0.14%
UPM-Kymmene Oyj	4,107	133,354	0.38%
Valmet Oyj	1,403	30,389	0.09%
Wartsila Oyj	3,266	35,126	0.10%
		<u>1,178,725</u>	<u>3.35%</u>
France (2022: 33.83%)			
Accor SA	1,269	40,532	0.12%
Aeroports de Paris	279	31,220	0.09%
Air Liquide SA	3,842	614,105	1.75%
Airbus Group	4,400	558,712	1.59%
ALD SA	672	4,929	0.01%
Alstom SA	2,258	51,031	0.14%
Amundi SA	495	26,408	0.07%
Arkema SA	444	41,541	0.12%
AXA SA	13,116	369,609	1.05%
BioMerieux	270	24,791	0.07%
BNP Paribas SA	7,867	475,403	1.35%
Bolloré SA	6,920	35,223	0.10%
Bouygues SA	1,486	49,246	0.14%
Bureau Veritas SA	2,066	48,572	0.14%
Cap Gemini SA	1,180	195,644	0.56%
Carrefour SA	4,595	74,830	0.21%
Cie de L'Odet SE	6	8,244	0.02%

Schedule of Investments

State Street GRU Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 98.02%) (continued)			
France (2022: 33.83%) (continued)			
Cie de Saint-Gobain	3,500	199,080	0.57%
Cie Generale des Etablissements Michelin	5,268	153,141	0.44%
Covivio	470	19,787	0.06%
Credit Agricole SA	8,497	99,347	0.28%
Danone SA Com	4,674	244,263	0.69%
Dassault Aviation SA	144	25,690	0.07%
Dassault Systemes	4,907	173,193	0.49%
Edenred	1,932	114,529	0.33%
Eiffage SA	541	48,712	0.14%
Engie	12,215	177,484	0.50%
Essilor International SA	2,252	371,940	1.06%
Eurazeo SA	423	23,878	0.07%
Gecina SA	447	43,247	0.12%
Getlink SE	2,399	36,249	0.10%
Hermes International	256	442,829	1.26%
Ipsen SA	297	36,887	0.10%
JCDecaux SA	382	6,120	0.02%
Kering	539	232,794	0.66%
Klepierre	1,586	36,843	0.10%
La Francaise des Jeux SAEM	754	23,223	0.07%
Legrand SA	1,991	173,814	0.49%
L'Oreal SA	1,733	681,416	1.94%
LVMH Louis Vuitton Moet Hennessy SA	1,830	1,311,012	3.73%
Neoen SA	457	12,622	0.04%
Orange SA	13,844	150,346	0.43%
Pernod Ricard SA	1,536	242,458	0.69%
Publicis Groupe SA	1,683	120,772	0.34%
Remy Cointreau SA	214	24,749	0.07%
Renault SA	1,357	52,753	0.15%
Rexel SA	1,621	34,527	0.10%
Safran SA	2,487	369,668	1.05%
Sanofi SA	8,163	828,381	2.36%
Sartorius Stedim Biotech	167	37,742	0.11%
Schneider Electric SE	3,988	626,036	1.78%
Scor SE	1,300	38,311	0.11%
SEB SA	196	17,375	0.05%
Societe Generale SA	5,363	123,590	0.35%
Sodexo	656	63,973	0.18%
SOITEC	214	33,759	0.10%
Teleperformance	458	54,685	0.16%
Thales SA	716	95,300	0.27%
TotalEnergies SE	16,611	1,035,031	2.94%
Ubisoft Entertainment SA	714	21,963	0.06%
Unibail-Rodamco-Westfield	674	31,510	0.09%
Valeo	1,777	29,018	0.08%
Veolia Environnement SA	4,775	130,978	0.37%
Vinci SA	3,623	380,487	1.08%
Vivendi SA	5,007	41,538	0.12%
Wendel SE	233	17,487	0.05%
Worldline SA	1,865	49,702	0.14%
		11,990,279	34.09%
Germany (2022: 24.41%)			
Adidas AG	1,226	204,276	0.58%
Allianz SE	2,926	660,398	1.88%
BASF SE	6,569	282,139	0.80%
Bayer AG	7,268	330,331	0.94%
Bayerische Motoren Werke A Shares AG	2,325	224,083	0.64%
Bayerische Motoren Werke AG (Non Voting Preference Shares)	431	38,057	0.11%
Bechtle AG	734	32,472	0.09%
Beiersdorf AG	759	92,712	0.26%

Schedule of Investments

State Street GRU Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 98.02%) (continued)			
Germany (2022: 24.41%) (continued)			
Brenntag AG	1,192	87,588	0.25%
Carl Zeiss Meditec AG	317	26,254	0.07%
Commerzbank AG	8,026	86,601	0.25%
Continental AG	787	52,540	0.15%
Covestro AG	1,279	65,306	0.18%
CTS Eventim AG & Co KGaA	509	27,410	0.08%
Daimler Truck Holding AG	3,624	118,940	0.34%
Delivery Hero AG	1,368	37,169	0.11%
Deutsche Bank AG	15,145	158,265	0.45%
Deutsche Boerse AG	1,369	224,105	0.64%
Deutsche Lufthansa AG	4,094	30,730	0.09%
Deutsche Post AG	6,928	266,970	0.76%
Deutsche Telekom AG	25,457	505,780	1.44%
Deutsche Wohnen AG	506	10,879	0.03%
DWS Group GmbH & Co KGaA	83	2,673	0.01%
E.ON AG	16,502	184,822	0.52%
Evonik Industries AG	1,654	28,656	0.08%
Fielmann AG	96	3,924	0.01%
Fraport AG Frankfurt Airport Services Worldwide	167	8,390	0.02%
Fresenius Medical Care AG & Co. KGaA	1,533	62,608	0.18%
Fresenius SE & Co. KGaA	3,176	93,565	0.27%
Fuchs Petrolub SE	81	2,458	0.01%
Fuchs Petrolub SE (Non Voting Preference Shares)	649	23,896	0.07%
GEA Group AG	1,170	40,903	0.12%
Hannover Rueck SE	458	95,218	0.27%
HeidelbergCement AG	1,069	78,593	0.22%
Hella Hueck & Co.	151	10,117	0.03%
HelloFresh SE	1,073	30,344	0.09%
Henkel AG & Co. KGaA	733	43,775	0.12%
Henkel AG & Co. KGaA (Non Voting Preference Shares)	1,179	79,535	0.23%
Hochtief AG	184	17,618	0.05%
Infineon Technologies AG	9,847	308,753	0.88%
KION Group AG	430	15,648	0.04%
Knorr-Bremse AG	464	27,923	0.08%
LEG Immobilien	498	32,539	0.09%
Mercedes-Benz Group AG	6,494	427,890	1.22%
Merck KGaA	942	148,977	0.42%
MTU Aero Engines AG	419	71,963	0.20%
Muenchener Rueckversicherungs AG	1,015	374,636	1.06%
Nemetschek SE	362	20,953	0.06%
Puma SE	711	41,807	0.12%
Rational AG	41	24,600	0.07%
Rheinmetall AG	336	81,950	0.23%
RWE AG	5,277	185,487	0.53%
SAP SE	8,103	995,210	2.83%
Sartorius AG Preference	186	59,855	0.17%
Sartorius AG	22	5,808	0.02%
Scout24 AG	523	34,340	0.10%
Siemens AG	5,512	747,758	2.13%
Siemens Energy AG	2,660	32,931	0.09%
Siemens Healthineers AG	2,020	96,960	0.27%
Sixt SE	61	5,356	0.01%
Sixt SE (Non Voting Preference Shares)	170	9,911	0.03%
Symrise AG	998	90,139	0.26%
Talanx AG	404	24,240	0.07%
Telefonica Deutschland Holding AG	7,766	13,163	0.04%
ThyssenKrupp AG	4,269	30,848	0.09%
Traton SE	186	3,707	0.01%
Volkswagen AG	178	22,197	0.06%
Volkswagen AG (Non Voting Preference Shares)	1,537	167,441	0.48%
Vonovia SE	5,023	114,575	0.33%
Wacker Chemie AG	114	15,464	0.04%

Schedule of Investments

State Street GRU Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 98.02%) (continued)			
Germany (2022: 24.41%) (continued)			
Zalando SE	1,590	33,597	0.09%
		<u>8,636,726</u>	<u>24.56%</u>
Ireland (2022: 0.79%)			
AIB Group Plc	10,466	44,585	0.13%
Anglo Irish Bank 1	5,800	–	0.00%
Anglo Irish Bank 2	19,336	–	0.00%
Bank of Ireland Group Plc	8,206	76,234	0.21%
Glanbia PLC	1,571	24,523	0.07%
Kerry Group Plc	1,123	87,825	0.25%
Kingspan Group PLC	1,151	81,675	0.23%
		<u>314,842</u>	<u>0.89%</u>
Italy (2022: 6.58%)			
A2A SpA	10,930	18,428	0.05%
Amplifon SpA	821	23,087	0.07%
Assicurazioni Generali SpA	9,878	191,287	0.54%
Banca Mediolanum SpA	2,085	16,893	0.05%
Banco BPM SpA	9,202	41,731	0.12%
Buzzi Unicem SpA	436	11,301	0.03%
Davide Campari-Milano NV	3,498	39,055	0.11%
DiaSorin SpA	191	16,506	0.05%
Enel SpA	58,935	343,002	0.97%
Eni SpA	15,689	239,351	0.68%
Ferrari NV	887	248,094	0.70%
FinecoBank SpA	4,577	52,704	0.15%
Hera SpA	4,737	12,269	0.03%
Infrastrutture Wireless Italiane SpA	3,049	34,347	0.10%
Interpump Group SpA	691	30,052	0.09%
Intesa Sanpaolo SpA	115,232	281,166	0.80%
Italgas SpA	4,249	20,616	0.06%
Leonardo SpA	3,347	45,720	0.13%
Mediobanca SpA	4,480	56,134	0.16%
Moncler SpA	1,459	80,362	0.23%
Nexi SpA	3,376	19,540	0.06%
Pirelli & C SpA	3,317	15,129	0.04%
Poste Italiane SpA	3,954	39,413	0.11%
Prysmian SpA	2,004	76,453	0.22%
Recordati Industria Chimica e Farmaceutica SpA	615	27,497	0.08%
Reply SpA	156	13,892	0.04%
Snam SpA	17,497	77,844	0.22%
Telecom Italia SpA	93,007	27,539	0.08%
Telecom Italia SpA (Non Voting Ordinary Shares)	37,065	11,019	0.03%
Terna Rete Elettrica Nazionale SpA	10,967	78,173	0.22%
UniCredit SpA	12,812	291,217	0.83%
UnipolSai SpA	4,545	10,390	0.03%
		<u>2,490,211</u>	<u>7.08%</u>
Luxembourg (2022: 0.62%)			
ArcelorMittal SA	3,342	79,456	0.22%
Eurofins Scientific Group SE	895	47,882	0.14%
RTL Group SA	368	11,960	0.03%
Tenaris SA	3,232	48,432	0.14%
		<u>187,730</u>	<u>0.53%</u>
Netherlands (2022: 13.30%)			
Aalberts Industries NV	833	28,888	0.08%
ABN AMRO	2,745	36,893	0.10%
Adyen NV	227	160,194	0.46%
Aegon NV	12,376	56,707	0.16%
Akzo Nobel NV	1,235	84,549	0.24%

Schedule of Investments

State Street GRU Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 98.02%) (continued)			
Netherlands (2022: 13.30%) (continued)			
Argenx SE	443	204,186	0.58%
ASM International NV	342	135,945	0.39%
ASML Holding NV	2,920	1,632,572	4.64%
ASR Nederland NV	1,000	35,520	0.10%
BE Semiconductor Industries NV	560	52,080	0.15%
CTP NV	631	8,544	0.02%
DSM-Firmenich AG	1,329	106,493	0.30%
Euronext NV	561	37,026	0.11%
Exor NV	753	63,207	0.18%
Heineken Holding NV	1,052	75,113	0.21%
Heineken NV	2,053	171,343	0.49%
IMCD NV	423	50,760	0.14%
ING Group NV	25,993	326,212	0.93%
JDE Peet's BV	1,071	28,296	0.08%
Koninklijke Ahold Delhaize NV	7,171	204,517	0.58%
Koninklijke KPN NV	24,549	76,568	0.22%
Koninklijke Philips NV	7,149	135,588	0.39%
Koninklijke Vopak NV	384	12,449	0.04%
NN Group NV	2,033	61,884	0.18%
OCI NV	836	22,062	0.06%
Randstad Holding NV	743	38,918	0.11%
Signify NV	1,083	27,627	0.08%
Stellantis NV	15,848	288,592	0.82%
Universal Music Group NV	5,537	136,930	0.39%
Wolters Kluwer NV	1,849	211,988	0.60%
		4,511,651	12.83%
People's Republic of China (2022: 1.17%)			
Prosus NV	11,554	322,588	0.92%
		322,588	0.92%
Poland (2022: 0.03%)			
InPost SA	1,193	13,123	0.04%
		13,123	0.04%
Portugal (2022: 0.58%)			
Banco Espirito Santo SA (Registered)	76,249	–	0.00%
Energias de Portugal SA	22,418	88,237	0.25%
Galp Energia SGPS SA	3,438	48,270	0.13%
Jeronimo Martins SGPS SA	1,943	41,308	0.12%
		177,815	0.50%
Spain (2022: 7.79%)			
Acciona SA Com	198	23,899	0.07%
ACS Actividades de Construccion y Servicios SA	1,507	51,344	0.15%
Aena SA	540	77,004	0.22%
Amadeus IT Holdings SA	3,342	191,430	0.54%
Banco Bilbao Vizcaya Argentaria SA	44,624	344,051	0.98%
Banco de Sabadell SA	32,000	35,216	0.10%
Banco Santander SA	120,104	434,596	1.24%
Bankinter SA	5,934	35,865	0.10%
CaixaBank SA	27,454	103,941	0.30%
Cellnex Telecom SA	4,088	134,781	0.38%
Corporacion Acciona Energias Renovables SA	493	12,029	0.03%
EDP Renovaveis SA	1,625	25,212	0.07%
Enagas SA	2,155	33,790	0.10%
Endesa SA	2,245	43,272	0.12%
Grifols Class B SA Preference	1,742	15,077	0.04%
Grifols SA	2,612	32,115	0.09%
Iberdrola SA	43,600	461,942	1.31%
Industria de Diseno Textil SA	7,832	276,391	0.79%

Schedule of Investments

State Street GRU Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 98.02%) (continued)			
Spain (2022: 7.79%) (continued)			
Mapfre SA	5,427	10,474	0.03%
Merlin Properties Socimi SA	2,887	23,053	0.07%
Naturgy Energy Group SA	822	21,175	0.06%
Red Electrica SA	3,130	46,621	0.13%
Repsol SA	9,597	149,425	0.42%
Telefonica SA	37,957	146,818	0.42%
		<u>2,729,521</u>	<u>7.76%</u>
Switzerland (2022: 0.52%)			
STMicroelectronics NV	4,846	198,613	0.56%
		<u>198,613</u>	<u>0.56%</u>
United Kingdom (2022: 0.35%)			
Allfunds Group Plc	2,923	15,316	0.04%
CNH Industrial NV	6,877	79,361	0.23%
		<u>94,677</u>	<u>0.27%</u>
United States (2022: 0.23%)			
Ferrovial SE	3,625	105,016	0.30%
Qiagen NV	1,665	63,720	0.18%
		<u>168,736</u>	<u>0.48%</u>
Total Equities		<u>34,120,771</u>	<u>97.01%</u>
Future contracts (2022: (0.01%))			
No. of contracts		Notional market value €	Unrealised Gain/Loss € net assets
1	Fut. Euro Stoxx Dec 2023	42,905	(865)
			<u>(865)</u>
			<u>0.00%</u>
			<u>0.00%</u>
The Future Counterparty is JP Morgan Securities Limited.			
		Fair Value	% of
		EUR Net Assets	
Total financial assets at fair value through profit or loss (2022: 98.01%)		34,119,906	97.01%
Cash (2022: 0.26%)		82,612	0.23%
Other assets in excess of other liabilities (2022: 1.73%)		968,967	2.76%
Net assets attributable to redeemable unitholders		<u>35,171,485</u>	<u>100.00%</u>
Analysis of total assets			% of total assets
(a) Transferable securities admitted to official stock exchange listing			96.92%
(b) Other assets			3.08%
Total assets			<u>100.00%</u>

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%)			
Argentina (2022: 0.08%)			
MercadoLibre Inc	97	116,160	0.11%
		<u>116,160</u>	<u>0.11%</u>
Australia (2022: 2.56%)			
AGL Energy Limited	1,506	9,851	0.01%
Allkem Limited	1,325	9,499	0.01%
ALS Limited	720	5,034	0.00%
Altium Ltd	241	6,348	0.01%
Alumina Limited	3,698	2,153	0.00%
Amcor Limited	2,953	25,652	0.02%
Ampol Ltd	1,650	33,997	0.03%
Ansell Limited	94	1,268	0.00%
APA Group	3,964	20,056	0.02%
Aristocrat Leisure	1,655	41,212	0.04%
ASX Limited	533	18,559	0.02%
Atlas Arteria Ltd	4,569	15,402	0.01%
Aurizon Holdings Limited	4,748	10,101	0.01%
Australia & New Zealand Banking Group Limited	6,791	106,225	0.10%
Bendigo & Adelaide Bank Limited	5,312	28,916	0.03%
BHP Group Limited	12,466	336,261	0.31%
BlueScope Steel Limited	1,145	13,569	0.01%
Brambles Limited	2,801	24,451	0.02%
carsales.com Ltd	616	10,492	0.01%
Challenger Limited	7,188	28,131	0.03%
Charter Hall Group	755	4,368	0.00%
Cleanaway Waste Management Ltd	4,690	6,947	0.01%
Cochlear Limited	180	28,015	0.03%
Coles Group Ltd	2,909	27,592	0.02%
Commonwealth Bank of Australia	3,465	211,158	0.19%
Computershare Limited	945	14,954	0.01%
CSL Limited	1,075	164,351	0.15%
Dexus Property Group	2,470	10,991	0.01%
Downer EDI Limited	3,075	7,723	0.01%
Endeavour Group Ltd	2,867	9,210	0.01%
Evolution Mining Ltd	4,912	9,851	0.01%
Flight Centre Travel Limited	470	5,552	0.00%
Fortescue Metals Group Limited	3,707	47,274	0.04%
Goodman Group	3,820	49,949	0.05%
GPT Real Estate Investment Trust	3,994	9,495	0.01%
IDP Education Ltd	584	7,611	0.01%
IGO Ltd	1,526	11,777	0.01%
Iluka Resources	474	2,219	0.00%
Incitec Pivot Limited	3,436	6,577	0.01%
Insurance Australia Group Limited	6,841	23,687	0.02%
James Hardie Industries SE	941	23,398	0.02%
JB Hi-Fi Ltd	183	5,067	0.00%
Lend Lease Group	1,745	7,638	0.01%
Lottery Corporation Limited	6,171	17,755	0.02%
Lynas Rare Earths Limited	938	3,882	0.00%
Macquarie Group Limited	827	84,557	0.08%
Medibank Private Limited	7,804	16,365	0.01%
Mineral Resources Ltd	332	13,687	0.01%
Mirvac Group Reits	11,318	14,695	0.01%
National Australia Bank Limited	7,022	124,435	0.11%
Newcrest Mining Limited	1,869	27,936	0.03%
NEXTDC Ltd	828	6,254	0.01%
Northern Star Resources Ltd	2,088	13,314	0.01%
Nufarm Limited	1,497	4,335	0.00%
Orica Limited	928	8,819	0.01%
Origin Energy Limited	3,447	18,449	0.02%
Pilbara Minerals Limited	6,927	18,157	0.02%
Qantas Airways Limited	508	1,604	0.00%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Australia (2022: 2.56%) (continued)			
QBE Insurance Group Limited	3,102	29,707	0.03%
Ramsay Health Care Limited	504	15,936	0.01%
REA Group Limited	134	12,606	0.01%
Reece Ltd	931	10,573	0.01%
Rio Tinto Limited	781	54,060	0.05%
Santos Limited	6,062	29,193	0.03%
Scentre Group	14,245	21,362	0.02%
Seek Limited	1,035	13,924	0.01%
Sonic Healthcare Limited	860	15,622	0.01%
South32 Limited	9,103	18,811	0.02%
Steadfast Group Ltd	9,034	31,059	0.03%
Stockland	6,285	15,018	0.01%
Suncorp Group Limited	2,294	19,536	0.02%
Telstra Corporation Limited	10,880	25,534	0.02%
TPG Telecom Ltd	1,000	3,328	0.00%
Transurban Group	6,825	52,796	0.05%
Treasury Wine Estates Limited	2,165	16,273	0.01%
Vicinity Centres Reits	8,341	8,618	0.01%
Washington H Soul Pattinson & Co Ltd	416	8,264	0.01%
Wesfarmers Limited	2,581	83,167	0.08%
Westpac Banking Corporation Limited	7,799	100,551	0.09%
Whitehaven Coal Limited	629	2,726	0.00%
WiseTech Global Ltd	274	10,865	0.01%
Woodside Energy Group Ltd	4,260	94,759	0.09%
Woolworths Limited	2,693	61,265	0.06%
WorleyParsons Limited	714	7,578	0.01%
		<u>2,579,956</u>	<u>2.36%</u>
Bermuda (2022: 0.02%)			
RenaissanceRe Holdings Limited	148	27,667	0.02%
		<u>27,667</u>	<u>0.02%</u>
Brazil (2022: 0.00%)			
NU Holdings Ltd/Cayman Islands	7,059	48,338	0.04%
		<u>48,338</u>	<u>0.04%</u>
Burkina Faso (2022: 0.00%)			
Endeavour Mining Plc	494	9,032	0.01%
		<u>9,032</u>	<u>0.01%</u>
Canada (2022: 3.29%)			
Agnico Eagle Mines Limited	1,101	47,473	0.04%
Alimentation Couche-Tard Inc	1,718	82,790	0.08%
Bank of Montreal	1,820	145,683	0.13%
Bank of Nova Scotia	2,562	108,964	0.10%
Barrick Gold Corporation	3,764	51,881	0.05%
BCE Inc	547	19,814	0.02%
Brookfield Asset Management Inc	451	14,260	0.01%
Brookfield Corporation	3,842	113,991	0.10%
Canadian Imperial Bank of Commerce	1,846	67,615	0.06%
Canadian National Railway Company	1,309	134,509	0.12%
Canadian Natural Resources Limited	2,850	174,891	0.16%
Canadian Pacific Kansas City Ltd	2,066	145,335	0.13%
Canadian Tire Corporation Limited	161	16,427	0.01%
Cenovus Energy Inc	2,737	54,074	0.05%
CGI Inc	484	45,268	0.04%
Constellation Software Inc	49	95,988	0.09%
Dollarama Inc	567	37,068	0.03%
Enbridge Inc - Canada	4,799	151,034	0.14%
Fairfax Financial Holdings Limited	62	48,025	0.04%
Fortis Inc	1,195	43,069	0.04%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Canada (2022: 3.29%) (continued)			
Franco-Nevada Corporation	390	49,404	0.05%
George Weston Limited	157	16,521	0.02%
Great-West Lifeco Inc	666	18,080	0.02%
Hydro One Limited	838	20,244	0.02%
Imperial Oil Limited	387	22,618	0.02%
Intact Financial Corporation	344	47,588	0.04%
Loblaw Companies Limited	295	23,783	0.02%
Magna International Inc	566	28,782	0.03%
Manulife Financial Corporation	4,040	70,051	0.06%
Metro Inc	663	32,672	0.03%
National Bank of Canada	671	42,296	0.04%
Nutrien Limited	1,105	64,752	0.06%
Pembina Pipeline Corporation	1,997	56,976	0.05%
Power Corporation of Canada	1,290	31,163	0.03%
Restaurant Brands International Inc	675	42,652	0.04%
Royal Bank of Canada	2,831	234,758	0.21%
Saputo Inc	650	12,896	0.01%
Shopify Inc	2,770	143,470	0.13%
Sun Life Financial Inc	1,328	61,482	0.06%
Suncor Energy Inc	3,553	115,940	0.11%
TC Energy Corporation	2,234	72,899	0.07%
Teck Resources Limited	1,006	41,085	0.04%
Telus Corporation	1,335	20,686	0.02%
Thomson Reuters Corp	470	54,558	0.05%
Toronto-Dominion Bank	3,747	214,203	0.20%
Tourmaline Oil Corporation	670	31,992	0.03%
Waste Connections	550	70,072	0.06%
Wheaton Precious Metals Corporation	1,014	39,046	0.04%
		3,278,828	3.00%
Chile (2022: 0.01%)			
Antofagasta Plc	1,025	16,886	0.02%
		16,886	0.02%
Denmark (2022: 0.74%)			
AP Moeller - Maersk A Shares	13	21,844	0.02%
AP Moeller - Maersk B Shares	4	6,831	0.01%
Carlsberg A/S	185	22,115	0.02%
Chr Hansen Holding A/S	250	14,496	0.01%
Coloplast A/S	248	24,863	0.02%
Danske Bank A/S	1,712	37,732	0.03%
DSV A/S	421	74,467	0.07%
Genmab A/S	136	45,741	0.04%
Novo Nordisk A/S	7,143	616,787	0.57%
Novozymes A/S	530	20,235	0.02%
Orsted A/S	387	19,986	0.02%
Pandora A/S	259	25,410	0.02%
Rockwool International A/S	17	3,904	0.00%
Royal Unibrew A/S	73	5,343	0.01%
Tryg A/S	889	15,421	0.01%
Vestas Wind Systems A/S	2,156	43,820	0.04%
William Demant Holding A/S	257	10,084	0.01%
		1,009,079	0.92%
France (2022: 0.01%)			
Hong Kong (2022: 0.83%)			
AIA Group Limited	29,624	228,111	0.21%
ASM Pacific Technology Limited	1,200	10,145	0.01%
Bank of East Asia Limited	2,721	3,189	0.00%
BOC Hong Kong Holdings Limited	7,000	18,108	0.02%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Hong Kong (2022: 0.83%) (continued)			
Cafe de Coral Holdings Ltd	4,000	4,086	0.00%
Chow Tai Fook Jewellery Group Limited	4,600	6,546	0.01%
CK Asset Holdings	5,223	25,983	0.02%
CK Hutchison Limited	5,128	25,912	0.02%
CK Infrastructure Holdings Limited	1,500	6,702	0.01%
CLP Holdings Limited	3,000	20,966	0.02%
Dairy Farm International Holdings Limited	1,700	4,271	0.00%
First Pacific Company Limited	16,000	5,982	0.01%
Galaxy Entertainment Group Limited	4,000	22,745	0.02%
Haitong International Securities Group Ltd	45,760	3,918	0.00%
Hang Lung Properties Limited	6,000	7,757	0.01%
Hang Seng Bank Limited	2,000	23,505	0.02%
Henderson Land Development Company Limited	2,512	6,256	0.01%
Hong Kong & China Gas Company Limited	28,435	18,723	0.02%
Hong Kong Exchanges & Clearing Limited	2,876	101,486	0.09%
Hongkong Land Holdings Limited	3,450	11,633	0.01%
Jardine Matheson Holdings Limited	430	18,853	0.02%
Kerry Logistics Network Limited	884	746	0.00%
Link Real Estate Investment Trust	6,540	30,287	0.03%
MGM China Holdings Limited	2,000	2,470	0.00%
MTR Corporation Limited	3,733	13,956	0.01%
New World Development Co Ltd	3,572	6,565	0.01%
NWS Holdings Limited	5,000	5,379	0.01%
PCCW Limited	2,000	861	0.00%
Power Assets Holdings Limited	4,000	18,283	0.02%
Sands China Limited	4,400	12,735	0.01%
Sino Land Company Limited	11,081	11,800	0.01%
Sun Hung Kai Properties Limited	3,642	36,807	0.03%
Swire Pacific Limited	1,000	6,374	0.01%
Swire Properties Limited	1,250	2,463	0.00%
Techtronic Industries Company	2,500	22,914	0.02%
WH Group Limited	17,371	8,610	0.01%
Wharf Real Estate Investment Company Limited	3,787	13,815	0.01%
Xinyi Glass Holdings Limited	3,056	3,737	0.00%
		772,679	0.71%
Ireland (2022: 0.16%)			
CRH Plc	1,603	83,935	0.08%
Flutter Entertainment	396	61,128	0.06%
ICON Plc	200	46,517	0.04%
Smurfit Kappa Group Plc	484	15,232	0.01%
		206,812	0.19%
Israel (2022: 0.26%)			
Airport City Ltd	230	3,344	0.00%
Amot Investments Limited	1,733	7,933	0.01%
Azrieli Group Limited	120	5,817	0.00%
Bank Hapoalim BM	2,822	23,728	0.02%
Bank Leumi Le-Israel BM	4,475	34,984	0.03%
Bezeq The Israeli Telecommunication Corporation Limited	6,680	8,900	0.01%
Check Point Software Technologies Limited	182	22,911	0.02%
Elbit Systems Limited	51	9,592	0.01%
Enlight Renewable Energy Ltd	1,689	25,176	0.02%
Israel Chemicals Limited	1,623	8,484	0.01%
Israel Discount Bank Limited	4,427	22,615	0.02%
Mivne Real Estate KD Ltd	638	1,450	0.00%
Mizrahi Tefahot Bank Limited	268	9,182	0.01%
Nice Limited	133	21,286	0.02%
Nova Ltd	79	8,255	0.01%
Teva Pharmaceutical Industries Limited	2,631	25,216	0.02%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Israel (2022: 0.26%) (continued)			
Tower Semiconductor Limited	305	7,053	0.01%
		<u>245,926</u>	<u>0.22%</u>
Italy (2022: 0.00%)			
PRADA SpA	800	4,448	0.00%
		<u>4,448</u>	<u>0.00%</u>
Japan (2022: 7.40%)			
Activia Properties Inc	1	2,611	0.00%
Advance Residence Investment Corp	4	8,583	0.01%
Advantest Corporation	1,600	42,341	0.04%
Aeon Company Limited	1,900	35,627	0.03%
Aeon Mall Company Limited	330	3,676	0.00%
AGC Inc	500	16,596	0.02%
Ain Holdings Inc	100	2,791	0.00%
Air Water Inc	200	2,358	0.00%
Aisin Seiki Company Limited	300	10,728	0.01%
Ajinomoto Company Inc	1,100	40,131	0.04%
Alfresa Holdings Corporation	500	7,769	0.01%
Amada Company Limited	900	8,570	0.01%
Amano Corporation	200	4,155	0.00%
ANA Holdings Inc	700	13,881	0.01%
Ariake Japan Co Ltd	700	22,481	0.02%
Asahi Group Holdings Limited	1,200	42,458	0.04%
Asahi Intecc Co Limited	300	5,104	0.00%
Asahi Kasei Corporation	3,600	21,417	0.02%
Asics Corporation	400	13,223	0.01%
Astellas Pharma Inc	4,000	52,509	0.05%
Azbil Corporation	500	14,488	0.01%
Bandai Namco	1,300	25,030	0.02%
Bank of Kyoto Limited	100	5,382	0.01%
BayCurrent Consulting Inc	300	9,490	0.01%
Benefit One Inc	100	685	0.00%
Benesse Holdings Inc	100	1,158	0.00%
Bridgestone Corporation	1,201	44,310	0.04%
Brother Industries Limited	600	9,147	0.01%
Calbee Inc	100	1,800	0.00%
Canon Inc	2,200	50,199	0.05%
Capcom Company Limited	300	10,225	0.01%
Casio Computer Company Limited	1,300	10,314	0.01%
Central Japan Railway Company	2,000	46,015	0.04%
Chiba Bank Limited	2,200	15,143	0.01%
Chubu Electric Power Company Inc	1,300	15,691	0.01%
Chugai Pharmaceutical Company Limited	1,300	38,047	0.04%
COMSYS Holdings Corporation	600	11,871	0.01%
Concordia Financial Group Limited	3,500	15,097	0.01%
CyberAgent Inc	900	4,593	0.00%
Dai Nippon Printing Company Limited	500	12,311	0.01%
Daifuku Company Limited	900	16,118	0.01%
Dai-ichi Life Insurance Company Limited	2,100	41,165	0.04%
Daiichi Sankyo Company Limited	4,200	109,152	0.10%
Daikin Industries Limited	550	81,721	0.08%
Daito Trust Construction Company Limited	100	9,969	0.01%
Daiwa House Industry Company Limited	1,700	43,202	0.04%
Daiwa House REIT Investment Corp	4	6,679	0.01%
Daiwa Securities Group Inc	4,500	24,583	0.02%
Denka Limited	300	5,133	0.00%
Denso Corporation	4,000	60,788	0.06%
Dentsu Inc	500	13,925	0.01%
Disco Corporation	200	34,913	0.03%
DMG MORI Co Ltd	200	3,219	0.00%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Japan (2022: 7.40%) (continued)			
East Japan Railway Company	900	48,733	0.04%
Ebara Corporation	200	8,873	0.01%
Eisai Company Limited	500	26,280	0.02%
Electric Power Development Company Limited	1,800	27,548	0.03%
Ezaki Glico Company	200	5,196	0.00%
Fanuc Corporation	2,100	51,745	0.05%
Fast Retailing Company Limited	400	82,511	0.08%
Fuji Electric Company Limited	400	17,079	0.02%
Fujifilm Holdings Corporation	900	49,320	0.05%
Fujitsu Limited	400	44,559	0.04%
Fukuoka Financial Group Inc	300	6,796	0.01%
GLP J-Reit	7	5,924	0.01%
GMO Payment Gateway Inc	50	2,588	0.00%
Goldwin Inc	100	6,418	0.01%
Hachijuni Bank Limited	5,800	30,283	0.03%
Hakuhodo DY Holdings Inc	400	3,113	0.00%
Hamamatsu Photonics	300	11,961	0.01%
Hankyu Hanshin Holdings Inc	600	19,372	0.02%
Haseko Corporation	400	4,828	0.00%
Hino Motors Limited	500	1,807	0.00%
Hirose Electric Company Limited	100	10,963	0.01%
Hitachi Construction Machinery Company Limited	400	11,509	0.01%
Hitachi Limited	2,000	117,411	0.11%
Honda Motor Company Limited	11,100	118,172	0.11%
Horiba Limited	100	5,123	0.00%
Hoshizaki Corporation	200	6,576	0.01%
House Foods Group Inc	100	1,975	0.00%
Hoya Corporation	792	76,823	0.07%
Hulic Company Limited	1,300	11,034	0.01%
Ibiden Company Limited	100	5,041	0.00%
Idemitsu Kosan Company Limited	800	17,408	0.02%
IHI Corporation	100	1,984	0.00%
Industrial & Infrastructure Fund Investment Corp	8	6,998	0.01%
INFRONEER Holdings Inc	429	4,203	0.00%
Inpex Corporation	1,700	24,275	0.02%
Isetan Mitsukoshi Holdings Limited	520	5,699	0.01%
Isuzu Motors Limited	1,600	19,044	0.02%
Itochu Corporation	3,000	102,651	0.09%
J. Front Retailing Co Ltd	700	6,774	0.01%
Japan Airlines Company Limited	600	11,044	0.01%
Japan Exchange Group Inc	1,500	26,337	0.02%
Japan Metropolitan Fund	23	14,121	0.01%
Japan Post	4,100	31,076	0.03%
Japan Post Bank	3,100	25,527	0.02%
Japan Post Insurance Co Ltd	2,000	31,907	0.03%
Japan Prime Realty Investment Corp	2	4,570	0.00%
Japan Real Estate Investment Corp	4	14,760	0.01%
Japan Tobacco Inc	2,600	56,610	0.05%
JFE Holdings Inc	1,500	20,802	0.02%
JGC Corporation	500	6,581	0.01%
JSR Corporation	600	15,255	0.01%
JXTG Holdings Inc	7,740	28,899	0.03%
Kagome Company Limited	200	4,108	0.00%
Kajima Corporation	900	13,862	0.01%
Kansai Electric Power Company Inc	2,100	27,614	0.03%
Kansai Paint Company Limited	200	2,706	0.00%
Kao Corporation	1,200	42,162	0.04%
Kawasaki Heavy Industries Limited	100	2,291	0.00%
Kawasaki Kisen Kaisha Limited	300	9,692	0.01%
KDDI Corporation	3,500	101,394	0.09%
Keihan Electric Railway Company Limited	500	12,558	0.01%
Keikyu Corporation	900	7,237	0.01%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Japan (2022: 7.40%) (continued)			
Keio Corporation	200	6,509	0.01%
Keisei Electric Railway Company Limited	200	6,557	0.01%
Keyence Corporation	472	165,806	0.15%
Kikkoman Corporation	500	24,824	0.02%
Kintetsu Corporation	400	10,730	0.01%
Kirin Holdings Company Limited	1,500	19,871	0.02%
Kobayashi Pharmaceutical Company Limited	57	2,408	0.00%
Kobe Bussan Co Ltd	400	8,876	0.01%
Kobe Steel Limited	800	9,869	0.01%
Koito Manufacturing Company Limited	400	5,713	0.01%
Komatsu Limited	2,000	51,180	0.05%
Konami Corporation	300	14,976	0.01%
Kose Corporation	100	6,871	0.01%
Kubota Corporation	2,200	30,690	0.03%
Kuraray Company Limited	500	5,605	0.01%
Kurita Water Industries Limited	300	9,900	0.01%
Kyocera Corporation	800	38,417	0.04%
Kyowa Exeo Corporation	300	5,818	0.01%
Kyowa Hakko Kirin Company Limited	600	9,889	0.01%
Kyushu Electric Power Company Inc	1,300	8,026	0.01%
Kyushu Railway Company	200	4,024	0.00%
Lasertec Corporation	200	29,457	0.03%
Lawson Inc	100	4,350	0.00%
Lion Corporation	500	4,671	0.00%
M3 Inc	1,200	20,629	0.02%
Makita Corporation	600	14,021	0.01%
Marubeni Corporation	3,600	53,137	0.05%
Marui Group Company Limited	400	6,152	0.01%
Maruichi Steel Tube Limited	100	2,355	0.00%
Matsumotokiyoshi Holdings Company Ltd	600	10,180	0.01%
Mazda Motor Corporation	1,100	11,812	0.01%
Mebuki Financial Group Inc	2,300	6,023	0.01%
Medipal Holdings Corporation	500	7,999	0.01%
MEIJI Holdings Company Limited	868	20,416	0.02%
Minebea Company Limited	900	13,908	0.01%
MISUMI Group Inc	800	11,831	0.01%
Mitsubishi Chemical Holdings Corporation	3,600	21,480	0.02%
Mitsubishi Corporation	2,600	117,302	0.11%
Mitsubishi Electric Corporation	4,400	51,494	0.05%
Mitsubishi Estate Company Limited	3,000	37,122	0.03%
Mitsubishi Heavy Industries Limited	560	29,582	0.03%
Mitsubishi Logistics Corporation	200	5,028	0.00%
Mitsubishi UFJ Financial Group Inc	24,503	196,732	0.18%
Mitsubishi UFJ Lease & Finance Company Limited	5,400	34,042	0.03%
Mitsui & Company Limited	3,300	113,271	0.10%
Mitsui Chemicals	500	12,270	0.01%
Mitsui Fudosan Company Limited	1,900	39,613	0.04%
Mitsui O.S.K Lines Limited	1,000	26,014	0.02%
Miura Co Limited	200	3,810	0.00%
Mizuho Financial Group Inc	5,612	90,258	0.08%
MonotaRO Co Limited	400	4,052	0.00%
Morinaga & Company Limited	100	3,419	0.00%
MS&AD Insurance Group Holdings	1,043	36,276	0.03%
Murata Manufacturing Company Limited	5,100	88,254	0.08%
Nabtesco Corporation	100	1,707	0.00%
Nagase & Company Limited	500	7,439	0.01%
Nagoya Railroad	400	5,589	0.01%
Nankai Electric Railway Company Limited	300	5,511	0.01%
NEC Corporation	700	36,601	0.03%
NET One Systems Co Ltd	200	3,593	0.00%
Nexon Company Limited	1,100	18,614	0.02%
NGK Insulators Limited	2,500	31,362	0.03%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Japan (2022: 7.40%) (continued)			
NGK Spark Plug Company Limited	200	4,284	0.00%
NH Foods Limited	200	5,660	0.01%
NHK Spring Co Ltd	300	2,172	0.00%
Nichirei Corporation	400	8,317	0.01%
Nidec Corporation	1,100	48,256	0.04%
Nifco Inc	100	2,449	0.00%
Nihon M&A Center	200	911	0.00%
Nikon Corporation	800	7,983	0.01%
Nintendo Company Limited	2,300	90,694	0.08%
Nippon Building Fund Inc	4	15,343	0.01%
Nippon Express Holdings Inc	200	9,878	0.01%
Nippon Kayaku Company Limited	300	2,373	0.00%
Nippon Paint Company Limited	2,700	17,192	0.02%
Nippon Prologis REIT Inc	6	10,603	0.01%
Nippon Shinyaku Company Limited	40	1,602	0.00%
Nippon Steel & Sumitomo Metal Corporation	1,700	37,714	0.03%
Nippon Telegraph & Telephone Corporation	60,000	67,067	0.06%
Nippon Yusen	1,000	24,596	0.02%
Nissan Chemical Industries Limited	400	16,100	0.01%
Nissan Motor Company Limited	5,600	23,404	0.02%
Nisshin Seifun	600	7,236	0.01%
Nissin Foods Holdings Company Limited	100	7,864	0.01%
Nitori Holdings Company Limited	200	21,153	0.02%
Nitto Denko Corporation	400	24,832	0.02%
Nomura Holdings Inc	8,200	31,094	0.03%
Nomura Real Estate Holdings Inc	200	4,751	0.00%
Nomura Real Estate Master Fund Inc	14	14,834	0.01%
Nomura Research Institute Limited	978	24,098	0.02%
NTT Data Corporation	1,800	22,837	0.02%
Obayashi Corporation	1,700	14,166	0.01%
Obic Company Limited	100	14,358	0.01%
Odakyu Electric Railway Company Limited	400	5,657	0.01%
Oji Holdings Corporation	1,900	7,564	0.01%
Olympus Corporation	2,700	33,179	0.03%
Omron Corporation	500	21,099	0.02%
Ono Pharmaceutical Company Limited	1,200	21,783	0.02%
Open House Co Ltd	200	6,423	0.01%
Oracle Corporation Japan	100	7,026	0.01%
Oriental Land Company Limited	2,100	65,249	0.06%
ORIX Corporation	2,700	47,731	0.04%
Orix JREIT Inc	6	6,813	0.01%
Osaka Gas Company Limited	1,100	17,141	0.02%
Otsuka Corporation	400	16,031	0.01%
Otsuka Holdings Company Limited	1,200	40,354	0.04%
Pan Pacific International Holdings Corporation	1,200	23,834	0.02%
Panasonic Corporation	4,400	46,843	0.04%
Persol Holdings Co Ltd	2,000	3,081	0.00%
Pigeon Corporation	100	1,069	0.00%
Rakuten Corporation	2,900	11,254	0.01%
Recruit Limited	3,000	87,517	0.08%
Renesas Electronics Corporation	2,700	39,058	0.04%
Resona Holdings Inc	5,669	29,721	0.03%
Ricoh Company Limited	1,700	13,886	0.01%
Rinnai Corporation	100	1,772	0.00%
Rohm Company Limited	800	14,264	0.01%
Rohto Pharmaceutical Company Limited	402	10,318	0.01%
Ryohin Keikaku Company Limited	100	1,225	0.00%
Sankyo Company Limited	100	4,338	0.00%
Santen Pharmaceutical Company Limited	1,200	10,432	0.01%
Sanwa Holdings Corporation	2,200	27,682	0.03%
Sapporo Holdings Limited	200	6,022	0.01%
Sawai Group Holdings Co Ltd	100	2,898	0.00%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Japan (2022: 7.40%) (continued)			
SBI Holdings Inc	1,800	35,865	0.03%
Screen Holdings Company	200	9,217	0.01%
SCSK Corp	100	1,651	0.00%
Secom Company Limited	500	32,090	0.03%
Sega Sammy Holdings Inc	500	8,731	0.01%
Seiko Epson Corporation	2,000	29,742	0.03%
Sekisui Chemical	600	8,176	0.01%
Sekisui House Limited	1,400	26,380	0.02%
Sekisui House Reit Inc	16	8,436	0.01%
Seven & i Holdings Company Limited	1,700	63,000	0.06%
Seven Bank Limited	1,500	2,952	0.00%
SG Holdings Co Ltd	1,300	15,757	0.01%
Sharp Corporation	200	1,180	0.00%
Shimadzu Corporation	800	20,112	0.02%
Shimano Inc	200	25,527	0.02%
Shimizu Corporation	900	5,921	0.01%
Shin-Etsu Chemical Company Limited	4,300	118,202	0.11%
Shionogi & Company Limited	500	21,159	0.02%
Shiseido Company Limited	870	28,910	0.03%
Shizuoka Financial Group Inc	1,100	8,487	0.01%
SHO-BOND Holdings Co Ltd	300	11,158	0.01%
Showa Denko KK	200	3,171	0.00%
Skylark Company Limited	200	2,588	0.00%
SMC Corporation	100	42,395	0.04%
Softbank Corp	5,800	62,059	0.06%
SoftBank Corporation	2,100	84,204	0.08%
Sohgo Security Services Class C	1,500	8,566	0.01%
Sojitz Corporation	600	12,449	0.01%
Sompo Japan Nipponkoa Holdings Inc	550	22,394	0.02%
Sony Corporation	3,100	240,164	0.22%
Sotetsu Holdings Inc	600	11,169	0.01%
Square Enix Holdings Company Limited	200	6,488	0.01%
Stanley Electric	600	8,972	0.01%
Subaru Corporation	1,200	22,072	0.02%
Sugi Holdings Company Limited	600	22,562	0.02%
Sumco Corporation	500	6,168	0.01%
Sumitomo Chemical Company Limited	12,400	31,943	0.03%
Sumitomo Corporation	2,400	45,329	0.04%
Sumitomo Dainippon Pharma Limited	400	1,356	0.00%
Sumitomo Electric Industries Limited	2,300	26,226	0.02%
Sumitomo Forestry Company	200	4,818	0.00%
Sumitomo Heavy Industries Limited	400	9,600	0.01%
Sumitomo Metal Mining Limited	700	19,490	0.02%
Sumitomo Mitsui Financial Group Inc	2,800	130,207	0.12%
Sumitomo Mitsui Trust Holdings Inc	749	26,695	0.02%
Sumitomo Realty & Development Company Limited	1,100	27,056	0.02%
Suntory Beverage & Food Limited	200	5,760	0.01%
Suzuki Motor Corporation	1,000	38,078	0.04%
Sysmex Corporation	500	22,574	0.02%
T&D Holdings Inc	1,500	23,432	0.02%
Taiheiyo Cement	200	3,355	0.00%
Taisei Corporation	300	9,990	0.01%
Taisho Pharmaceutical Holdings Company Limited	100	3,901	0.00%
Taiyo Nippon Sanso Corporation	500	11,219	0.01%
Taiyo Yuden Co Ltd	400	10,251	0.01%
Takara Bio Inc	600	5,252	0.01%
Takara Holdings Inc	100	760	0.00%
Takashimaya Company Limited	500	6,924	0.01%
Takeda Pharmaceutical Company Limited	3,319	97,495	0.09%
TDK Corporation	1,000	35,078	0.03%
TechnoPro Holdings Inc	400	8,236	0.01%
Teijin Limited	800	7,357	0.01%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Japan (2022: 7.40%) (continued)			
Terumo Corporation	1,484	37,224	0.03%
THK Company Limited	100	1,730	0.00%
TIS Inc	800	16,674	0.02%
Tobu Railway Company Limited	800	19,454	0.02%
Toho Company Limited	300	9,688	0.01%
Tohoku Electric Power Company Inc	1,300	7,962	0.01%
Tokai Carbon Company Limited	300	2,224	0.00%
Tokio Marine Holdings Inc	4,100	89,919	0.08%
Tokyo Electric Power Company Inc	4,100	17,356	0.02%
Tokyo Electron Limited	1,000	129,374	0.12%
Tokyo Gas Company Limited	700	15,024	0.01%
Tokyo Tatemono Company Limited	400	5,236	0.00%
Tokyu Corporation	1,500	16,368	0.02%
Tokyu Fudosan Holdings Corporation	1,500	8,725	0.01%
Toppan Printing Company Limited	400	9,051	0.01%
Toray Industries Inc	3,900	19,205	0.02%
Tosoh Corporation	600	7,284	0.01%
TOTO Limited	400	9,780	0.01%
Toyo Suisan Kaisha Limited	200	7,424	0.01%
Toyota Industries Corporation	400	29,812	0.03%
Toyota Motor Corporation	29,000	491,465	0.45%
Toyota Tsusho Corporation	500	27,834	0.03%
Trend Micro	200	7,175	0.01%
Tsumura & Company	200	3,519	0.00%
Tsuruha Holdings Inc	50	3,179	0.00%
Ube Industries Limited	500	7,980	0.01%
Uni-charm Corporation	1,000	33,489	0.03%
United Urban Investment Corp	4	3,942	0.00%
USS Company Limited	700	10,955	0.01%
Welcia Holdings Company Limited	100	1,635	0.00%
West Japan Railway Company	600	23,489	0.02%
Yakult Honsha Company Limited	800	18,396	0.02%
Yamada Denki Company Limited	500	1,454	0.00%
Yamaha Corporation	300	7,759	0.01%
Yamaha Motor Company Limited	600	14,929	0.01%
Yamato Holdings Company Limited	1,000	15,412	0.01%
Yamazaki Baking Company Limited	100	1,739	0.00%
Yaskawa Electric Corporation	700	23,903	0.02%
Yokogawa Electric Corporation	600	10,970	0.01%
Yokohama Rubber Company Limited	200	3,939	0.00%
Z Holdings Corporation	7,100	18,672	0.02%
Zenkoku Hosho Company Limited	100	3,108	0.00%
Zensho Holdings Company Limited	200	8,226	0.01%
ZOZO Inc	400	6,943	0.01%
		8,427,384	7.72%
Netherlands (2022: 0.43%)			
Shell Plc	15,252	458,209	0.42%
		458,209	0.42%
New Zealand (2022: 0.13%)			
a2 Milk Co Ltd	818	2,117	0.00%
Air New Zealand Ltd	20,352	8,431	0.01%
Auckland International Airport	3,238	14,535	0.01%
Contact Energy Limited	3,671	16,750	0.02%
EBOS Group Ltd	282	5,473	0.01%
Fisher & Paykel Healthcare Corporation Limited	1,049	12,847	0.01%
Fletcher Building Limited	731	1,950	0.00%
Infratil Ltd	2,458	14,242	0.01%
Meridian Energy Ltd	1,485	4,332	0.00%
Ryman Healthcare Limited	2,689	9,629	0.01%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
New Zealand (2022: 0.13%) (continued)			
Skycity Entertainment Group Limited	113	124	0.00%
Spark New Zealand Limited	5,137	14,023	0.01%
Xero Limited	239	16,380	0.02%
		<u>120,833</u>	<u>0.11%</u>
Norway (2022: 0.24%)			
Aker BP ASA	787	20,677	0.02%
DNB Bank ASA	2,332	44,628	0.04%
Equinor ASA	2,081	64,863	0.06%
Gjensidige Forsikring ASA	317	4,432	0.00%
Kongsberg Gruppen ASA	272	10,652	0.01%
Marine Harvest ASA	1,208	20,325	0.02%
Norsk Hydro ASA	3,183	18,986	0.02%
Orkla ASA	1,491	10,585	0.01%
Salmar ASA	42	2,026	0.00%
Schibsted ASA Class B	177	3,507	0.00%
Telenor ASA	1,586	17,104	0.02%
TOMRA Systems ASA	587	6,364	0.01%
Yara International ASA	355	12,771	0.01%
		<u>236,920</u>	<u>0.22%</u>
People's Republic of China (2022: 0.07%)			
AAC Technologies Holdings Inc	4,000	6,464	0.01%
Budweiser Brewing Co APAC Ltd	3,843	7,165	0.01%
ESR Cayman Ltd	4,200	5,572	0.00%
Lenovo Group Ltd	18,000	17,518	0.02%
SITC International Holdings Co Ltd	3,000	4,761	0.00%
Wharf Holdings Limited	787	1,864	0.00%
		<u>43,344</u>	<u>0.04%</u>
Peru (2022: 0.03%)			
Credicorp Ltd	129	15,592	0.01%
Southern Copper Corporation	152	10,809	0.01%
		<u>26,401</u>	<u>0.02%</u>
Poland (2022: 0.05%)			
Allegro.eu	1,689	11,781	0.01%
Dino Polska SA	52	3,994	0.00%
LPP SA	3	8,439	0.01%
Polski Koncern Naftowy ORLEN SA	1,340	17,020	0.02%
Powszechna Kasa Oszczednosci Bank Polski SA	2,654	19,939	0.02%
Powszechny Zaklad Ubezpieczen SA	1,679	15,030	0.01%
		<u>76,203</u>	<u>0.07%</u>
Republic of South Korea (2022: 1.50%)			
AmorePacific Corporation	134	11,443	0.01%
Celltrion Healthcare Company Limited	340	14,993	0.01%
Celltrion Inc	222	21,630	0.02%
CJ CheilJedang Corporation	16	3,438	0.00%
Coupang Inc	2,396	38,472	0.04%
Coway Company Limited	247	7,140	0.01%
DL E&C Co Ltd	28	610	0.00%
Doosan Heavy Industries & Construction Company Limited	1,316	15,134	0.01%
EcoPro BM Co Ltd	81	14,344	0.01%
Ecopro Co Ltd	55	34,686	0.03%
E-MART	58	2,858	0.00%
Fila Korea Ltd	119	3,007	0.00%
Hana Financial Group Inc	881	26,177	0.02%
Hankook Tire Company Limited	191	5,294	0.00%
Hanmi Science Co Ltd	190	4,382	0.00%
Hanwha Chemical Corporation	428	8,912	0.01%
State Street Global Advisors Gross Roll Up Unit Trust			64

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Republic of South Korea (2022: 1.50%) (continued)			
Hanwha Techwin Limited	60	4,393	0.00%
Hite Jinro Co Ltd	406	5,368	0.01%
HLB Inc	39	819	0.00%
HMM Co Ltd	459	5,224	0.00%
HYBE Co Ltd	30	4,998	0.00%
Hyundai Engineering & Construction Company Limited	282	7,155	0.01%
Hyundai Glovis Company Limited	43	5,550	0.01%
Hyundai Heavy Industries Holdings Co Ltd	13	1,103	0.00%
Hyundai Marine & Fire Insurance Company	297	6,746	0.01%
Hyundai Mobis	185	31,142	0.03%
Hyundai Motor Company	411	54,975	0.05%
Hyundai Steel Company	240	6,392	0.01%
Kakao Corporation	828	25,472	0.02%
KakaoBank Corp	343	5,606	0.01%
KB Financial Group Inc	829	32,088	0.03%
Kia Motors Corporation	562	32,020	0.03%
Korea Aerospace Industries Limited	166	5,670	0.01%
Korea Electric Power Corporation	423	5,335	0.01%
Korea Shipbuilding & Offshore Engineering Co Ltd	76	5,905	0.01%
Korea Zinc Company Limited	26	9,209	0.01%
Korean Air Lines Company Limited	555	8,449	0.01%
Krafton Inc	24	2,530	0.00%
KT&G Corporation	319	19,269	0.02%
Kumho Petrochemical Company Limited	32	3,004	0.00%
L&F Co Ltd	25	3,034	0.00%
LG Chem Limited	106	36,838	0.03%
LG Corporation	275	16,130	0.01%
LG Display Company Limited	265	2,432	0.00%
LG Electronics	320	22,600	0.02%
LG Energy Solution	71	23,680	0.02%
LG Household & Health Care Limited	31	9,688	0.01%
Lotte Chemical Corporation	86	8,253	0.01%
Meritz Financial Group Inc	183	7,071	0.01%
Naver Corporation	321	45,274	0.04%
NCSOFT Corporation	48	7,475	0.01%
Orion Corporation	69	6,196	0.01%
Ottogi Corp	18	4,599	0.00%
POSCO	178	66,656	0.06%
POSCO Chemical Co Ltd	56	14,091	0.01%
Samsung Biologics Company Limited	40	19,067	0.02%
Samsung C&T Corporation	285	21,465	0.02%
Samsung Electro-Mechanics Class C	191	18,369	0.02%
Samsung Electronics Company Limited	10,990	526,162	0.48%
Samsung Electronics Company Limited Pref Preference	1,748	66,681	0.06%
Samsung Engineering Company Limited	223	4,722	0.00%
Samsung Fire & Marine Insurance Company Limited	112	20,422	0.02%
Samsung Heavy Industries Company Limited	942	5,169	0.00%
Samsung Life Insurance Company Limited	274	13,483	0.01%
Samsung SDI Company Limited	123	44,080	0.04%
Samsung SDS Company Limited	193	18,264	0.02%
Shinhan Financial Group Company Limited	1,041	25,940	0.02%
SK Holdings Company Limited	102	10,438	0.01%
SK Hynix Inc	1,218	97,786	0.09%
SK Innovation Company Limited	156	16,248	0.02%
SK Square Co Ltd	225	6,685	0.01%
SKC Co Ltd	20	1,063	0.00%
Ssangyong Cement Industrial Co Ltd	1,551	5,960	0.01%
Woori Financial Group Inc	2,075	17,806	0.02%
Yuhan Corporation	321	17,031	0.02%
		1,731,800	1.59%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Russian Federation (2022: 0.00%)			
Yandex Class A	1,581	–	0.00%
		–	0.00%
Singapore (2022: 0.47%)			
Ascendas Real Estate Investment Trust	7,413	14,107	0.01%
CapitalLand Ascott Trust	475	315	0.00%
Capitaland Investment Ltd	4,036	8,658	0.01%
CapitalLand Mall Real Estate Investment Trust	12,782	16,363	0.01%
DBS Group Holdings Limited	5,218	121,469	0.11%
Frasers Logistics & Commercial Trust	3,700	2,740	0.00%
Genting Singapore Ltd	13,900	8,128	0.01%
Keppel Corporation Limited	2,800	13,176	0.01%
Mapletree Industrial Trust	4,929	7,709	0.01%
Mapletree Logistics Trust	12,660	14,718	0.01%
Oversea-Chinese Banking Corporation Limited	7,414	65,721	0.06%
Semb Corporation Marine Limited	118,327	10,972	0.01%
Sembcorp Industries Limited	1,800	6,340	0.01%
Singapore Airlines Limited	3,400	15,199	0.01%
Singapore Exchange Limited	2,800	18,892	0.02%
Singapore Post Ltd	20,100	6,746	0.01%
Singapore Technologies Engineering Limited	4,800	12,987	0.01%
Singapore Telecommunications Limited	15,714	26,315	0.02%
StarHub Limited	8,685	6,671	0.01%
Suntec Real Estate Investment Trust	10,799	8,669	0.01%
United Overseas Bank Limited	2,818	55,577	0.05%
UOL Group Limited	500	2,221	0.00%
Venture Corporation Limited	900	7,704	0.01%
Wilmar International Limited	6,700	17,294	0.02%
		468,691	0.43%
Sweden (2022: 0.92%)			
Alfa Laval AB	870	28,424	0.03%
Assa Abloy AB	2,378	49,245	0.04%
Atlas Copco AB Class A	5,046	64,597	0.06%
Atlas Copco AB Class B	3,894	43,400	0.04%
Autoliv AB	227	20,686	0.02%
Beijer Ref AB	386	3,876	0.00%
Boliden AB	786	21,487	0.02%
Castellum AB	411	3,979	0.00%
Electrolux AB	396	3,892	0.00%
Epiroc AB	1,969	35,605	0.03%
EQT AB	781	14,727	0.01%
ESSITY AB	1,266	25,964	0.02%
Evolution Gaming Group AB	589	56,655	0.05%
Fastighets AB Balder	559	2,396	0.00%
Getinge AB	667	11,174	0.01%
Hennes & Mauritz AB	1,386	18,732	0.02%
Hexagon AB	4,954	40,218	0.04%
Holmen AB	202	7,478	0.01%
Industrivarden AB	838	21,026	0.02%
Indutrade AB	625	11,014	0.01%
Investment AB Latour	12	201	0.00%
Investor AB Class B	5,095	92,930	0.09%
Kinnevik AB	811	7,699	0.01%
LE Lundbergforetagen AB	93	3,695	0.00%
Lifco AB	649	10,830	0.01%
Nibe Industrier AB	3,204	20,000	0.02%
Saab AB	155	7,503	0.01%
Sagax AB	623	11,293	0.01%
Sandvik AB	2,238	39,225	0.04%
Securitas AB Class B	935	7,044	0.01%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Sweden (2022: 0.92%) (continued)			
Skandinaviska Enskilda Banken AB A Shares	4,014	45,593	0.04%
Skanska AB	1,222	19,123	0.02%
SKF AB	775	12,273	0.01%
SSAB AB	2,044	10,680	0.01%
Svenska Cellulosa AB SCA	1,781	23,218	0.02%
Svenska Handelsbanken AB A Shares	3,156	26,768	0.02%
Sweco AB	41	364	0.00%
Swedbank AB	1,975	34,564	0.03%
Swedish Orphan Biovitrum AB	744	14,450	0.01%
Tele2 AB	4,399	32,002	0.03%
Telefonaktiebolaget LM Ericsson	5,916	27,429	0.03%
TeliaSonera AB	6,899	13,537	0.01%
Trelleborg AB Class B	340	8,046	0.01%
Volvo Car AB	3,653	71,647	0.07%
		1,024,689	0.94%
Switzerland (2022: 3.09%)			
ABB Limited	3,371	114,160	0.10%
Adecco SA	448	17,466	0.02%
Alcon Inc	1,151	84,304	0.08%
Bachem Holding AG	29	2,036	0.00%
Baloise Holding AG	137	18,799	0.02%
Banque Cantonale Vaudoise	57	5,653	0.00%
Barry Callebaut AG	7	10,537	0.01%
BELIMO Holding AG	31	13,948	0.01%
BKW AG	29	4,836	0.00%
Chocoladefabriken Lindt & Spruengli AG B Shares	4	42,084	0.04%
Cie Financiere Richemont SA	1,128	130,439	0.12%
Clariant AG	2,069	30,975	0.03%
EMS-Chemie Holding AG	21	13,508	0.01%
Flughafen Zuerich AG	137	24,725	0.02%
Geberit AG	63	29,856	0.03%
Georg Fischer AG	238	12,692	0.01%
Givaudan SA	16	49,460	0.05%
Helvetia Holding AG	182	24,128	0.02%
Julius Baer Group Limited	421	25,585	0.02%
Kuehne + Nagel International AG	108	29,103	0.03%
LafargeHolcim Limited	1,147	69,610	0.06%
Logitech International SA	390	25,481	0.02%
Lonza Group AG	163	71,626	0.07%
Nestle SA	6,249	669,325	0.61%
Novartis AG	4,719	457,359	0.42%
Partners Group Holding AG	46	49,132	0.04%
PSP Swiss Property AG	66	7,373	0.01%
Roche Holding AG	1,465	378,825	0.35%
Roche Holding AG B Shares	60	16,689	0.02%
Schindler Holding - Part Cert	151	28,530	0.03%
SGS SA	285	22,664	0.02%
SIG Combibloc Group AG	958	22,393	0.02%
Sika AG	316	76,052	0.07%
Sonova Holding AG	102	22,927	0.02%
Straumann	232	28,073	0.03%
Swatch Group AG	80	19,444	0.02%
Swiss Life Holding AG	67	39,541	0.04%
Swiss Prime Site AG	204	17,682	0.02%
Swiss Re AG	593	57,748	0.05%
Swisscom AG	62	34,836	0.03%
TE Connectivity Limited	657	76,656	0.07%
Tecan Group AG	29	9,258	0.01%
Temenos Group AG	179	11,906	0.01%
UBS AG	6,590	154,383	0.14%
VAT Group AG	49	16,645	0.01%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
Switzerland (2022: 3.09%) (continued)			
Zurich Insurance Group AG	320	138,798	0.13%
		3,207,250	2.94%
Taiwan (2022: 0.00%)			
United Kingdom (2022: 4.47%)			
3i Group Plc	2,105	50,305	0.05%
Admiral Group Plc	508	13,921	0.01%
Anglo American Plc	2,637	68,871	0.06%
Ashtead Group Plc	971	55,992	0.05%
Associated British Foods Plc	804	19,168	0.02%
AstraZeneca Plc	3,435	439,633	0.40%
Auto Trader Group Plc	659	4,692	0.00%
Aviva Plc	5,880	26,423	0.02%
B&M European Value Retail SA	2,083	14,081	0.01%
BAE Systems Plc	6,756	77,713	0.07%
Barclays Plc	32,910	60,301	0.06%
Barratt Developments Plc	1,845	9,382	0.01%
Beazley PLC	1,447	9,233	0.01%
Berkeley Group Holdings Plc	128	6,060	0.01%
BP Plc	37,033	226,868	0.21%
British American Tobacco Plc	5,037	149,640	0.14%
British Land Co Plc	8,279	30,246	0.03%
BT Group Plc	18,270	24,579	0.02%
Bunzl Plc	640	21,588	0.02%
Burberry Group Plc	855	18,811	0.02%
Centrica Plc	14,634	26,056	0.02%
Coca-Cola European Partners Plc	348	20,537	0.02%
Coca-Cola HBC AG	516	13,378	0.01%
Compass Group Plc	3,839	88,514	0.08%
Convatec Group Plc	3,462	8,693	0.01%
Croda International Plc	375	21,273	0.02%
DCC Plc	318	16,897	0.02%
Dechra Pharmaceuticals Plc	162	7,074	0.01%
Diageo Plc	5,434	190,063	0.17%
Dowlais Group PLC	3,983	4,932	0.00%
DS Smith Plc	9,059	29,983	0.03%
Experian Plc	1,968	61,052	0.06%
Glencore Plc	27,478	148,851	0.14%
GSK Plc	8,776	150,948	0.14%
GVC Holdings Plc	1,591	17,109	0.02%
Haleon Plc	11,303	44,414	0.04%
Halma Plc	1,032	23,063	0.02%
Hargreaves Lansdown Plc	476	4,243	0.00%
Hikma Pharmaceuticals Plc	359	8,641	0.01%
Hiscox Ltd	692	8,017	0.01%
Howden Joinery Group Plc	1,407	11,945	0.01%
HSBC Holdings Plc	45,368	337,291	0.31%
IMI Plc	567	10,249	0.01%
Imperial Brands Plc	2,218	42,625	0.04%
Informa Plc	2,834	24,516	0.02%
InterContinental Hotels Group Plc	351	24,578	0.02%
Intertek Group Plc	407	19,293	0.02%
ITV Plc	6,417	5,224	0.00%
J Sainsbury Plc	4,617	13,456	0.01%
JD Sports Fashion Plc	5,025	8,672	0.01%
Johnson Matthey Plc	439	8,239	0.01%
Kingfisher Plc	3,968	10,215	0.01%
Land Securities Group	1,534	10,430	0.01%
Legal & General Plc	12,026	30,847	0.03%
Liberty Global Plc Series C	604	10,588	0.01%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
United Kingdom (2022: 4.47%) (continued)			
Linde Plc	1,139	400,573	0.37%
Lloyds Banking Group Plc	141,718	72,490	0.07%
London Stock Exchange Group Plc	935	88,753	0.08%
M&G Plc	7,323	16,656	0.02%
Melrose Industries PLC	2,311	12,500	0.01%
Mondi Plc	1,302	20,601	0.02%
National Grid Plc	8,197	92,607	0.08%
NatWest Group Plc	13,065	35,500	0.03%
Next Plc	338	28,429	0.03%
Ocado Group Plc	2,064	14,286	0.01%
Pearson Plc	2,087	20,893	0.02%
Pentair Plc	449	27,460	0.02%
Persimmon Plc	755	9,378	0.01%
Phoenix Group Holdings Plc	4,216	23,436	0.02%
Prudential Plc	6,099	62,492	0.06%
Reckitt Benckiser Group Plc	1,555	103,865	0.09%
RELX Plc	4,148	132,698	0.12%
Rentokil Initial Plc	5,707	40,146	0.04%
Rightmove Plc	2,205	14,291	0.01%
Rio Tinto Plc	2,413	143,928	0.13%
Rolls-Royce Holdings Plc	16,698	42,523	0.04%
RS Group Plc	679	5,757	0.01%
Sage Group Plc	2,273	25,915	0.02%
Segro Plc	3,130	25,958	0.02%
Severn Trent Plc	698	19,030	0.02%
Smith & Nephew Plc	2,286	26,960	0.02%
Smiths Group Plc	601	11,221	0.01%
Spirax-Sarco Engineering Plc	200	21,964	0.02%
SSE Plc	2,186	40,573	0.04%
St James's Place Plc	1,529	14,669	0.01%
Standard Chartered Plc	5,128	44,811	0.04%
Standard Life Aberdeen Plc	5,484	9,847	0.01%
Tate & Lyle Plc	635	5,018	0.00%
Taylor Wimpey Plc	8,600	11,629	0.01%
Tesco Plc	15,327	46,682	0.04%
Unilever Plc	5,647	264,436	0.24%
Unite Group	1,025	10,605	0.01%
United Utilities Group Plc	1,386	15,150	0.01%
Vodafone Group Plc	44,530	39,436	0.04%
Weir Group Plc	757	16,594	0.02%
Whitbread Plc	600	23,960	0.02%
Wise Plc - Class A	1,240	9,801	0.01%
WPP Plc	2,012	17,002	0.02%
		4,899,936	4.49%
United States (2022: 72.27%)			
3M Company	1,173	103,723	0.09%
Abbott Laboratories	3,989	364,897	0.33%
AbbVie Inc	4,080	574,418	0.53%
Accenture Plc	1,281	371,578	0.34%
Activision Blizzard Inc	1,627	143,883	0.13%
Adobe Systems Inc	1,014	488,348	0.45%
Advanced Micro Devices Inc	3,396	329,801	0.30%
AES Corporation	1,340	19,238	0.02%
Aflac Inc	1,291	93,586	0.09%
Agilent Technologies Inc	624	65,904	0.06%
Air Products & Chemicals Inc	444	118,847	0.11%
Airbnb Inc	1,034	134,002	0.12%
Akamai Technologies Inc	289	29,081	0.03%
Albemarle Corporation	342	54,927	0.05%
Alexandria Real Estate Equities Inc	330	31,200	0.03%
Align Technology Inc	142	40,950	0.04%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
United States (2022: 72.27%) (continued)			
Allegion Plc	235	23,128	0.02%
Alliant Energy Corporation	668	30,569	0.03%
Allstate Corporation	558	58,717	0.05%
Ally Financial Corporation	485	12,222	0.01%
Alnylam Pharmaceuticals Inc	230	38,473	0.04%
Alphabet Inc - Class A	13,595	1,680,323	1.54%
Alphabet Inc - Class C	11,587	1,442,971	1.32%
Altria Group Inc	3,939	156,444	0.14%
Amazon.com Inc	20,492	2,460,395	2.25%
Amdocs Limited	275	21,945	0.02%
Ameren Corporation	625	44,174	0.04%
American Electric Power Company Inc	1,091	77,511	0.07%
American Express Company	1,462	206,013	0.19%
American International Group Inc	1,656	94,785	0.09%
American Tower Corporation	1,158	179,866	0.16%
American Water Works Company Inc	384	44,912	0.04%
Ameriprise Financial Inc	237	73,798	0.07%
AMERISOURCEBERGEN Corporation	323	54,905	0.05%
AMETEK Inc	487	67,966	0.06%
Amgen Inc	1,261	320,100	0.29%
Amphenol Corporation	1,274	101,066	0.09%
Analog Devices Inc	1,227	202,914	0.19%
Annaly Capital Management Inc	1,124	19,969	0.02%
ANSYS Inc	194	54,522	0.05%
Anthem Inc	486	199,872	0.18%
Aon Plc	440	134,741	0.12%
APA Corporation	683	26,514	0.02%
Apollo Global Management Inc	1,110	94,105	0.09%
Apple Inc	33,814	5,468,047	5.01%
Applied Materials Inc	2,008	262,581	0.24%
Aptiv Plc	655	60,993	0.06%
Aramark	529	17,338	0.02%
Arch Capital Group Limited	760	57,218	0.05%
Archer-Daniels-Midland Company	1,184	84,342	0.08%
Arista Networks Inc	522	90,684	0.08%
Arrow Electronics Inc	89	10,528	0.01%
Arthur J Gallagher & Company	456	98,169	0.09%
AT&T Inc	16,210	229,964	0.21%
Atlassian Corp Plc	380	72,325	0.07%
Atmos Energy Corp	304	30,416	0.03%
Autodesk Inc	414	80,907	0.07%
Automatic Data Processing Inc	906	205,871	0.19%
AutoZone Inc	40	95,962	0.09%
AvalonBay Communities Inc	283	45,905	0.04%
Avantor Inc	1,650	32,852	0.03%
Avery Dennison Corporation	299	51,588	0.05%
Baker Hughes	2,338	77,996	0.07%
Ball Corporation	623	29,292	0.03%
Bank of America Corporation	15,361	397,246	0.36%
Bank of New York Mellon Corporation	1,813	73,034	0.07%
Bath & Body Works Inc	366	11,684	0.01%
Baxter International Inc	1,188	42,347	0.04%
Becton Dickinson and Company	618	150,906	0.14%
Berkshire Hathaway Inc A Shares	1	501,985	0.46%
Berkshire Hathaway Inc B Shares	2,740	906,561	0.83%
Best Buy Company Inc	380	24,934	0.02%
Bill.com Holdings Inc	265	27,175	0.02%
Biogen Inc	388	94,186	0.09%
BioMarin Pharmaceutical Inc	428	35,768	0.03%
Bio-Rad Laboratories Inc	59	19,975	0.02%
Bio-Techne Corp	282	18,131	0.02%
BlackRock Inc	351	214,326	0.20%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
United States (2022: 72.27%) (continued)			
Blackstone Inc	1,709	172,942	0.16%
Boeing Company	1,327	240,245	0.22%
Booking Holdings Inc	83	241,764	0.22%
BorgWarner Inc	515	19,637	0.02%
Boston Properties Inc	420	23,595	0.02%
Boston Scientific Corporation	3,109	155,046	0.14%
Bristol-Myers Squibb Company	4,789	262,530	0.24%
Broadcom Inc	914	717,025	0.66%
Broadridge Financial Solutions Inc	369	62,403	0.06%
Brown & Brown Inc	464	30,608	0.03%
Brown-Forman Corporation	478	26,046	0.02%
Builders FirstSource Inc	312	36,686	0.03%
Bunge Limited	386	39,466	0.04%
Burlington Stores Inc	181	23,130	0.02%
Cabot Oil & Gas Corporation	1,656	42,309	0.04%
Cadence Design Systems Inc	530	117,288	0.11%
Caesars Entertainment Inc	573	25,085	0.02%
Campbell Soup Company	385	14,938	0.01%
Capital One Financial Corporation	834	76,448	0.07%
Cardinal Health Inc	581	47,643	0.04%
Carlyle Group Inc	418	11,907	0.01%
CarMax Inc	282	18,839	0.02%
Carnival Corporation	2,409	31,217	0.03%
Carrier Global Corporation	1,773	92,439	0.08%
Catalent Inc	461	19,825	0.02%
Caterpillar Inc	1,221	314,836	0.29%
CBOE Holdings Inc	181	26,705	0.02%
CBRE Group Inc	670	46,740	0.04%
CDW Corporation	274	52,215	0.05%
Celanese Corporation	192	22,763	0.02%
Centene Corporation	1,159	75,402	0.07%
CenterPoint Energy Inc	1,272	32,258	0.03%
Ceridian HCM Holding Inc	368	23,583	0.02%
CF Industries Holdings Inc	367	29,720	0.03%
CH Robinson Worldwide Inc	225	18,304	0.02%
Charles River Laboratories International Inc	139	25,730	0.02%
Charles Schwab Corporation	3,258	168,939	0.15%
Charter Communications Inc	257	106,761	0.10%
Cheniere Energy Inc	534	83,705	0.08%
Chevron Corporation	4,102	653,298	0.60%
Chipotle Mexican Grill Inc	70	121,113	0.11%
Chubb Limited	986	193,875	0.18%
Church & Dwight Company Inc	554	47,946	0.04%
Cigna Corp	644	174,006	0.16%
Cincinnati Financial Corporation	311	30,047	0.03%
Cintas Corporation	218	99,041	0.09%
Cisco Systems Inc	9,111	462,628	0.42%
Citigroup Inc	4,215	163,743	0.15%
Citizens Financial Group Inc	903	22,857	0.02%
Clorox Company	244	30,204	0.03%
Cloudflare Inc	549	32,688	0.03%
CME Group Inc	841	159,041	0.15%
CMS Energy Corporation	556	27,891	0.03%
Coca-Cola Company	8,627	456,141	0.42%
Cognizant Technology Solutions Corporation	1,061	67,884	0.06%
Colgate-Palmolive Company	2,056	138,089	0.13%
Comcast Corporation	9,569	400,746	0.37%
ConAgra Foods Inc	1,123	29,084	0.03%
ConocoPhillips	2,706	306,190	0.28%
Consolidated Edison Inc	754	60,911	0.06%
Constellation Brands Inc	352	83,559	0.08%
Constellation Energy Corp	684	70,471	0.06%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
United States (2022: 72.27%) (continued)			
Cooper Cos Inc	119	35,743	0.03%
Copart Inc	1,872	76,188	0.07%
Corning Inc	1,673	48,148	0.04%
Corteva Inc	1,516	73,255	0.07%
CoStar Group Inc	865	62,819	0.06%
Costco Wholesale Corporation	1,018	543,215	0.50%
CrowdStrike Holdings Inc	499	78,888	0.07%
Crown Castle International Corporation	1,198	104,134	0.10%
CSX Corporation	4,380	127,211	0.12%
Cummins Inc	318	68,619	0.06%
CVS Health Corporation	2,858	188,473	0.17%
Danaher Corporation	1,466	343,532	0.31%
Darden Restaurants Inc	238	32,195	0.03%
Datadog Inc	574	49,384	0.05%
DaVita Inc	158	14,107	0.01%
Deere & Company	560	199,606	0.18%
Delta Air Lines Inc	472	16,495	0.01%
Dentsply Sirona Inc	574	18,520	0.02%
Devon Energy Corporation	1,391	62,669	0.06%
DexCom Inc	952	83,893	0.08%
Diamondback Energy Inc	531	77,678	0.07%
Digital Realty Trust Inc	621	70,983	0.06%
Discover Financial Services	539	44,103	0.04%
DocuSign Inc	540	21,421	0.02%
Dollar General Corporation	468	46,767	0.04%
Dollar Tree Inc	427	42,932	0.04%
Dominion Resources Inc	1,785	75,311	0.07%
Domino's Pizza Inc	97	34,704	0.03%
DoorDash Inc	815	61,174	0.06%
Dover Corporation	267	35,182	0.03%
Dow Inc	1,560	75,970	0.07%
DR Horton Inc	657	66,690	0.06%
DTE Energy Company	436	40,884	0.04%
Duke Energy Corporation	1,959	163,307	0.15%
DuPont de Nemours Inc	942	66,365	0.06%
Eastman Chemical Company	331	23,985	0.02%
Eaton Corporation Plc	865	174,250	0.16%
eBay Inc	1,194	49,722	0.05%
Ecolab Inc	529	84,640	0.08%
Edison International	1,117	66,772	0.06%
Edwards Lifesciences Corporation	1,253	81,991	0.07%
Electronic Arts Inc	642	73,008	0.07%
Eli Lilly & Company	1,911	969,497	0.89%
Emerson Electric Company	1,207	110,092	0.10%
Enphase Energy Inc	313	35,520	0.03%
Entergy Corporation	473	41,325	0.04%
EOG Resources Inc	1,293	154,806	0.14%
EPAM Systems Inc	105	25,358	0.02%
Equifax Inc	231	39,967	0.04%
Equinix Inc	181	124,159	0.11%
Equitable Holdings Inc	877	23,516	0.02%
Equity LifeStyle Properties Inc	310	18,654	0.02%
Equity Residential	736	40,813	0.04%
Essex Property Trust Inc	140	28,045	0.03%
Estee Lauder Companies Inc	476	64,988	0.06%
Etsy Inc	232	14,151	0.01%
Everest Re Group Limited	80	28,084	0.03%
Evergy Inc	469	22,459	0.02%
Eversource Energy Corporation	1,073	58,933	0.05%
Exact Sciences Corp	361	23,261	0.02%
Exelon Corporation	2,182	77,882	0.07%
Expedia Inc	301	29,303	0.03%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
United States (2022: 72.27%) (continued)			
Expeditors International of Washington Inc	353	38,219	0.03%
Extra Space Storage Inc	614	70,508	0.06%
Exxon Mobil Corporation	9,229	1,024,931	0.94%
F5 Networks Inc	173	26,330	0.02%
FactSet Research Systems Inc	102	42,126	0.04%
Fair Isaac Corporation	43	35,274	0.03%
Fastenal Company	1,205	62,188	0.06%
Federal Realty Investment Trust	226	19,346	0.02%
FedEx Corporation	488	122,107	0.11%
Ferguson Plc	459	71,779	0.07%
Fidelity National Information Services Inc	1,274	66,507	0.06%
Fifth Third Bancorp	1,420	33,973	0.03%
First Citizens BancShares Inc/NC	24	31,284	0.03%
First Solar Inc	252	38,461	0.04%
FirstEnergy Corporation	1,066	34,414	0.03%
Fiserv Inc	1,386	147,875	0.14%
FleetCor Technologies Inc	213	51,369	0.05%
Flextronics International Limited	879	22,399	0.02%
FMC Corporation	240	15,181	0.01%
FNF Group	671	26,175	0.02%
Ford Motor Company	8,629	101,225	0.09%
Fortinet Inc	1,431	79,312	0.07%
Fortive Corporation	1,042	72,987	0.07%
Fortrea Holdings Inc	141	3,807	0.00%
Fortune Brands Home & Security Inc	381	22,369	0.02%
Fox Corp - Class A	1,066	31,414	0.03%
Franklin Resources Inc	727	16,878	0.02%
Freeport-McMoRan Copper & Gold Inc	3,116	109,748	0.10%
Garmin Ltd	347	34,479	0.03%
Gartner Inc	146	47,383	0.04%
GE HealthCare Technologies Inc	884	56,810	0.05%
Generac Holdings Inc	168	17,290	0.02%
General Dynamics Corporation	625	130,443	0.12%
General Electric Company	2,542	265,424	0.24%
General Mills Inc	1,301	78,631	0.07%
General Motors Company	3,008	93,671	0.09%
Genuine Parts Company	333	45,411	0.04%
Gilead Sciences Inc	2,941	208,169	0.19%
Global Payments Inc	549	59,834	0.05%
GlobalFoundries Inc	75	4,122	0.00%
Globe Life Inc	223	22,901	0.02%
GoDaddy Inc	244	17,165	0.02%
Goldman Sachs Group Inc	752	229,823	0.21%
Halliburton Company	1,913	73,177	0.07%
Hartford Financial Services Group Inc	664	44,472	0.04%
Hasbro Inc	349	21,802	0.02%
HCA Holdings Inc	450	104,549	0.10%
Healthpeak Properties Inc	1,293	22,422	0.02%
HEICO Corp	138	21,106	0.02%
HEICO Corp - Class A	161	19,650	0.02%
Henry Schein Inc	218	15,288	0.01%
Hershey Company	397	75,024	0.07%
Hess Corporation	621	89,741	0.08%
Hewlett Packard Enterprise	2,870	47,086	0.04%
Hilton Worldwide Holdings Inc	523	74,186	0.07%
Hologic Inc	510	33,430	0.03%
Home Depot Inc	2,332	665,537	0.61%
Honeywell International Inc	1,550	270,458	0.25%
Horizon Therapeutics Plc	513	56,056	0.05%
Hormel Foods Corporation	613	22,019	0.02%
Host Hotels & Resorts Inc	1,920	29,142	0.03%
Howmet Aerospace Inc	766	33,462	0.03%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
United States (2022: 72.27%) (continued)			
HP Inc	1,819	44,154	0.04%
Hubbell Inc	129	38,186	0.03%
HubSpot Inc	107	49,773	0.05%
Humana Inc	309	141,993	0.13%
Huntington Bancshares Inc/OH	2,843	27,926	0.03%
Huntington Ingalls Industries Inc	108	20,869	0.02%
IDEX Corp	243	47,744	0.04%
IDEXX Laboratories Inc	213	87,970	0.08%
Illinois Tool Works Inc	675	146,833	0.13%
Illumina Inc	296	38,380	0.04%
Incyte Corporation	509	27,773	0.03%
Ingersoll-Rand Company	882	53,082	0.05%
Insulet Corporation	164	24,705	0.02%
Intel Corporation	9,845	330,569	0.30%
Intercontinental Exchange Inc	1,190	123,659	0.11%
International Business Machines Corporation	2,001	265,162	0.24%
International Flavors & Fragrances Inc	486	31,292	0.03%
International Paper Company	756	25,327	0.02%
Interpublic Group of Companies Inc	793	21,466	0.02%
Intuit Inc	595	287,140	0.26%
Intuitive Surgical Inc	834	230,243	0.21%
Invitation Homes Inc	1,323	39,599	0.04%
IQVIA Holdings Inc	518	96,261	0.09%
Iron Mountain Inc	604	33,915	0.03%
Jack Henry & Associates Inc	194	27,694	0.03%
Jacobs Solutions Inc	292	37,646	0.03%
Jazz Pharmaceuticals Plc	131	16,016	0.01%
JB Hunt Transport Services Inc	161	28,667	0.03%
JM Smucker Company	177	20,548	0.02%
Johnson & Johnson	5,396	793,792	0.73%
Johnson Controls International Plc	1,526	76,693	0.07%
JPMorgan Chase & Company	6,534	894,981	0.82%
Juniper Networks Inc	611	16,037	0.01%
Kellogg Company	547	30,746	0.03%
Keurig Dr Pepper Inc	2,235	66,644	0.06%
Key Corporation	2,502	25,428	0.02%
Keysight Technologies Inc	388	48,488	0.04%
Kimberly-Clark Corporation	722	82,412	0.08%
Kimco Realty Corporation	1,683	27,961	0.03%
Kinder Morgan Inc	4,162	65,177	0.06%
KKR & Co Inc	1,429	83,142	0.08%
KLA Corporation	338	146,425	0.13%
Kraft Heinz Company	1,769	56,207	0.05%
Kroger Company	1,432	60,526	0.06%
L3Harris Technologies Inc	523	86,012	0.08%
Laboratory Corporation of America Holdings	267	50,702	0.05%
Lam Research Corporation	323	191,213	0.17%
Lamb Weston Holdings Inc	284	24,802	0.02%
Las Vegas Sands Corporation	696	30,134	0.03%
Lear Corporation	94	11,915	0.01%
Leidos Holdings Inc	367	31,946	0.03%
Lennar Corporation	760	80,562	0.07%
Liberty Broadband Corporation Class C	243	20,959	0.02%
Liberty Media Corp-Liberty Formula One	492	28,951	0.03%
Liberty Media Corp-Liberty SiriusXM	1,221	29,362	0.03%
Live Nation Entertainment Inc	284	22,275	0.02%
LKQ Corporation	535	25,018	0.02%
Lockheed Martin Corporation	535	206,653	0.19%
Loews Corporation	498	29,779	0.03%
Lowe's Cos Inc	1,308	256,769	0.24%
LPL Financial Holdings Inc	144	32,323	0.03%
Lucid Group Inc	1,735	9,160	0.01%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
United States (2022: 72.27%) (continued)			
Iululemon atletica Inc	292	106,350	0.10%
LyondellBasell Industries NV	588	52,594	0.05%
M&T Bank Corporation	376	44,907	0.04%
Marathon Oil Corporation	1,290	32,593	0.03%
Marathon Petroleum Corporation	959	137,081	0.13%
Markel Corporation	31	43,114	0.04%
MarketAxess Holdings Inc	114	23,003	0.02%
Marriott International Inc	567	105,265	0.10%
Marsh & McLennan Companies Inc	1,067	191,783	0.18%
Martin Marietta Materials Inc	180	69,786	0.06%
Marvell Technology Inc	1,921	98,214	0.09%
Masco Corporation	443	22,364	0.02%
Masimo Corporation	120	9,938	0.01%
Mastercard Inc	1,895	708,618	0.65%
Match Group Inc	756	27,973	0.03%
McCormick & Company Inc	594	42,437	0.04%
McDonald's Corporation	1,622	403,589	0.37%
McKesson Corporation	342	140,466	0.13%
Medtronic Plc	2,927	216,633	0.20%
Merck & Company Inc	5,791	563,101	0.52%
Meta Platforms Inc	5,052	1,432,501	1.31%
MetLife Inc	1,435	85,266	0.08%
Mettler-Toledo International Inc	63	65,935	0.06%
MGM Resorts International	697	24,200	0.02%
Microchip Technology Inc	1,172	86,399	0.08%
Micron Technology Inc	2,645	169,954	0.16%
Microsoft Corporation	16,798	5,009,651	4.59%
Mid-America Apartment Communities Inc	210	25,517	0.02%
Moderna Inc	742	72,388	0.07%
Molina Healthcare Inc	128	39,641	0.04%
Molson Coors Brewing Company	423	25,406	0.02%
Mondelez International Inc	2,969	194,615	0.18%
MongoDB Inc	166	54,227	0.05%
Monolithic Power Systems Inc	81	35,345	0.03%
Monster Beverage Corporation	1,637	81,869	0.07%
Moody's Corporation	400	119,450	0.11%
Morgan Stanley	2,626	202,565	0.19%
Mosaic Company	595	20,007	0.02%
Motorola Solutions Inc	417	107,225	0.10%
MSCI Inc	194	94,014	0.09%
Nasdaq Inc	670	30,749	0.03%
NetApp Inc	378	27,091	0.02%
Netflix Inc	1,030	367,346	0.34%
Newmont Mining Corporation	1,714	59,818	0.05%
News Corporation - Class A	1,400	26,526	0.02%
NextEra Energy Inc	4,621	250,047	0.23%
NIKE Inc	2,696	243,487	0.22%
NiSource Inc	1,056	24,616	0.02%
Norfolk Southern Corporation	481	89,467	0.08%
Northern Trust Corporation	335	21,984	0.02%
Northrop Grumman Corporation	358	148,843	0.14%
NortonLifeLock Inc	1,248	20,840	0.02%
NRG Energy Inc	645	23,467	0.02%
Nucor Corporation	553	81,664	0.07%
NVIDIA Corporation	5,439	2,234,626	2.05%
NVR Inc	7	39,427	0.04%
NXP Semiconductors NV	546	103,099	0.09%
Occidental Petroleum Corporation	1,516	92,900	0.08%
Okta Inc	339	26,099	0.02%
Old Dominion Freight Line Inc	252	97,382	0.09%
Omnicom Group Inc	426	29,968	0.03%
ON Semiconductor Corp	960	84,281	0.08%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
United States (2022: 72.27%) (continued)			
ONEOK Inc	1,007	60,330	0.06%
Oracle Corporation	3,499	350,049	0.32%
O'Reilly Automotive Inc	131	112,454	0.10%
Otis Worldwide Corporation	874	66,296	0.06%
Paccar Inc	1,093	87,770	0.08%
Packaging Corporation of America	249	36,112	0.03%
Palantir Technologies Inc	4,138	62,534	0.06%
Palo Alto Networks Inc	653	144,594	0.13%
Parker-Hannifin Corporation	275	101,174	0.09%
Paychex Inc	691	75,271	0.07%
Paycom Software Inc	123	30,121	0.03%
PayPal Holdings Inc	2,480	136,936	0.13%
PepsiCo Inc	3,085	493,717	0.45%
PerkinElmer Inc	300	31,367	0.03%
Pfizer Inc	13,057	409,068	0.37%
PG&E Corporation	4,179	63,667	0.06%
Philip Morris International Inc	3,678	321,614	0.29%
Phillips 66	990	112,348	0.10%
Phinia Inc	103	2,606	0.00%
Pinnacle West Capital Corporation	315	21,921	0.02%
Pinterest Inc	1,151	29,385	0.03%
Pioneer Natural Resources Company	525	113,826	0.10%
PNC Financial Services Group Inc	761	88,244	0.08%
Pool Corporation	129	43,388	0.04%
PPG Industries Inc	494	60,563	0.06%
PPL Corporation	1,637	36,428	0.03%
Principal Financial Group Inc	464	31,585	0.03%
Procter & Gamble Company	5,264	725,201	0.66%
Progressive Corporation	1,282	168,673	0.15%
Prologis Inc	2,288	242,490	0.22%
Prudential Financial Inc	749	67,129	0.06%
PTC Inc	197	26,362	0.02%
Public Service Enterprise Group Inc	1,030	55,365	0.05%
Public Storage	416	103,541	0.09%
PulteGroup Inc	454	31,753	0.03%
Qorvo Corporation	188	16,952	0.02%
QUALCOMM Inc	2,652	278,188	0.25%
Quanta Services Inc	344	60,781	0.06%
Quest Diagnostics Inc	212	24,401	0.02%
Raymond James Financial Inc	432	40,978	0.04%
Raytheon Technologies Corporation	2,990	203,249	0.19%
Realty Income Corporation	1,388	65,470	0.06%
Regency Centers Corporation	489	27,453	0.02%
Regeneron Pharmaceuticals Inc	250	194,323	0.18%
Regions Financial Corporation	1,962	31,874	0.03%
Republic Services Inc	462	62,186	0.06%
ResMed Inc	264	36,871	0.03%
Rivian Automotive Inc	1,483	34,009	0.03%
Robert Half International Inc	152	10,520	0.01%
Roblox Corporation	1,026	28,064	0.03%
Rockwell Automation Inc	326	88,022	0.08%
Rollins Inc	528	18,616	0.02%
Roper Technologies Inc	262	119,841	0.11%
Ross Stores Inc	754	80,439	0.07%
Royal Caribbean Cruises Limited	491	42,730	0.04%
Royalty Pharma Plc	976	25,019	0.02%
S&P Global Inc	735	253,673	0.23%
Salesforce.com Inc	2,220	425,192	0.39%
Samsonite International SA	3,300	10,706	0.01%
SBA Communications Corporation	243	45,942	0.04%
Schlumberger Limited	3,156	173,785	0.16%
Seagate Technology Holdings Plc	490	30,522	0.03%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
United States (2022: 72.27%) (continued)			
Seagen Inc	269	53,902	0.05%
SEI Investments Company	264	15,018	0.01%
Sempra Energy	1,384	88,929	0.08%
ServiceNow Inc	420	221,736	0.20%
Sherwin-Williams Company	524	126,230	0.12%
Simon Property Group Inc	718	73,261	0.07%
Skyworks Solutions Inc	317	29,519	0.03%
Snap-on Inc	139	33,486	0.03%
Snowflake Inc	683	98,552	0.09%
SolarEdge Technologies Inc	116	14,189	0.01%
Southern Company	2,470	150,988	0.14%
Southwest Airlines Company	853	21,809	0.02%
Splunk Inc	348	48,071	0.04%
Spotify Technology SA	275	40,166	0.04%
Square Inc	1,143	47,782	0.04%
SS&C Technologies Holdings Inc	588	29,179	0.03%
Stanley Black & Decker Inc	393	31,024	0.03%
Starbucks Corporation	2,695	232,324	0.21%
State Street Corporation	798	50,469	0.05%
Steel Dynamics Inc	393	39,799	0.04%
STERIS Plc	269	55,749	0.05%
Stryker Corporation	817	210,873	0.19%
Sun Communities Inc	223	24,925	0.02%
Synchrony Financial Inc	1,016	29,336	0.03%
Synopsys Inc	369	159,962	0.15%
Sysco Corporation	1,088	67,875	0.06%
T Rowe Price Group Inc	436	43,186	0.04%
Take-Two Interactive Software Inc	370	49,062	0.04%
Targa Resources Corporation	493	39,915	0.04%
Target Corporation	975	101,824	0.09%
Teledyne Technologies Inc	102	39,363	0.04%
Teleflex Inc	55	10,203	0.01%
Teradyne Inc	327	31,028	0.03%
Tesla Motors Inc	6,325	1,494,821	1.37%
Texas Instruments Inc	2,112	317,194	0.29%
Texas Pacific Land Corporation	18	31,003	0.03%
Textron Inc	368	27,160	0.02%
Thermo Fisher Scientific Inc	903	431,709	0.40%
TJX Cos Inc	2,644	221,959	0.20%
T-Mobile US Inc	1,191	157,544	0.14%
Tractor Supply Company	200	38,357	0.03%
Trade Desk Inc	969	71,525	0.07%
Trane Technologies Plc	459	87,968	0.08%
TransDigm Group Inc	136	108,303	0.10%
TransUnion	389	26,377	0.02%
Travelers Cos Inc	484	74,656	0.07%
Trimble Inc	485	24,673	0.02%
Truist Financial Corporation	2,885	77,960	0.07%
Twilio Inc	261	14,429	0.01%
Tyler Technologies Inc	101	36,836	0.03%
Tyson Foods Inc	584	27,850	0.03%
Uber Technologies Inc	4,279	185,871	0.17%
UDR Inc	803	27,054	0.02%
UiPath Inc	812	13,122	0.01%
Ulta Salon Cosmetics & Fragrance Inc	90	33,956	0.03%
Union Pacific Corporation	1,427	274,456	0.25%
United Continental Holdings Inc	200	7,991	0.01%
United Parcel Service Inc	1,730	254,692	0.23%
United Rentals Inc	199	83,560	0.08%
UnitedHealth Group Inc	2,134	1,016,237	0.93%
Unity Software Inc	525	15,565	0.01%
Universal Health Services Inc	161	19,119	0.02%

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

	Number of Shares	Fair Value EUR Net Assets	% of
Equities (2022: 99.03%) (continued)			
United States (2022: 72.27%) (continued)			
US Bancorp	3,337	104,199	0.10%
Vail Resorts Inc	113	23,682	0.02%
Valero Energy Corporation	778	104,133	0.10%
Veeva Systems Inc	278	53,421	0.05%
Ventas Inc	787	31,316	0.03%
VeriSign Inc	285	54,518	0.05%
Verisk Analytics Inc	317	70,733	0.06%
Verizon Communications Inc	9,809	300,269	0.27%
Vertex Pharmaceuticals Inc	627	205,934	0.19%
VF Corporation	955	15,938	0.01%
ViacomCBS Inc	1,521	18,532	0.02%
Viatis Inc	2,106	19,613	0.02%
VICI Properties Inc	2,210	60,742	0.06%
Visa Inc	3,673	797,947	0.73%
Vistra Energy Corp	825	25,855	0.02%
VMware Inc	488	76,734	0.07%
Voya Financial Inc	129	8,096	0.01%
Vulcan Materials Company	385	73,462	0.07%
Wabtec Corporation	390	39,119	0.04%
Walgreens Boots Alliance Company	1,471	30,900	0.03%
Walmart Inc	3,146	475,221	0.44%
Walt Disney Company	4,391	336,142	0.31%
Warner Bros Discovery Inc	4,873	49,984	0.05%
Waste Management Inc	865	124,544	0.11%
Waters Corporation	133	34,446	0.03%
WEC Energy Group Inc	641	48,767	0.04%
Wells Fargo & Company	8,263	318,891	0.29%
Welltower Inc	1,053	81,475	0.07%
West Pharmaceutical Services Inc	140	49,615	0.05%
Western Digital Corporation	828	35,685	0.03%
WestRock Company	493	16,670	0.02%
Weyerhaeuser Company	1,575	45,610	0.04%
Whirlpool Corporation	105	13,259	0.01%
Williams Cos Inc	2,641	84,038	0.08%
Willis Towers Watson Plc	222	43,815	0.04%
Workday Inc	402	81,577	0.07%
WP Carey Inc	446	22,781	0.02%
WR Berkley Corporation	383	22,967	0.02%
WW Grainger Inc	120	78,414	0.07%
Wynn Resorts Limited	207	18,067	0.02%
Xcel Energy Inc	1,169	63,178	0.06%
Xylem Inc	476	40,926	0.04%
Yum! Brands Inc	603	71,158	0.07%
Zebra Technologies Corporation	121	27,032	0.02%
Zillow Group Inc	450	19,619	0.02%
Zimmer Biomet Holdings Inc	420	44,517	0.04%
Zoetis Inc	1,024	168,270	0.15%
Zoom Video Communications Inc	472	31,180	0.03%
ZoomInfo Technologies Inc	587	9,093	0.01%
Zscaler Inc	232	34,094	0.03%
		<u>79,209,853</u>	<u>72.55%</u>
Total Equities		<u>108,247,324</u>	<u>99.14%</u>

Schedule of Investments

State Street GRU World Ex Euro Index Equity Fund (Continued) As at 30 September 2023

Future contracts (2022: (0.07%))

No. of contracts		Notional market value €	Unrealised Gain/Loss € net assets	% of net assets
1	Fut. FTSE Dec23	88,424	155	0.00%
5	Fut. OSE Mini TOPIX Dec23	74,245	(697)	0.00%
3	Fut. S&P Emini Dec23	632,251	(25,908)	(0.02%)
			<u>(26,450)</u>	<u>(0.02%)</u>

The Future Counterparty is JP Morgan Securities Limited.

	Fair Value	% of EUR Net Assets
Total financial assets at fair value through profit or loss (2022: 98.96%)	108,220,874	99.12%
Cash (2022: 0.82%)	775,057	0.71%
Other assets in excess of other liabilities (2022: 0.22%)	189,801	0.17%
Net assets attributable to redeemable unitholders	<u>109,185,732</u>	<u>100.00%</u>

Analysis of total assets

(a) Transferable securities admitted to official stock exchange listing	99.06%
(b) Other assets	0.94%
Total assets	<u>100.00%</u>

Schedule of Investments

State Street GRU EMU Bond Index As at 30 September 2023

	Coupon Rate	Maturity date	Nominal Value	Fair Value EUR Net Assets	% of
Government Bonds (2022: 100.11%)					
Federal Republic of Germany	1.00%	15/08/2025	2,140,000	2,055,577	2.10%
Federal Republic of Germany	0.50%	15/02/2025	1,880,000	1,808,203	1.85%
Federal Republic of Germany	0.00%	18/10/2024	1,460,000	1,407,849	1.44%
Federal Republic of Germany	0.00%	11/04/2025	1,470,000	1,398,381	1.43%
Federal Republic of Germany	0.50%	15/02/2026	2,080,000	1,960,587	2.01%
Federal Republic of Germany	0.00%	15/08/2026	1,970,000	1,813,543	1.86%
Federal Republic of Germany	0.00%	10/10/2025	1,910,000	1,793,738	1.83%
Federal Republic of Germany	0.00%	10/04/2026	1,740,000	1,614,546	1.65%
Federal Republic of Germany	2.50%	13/03/2025	1,290,000	1,273,746	1.30%
Federal Republic of Germany	2.20%	12/12/2024	1,140,000	1,123,094	1.15%
Federal Republic of Germany	2.80%	12/06/2025	1,090,000	1,080,986	1.11%
Federal Republic of Germany	3.10%	18/09/2025	960,000	958,013	0.98%
Federal Republic of Germany	0.00%	10/10/2025	510,000	479,175	0.49%
Government of France	0.00%	25/03/2025	2,950,000	2,804,565	2.87%
Government of France	0.50%	25/05/2025	2,850,000	2,718,330	2.78%
Government of France	1.75%	25/11/2024	2,440,000	2,389,980	2.45%
Government of France	0.00%	25/02/2025	2,060,000	1,963,386	2.01%
Government of France	0.50%	25/05/2026	3,350,000	3,122,200	3.19%
Government of France	3.50%	25/04/2026	2,930,000	2,948,459	3.02%
Government of France	0.00%	25/02/2026	2,825,000	2,615,950	2.68%
Government of France	6.00%	25/10/2025	2,470,000	2,598,193	2.66%
Government of France	2.50%	24/09/2026	2,370,000	2,321,178	2.37%
Government of France	1.00%	25/11/2025	2,380,000	2,268,616	2.32%
Kingdom of Belgium	0.80%	22/06/2025	1,380,000	1,320,660	1.35%
Kingdom of Belgium	0.50%	22/10/2024	790,000	765,036	0.78%
Kingdom of Belgium	1.00%	22/06/2026	1,130,000	1,066,042	1.09%
Kingdom of Belgium	4.50%	28/03/2026	850,000	874,480	0.90%
Kingdom of Netherlands	0.25%	15/07/2025	1,250,000	1,185,500	1.21%
Kingdom of Netherlands	0.50%	15/07/2026	1,270,000	1,183,259	1.21%
Kingdom of Netherlands	0.00%	15/01/2026	940,000	874,905	0.90%
Kingdom of Spain	4.65%	30/07/2025	1,690,000	1,722,042	1.76%
Kingdom of Spain	2.75%	31/10/2024	1,475,000	1,458,362	1.49%
Kingdom of Spain	1.60%	30/04/2025	1,290,000	1,250,939	1.28%
Kingdom of Spain	0.00%	31/01/2025	1,450,000	1,381,662	1.41%
Kingdom of Spain	0.00%	31/05/2025	1,380,000	1,301,009	1.33%
Kingdom of Spain	5.90%	30/07/2026	1,700,000	1,806,777	1.85%
Kingdom of Spain	2.15%	31/10/2025	1,600,000	1,557,264	1.59%
Kingdom of Spain	1.95%	30/04/2026	1,460,000	1,405,352	1.44%
Kingdom of Spain	2.80%	31/05/2026	1,290,000	1,266,728	1.30%
Kingdom of Spain	0.00%	31/01/2026	1,300,000	1,198,782	1.23%
Republic of Austria	1.65%	21/10/2024	840,000	822,696	0.84%
Republic of Austria	0.00%	20/04/2025	650,000	615,810	0.63%
Republic of Austria	1.20%	20/10/2025	960,000	920,064	0.94%
Republic of Austria	4.85%	15/03/2026	590,000	610,355	0.63%
Republic of Austria	2.00%	15/07/2026	170,000	164,475	0.17%
Republic of Finland	4.00%	04/07/2025	290,000	292,520	0.30%
Republic of Finland	0.88%	15/09/2025	310,000	295,529	0.30%
Republic of Finland	0.50%	15/04/2026	450,000	420,503	0.43%
Republic of Finland	0.00%	15/09/2026	370,000	336,626	0.35%
Republic of Ireland	5.40%	13/03/2025	720,000	740,232	0.76%
Republic of Ireland	1.00%	15/05/2026	780,000	738,114	0.75%
Republic of Italy	5.00%	01/03/2025	1,830,000	1,854,412	1.90%
Republic of Italy	2.50%	01/12/2024	1,370,000	1,347,861	1.38%
Republic of Italy	0.35%	01/02/2025	1,220,000	1,163,624	1.19%
Republic of Italy	1.50%	01/06/2025	1,310,000	1,258,006	1.29%
Republic of Italy	1.45%	15/11/2024	1,235,000	1,201,482	1.23%
Republic of Italy	1.20%	15/08/2025	1,090,000	1,036,383	1.06%
Republic of Italy	1.85%	01/07/2025	1,010,000	974,771	1.00%
Republic of Italy	1.45%	15/05/2025	930,000	893,972	0.91%
Republic of Italy	0.00%	15/12/2024	910,000	868,422	0.89%
Republic of Italy	4.50%	01/03/2026	1,660,000	1,681,082	1.72%
Republic of Italy	1.60%	01/06/2026	1,550,000	1,459,542	1.49%
Republic of Italy	2.00%	01/12/2025	1,440,000	1,383,710	1.41%

Schedule of Investments

State Street GRU EMU Bond Index (Continued)
As at 30 September 2023

	Coupon Rate	Maturity date	Nominal Value	Fair Value EUR Net Assets	% of
Government Bonds (2022: 100.11%) (continued)					
Republic of Italy	0.00%	01/04/2026	1,485,000	1,347,133	1.38%
Republic of Italy	3.50%	15/01/2026	1,270,000	1,258,710	1.29%
Republic of Italy	0.50%	01/02/2026	1,320,000	1,220,261	1.25%
Republic of Italy	2.50%	15/11/2025	1,230,000	1,195,228	1.22%
Republic of Italy	3.40%	28/03/2025	1,120,000	1,110,222	1.14%
Republic of Italy	0.00%	01/08/2026	1,230,000	1,101,096	1.13%
Republic of Italy	2.10%	15/07/2026	1,050,000	999,495	1.02%
Republic of Italy	3.80%	15/04/2026	930,000	926,763	0.95%
Republic of Italy	3.85%	15/09/2026	400,000	398,564	0.41%
Republic of Italy	3.60%	29/09/2025	270,000	268,075	0.27%
Total Bonds				<u>97,042,832</u>	<u>99.30%</u>
Total Debt Securities				<u>97,042,832</u>	<u>99.30%</u>
Total financial assets at fair value through profit or loss (2022: 100.11%)				97,042,832	99.30%
Cash (2022: 0.17%)				124,097	0.13%
Other assets in excess of other liabilities (2022: (0.28%))				558,011	0.57%
Net assets attributable to redeemable unitholders				<u>97,724,940</u>	<u>100.00%</u>
Analysis of total assets					% of total assets
(a) Transferable securities admitted to official stock exchange listing					95.70%
(b) Other assets					4.30%
Total assets					<u>100.00%</u>

Schedule of Investments

State Street GRU Euro Cash Fund As at 30 September 2023

	Coupon Rate	Maturity date	Nominal Value	Fair Value EUR Net Assets	% of
Certificates of Deposit (2022: 32.44%)					
ABN Amro Bank	0.00%	02/10/2023	2,000,000	1,999,354	3.05%
Citibank	0.00%	23/10/2023	1,000,000	997,397	1.52%
Mitsubishi UFJ Trust & Banking Corporation	0.00%	01/11/2023	2,000,000	1,992,838	3.04%
Mizuho Bank Ltd	0.00%	20/11/2023	2,000,000	1,988,586	3.03%
National Australia Bank Ltd	0.00%	27/10/2023	3,000,000	3,000,109	4.57%
Nordea Bank	2.05%	07/11/2023	1,000,000	1,000,073	1.52%
Norinchukin Bank	0.00%	04/10/2023	1,000,000	999,448	1.52%
Norinchukin Bank	0.00%	19/01/2024	1,000,000	987,610	1.50%
Royal Bank of Canada	0.00%	05/12/2023	2,000,000	2,000,795	3.05%
Standard Chartered Bank	0.00%	04/10/2023	2,000,000	1,998,913	3.04%
Sumitomo Mitsui Banking Corporation	0.00%	02/11/2023	2,000,000	1,992,569	3.03%
Toronto-Dominion Bank	0.00%	09/08/2024	2,000,000	2,000,946	3.05%
Total Certificates of Deposit				20,958,638	31.92%
Commercial Paper (2022: 57.07%)					
Antalis SA	0.00%	16/10/2023	2,000,000	1,996,126	3.04%
Bank of England	0.00%	04/01/2024	1,000,000	989,759	1.51%
Bank of Montreal	0.00%	01/11/2023	2,000,000	2,000,369	3.05%
Barclays Plc	4.20%	06/09/2024	2,000,000	2,000,000	3.05%
BRED-Banque Populaire	0.00%	05/01/2024	1,000,000	999,999	1.52%
Caterpillar International Finance	0.00%	13/12/2023	2,000,000	1,984,045	3.02%
Federation des caisses Desjardins du Quebec	0.00%	10/10/2023	2,000,000	1,997,647	3.04%
HSBC Continental Europe	0.00%	28/03/2024	2,000,000	1,959,412	2.98%
Kingdom of the Netherlands	0.00%	02/10/2023	1,000,000	999,685	1.52%
La Banque Postale	0.00%	25/01/2024	2,000,000	1,973,976	3.01%
Linde Finance BV	0.00%	20/11/2023	2,000,000	1,988,638	3.03%
Lloyds Bank Corporate Markets	0.00%	17/01/2024	2,000,000	2,000,333	3.04%
LMA SA	0.00%	02/10/2023	6,000,000	5,998,030	9.13%
Nestle Finance International	0.00%	02/10/2023	2,000,000	1,999,348	3.04%
Nestle Finance International	0.00%	16/10/2023	2,000,000	1,996,964	3.04%
NRW.Bank	0.00%	16/10/2023	1,000,000	998,474	1.52%
Oesterreichische Kontrollbank AG	0.00%	01/12/2023	800,000	794,495	1.21%
OP Corporate Bank Plc	0.00%	15/02/2024	1,000,000	984,560	1.50%
Paccar Financial Europe BV	0.00%	30/10/2023	2,000,000	1,993,277	3.04%
Procter & Gamble Company	0.00%	09/11/2023	1,000,000	995,534	1.52%
Republic of Austria	0.00%	27/10/2023	2,000,000	1,993,990	3.04%
Skandinaviska Enskilda Banken AB	0.00%	17/06/2024	1,000,000	971,076	1.48%
Sunderland Receivables	0.00%	04/01/2024	1,000,000	988,726	1.51%
Toyota Motor Finance (Netherlands)	0.00%	06/11/2023	2,000,000	1,991,738	3.03%
Total Commercial Paper				42,596,201	64.87%
Corporate Bonds (2022: 1.56%)					
Canadian Imperial Bank of Commerce	3.99%	05/04/2024	1,000,000	1,000,505	1.52%
Total Corporate Bonds				1,000,505	1.52%
Total Debt Securities				64,555,344	98.31%
Cash Equivalents (2022: 8.97%)					
KBC Bank	3.89%	02/10/2023	3,880,000	3,880,000	5.91%
Total Cash Equivalents				3,880,000	5.91%

Schedule of Investments

State Street GRU Euro Cash Fund (Continued)
 As at 30 September 2023

	Fair Value	% of EUR Net Assets
Total financial assets at fair value through profit or loss (2022: 100.04%)	68,435,344	104.22%
Cash (2022: 0.00%)	94	0.00%
Other liabilities in excess of other assets (2022: (0.04%))	(2,772,647)	(4.22%)
Net assets attributable to redeemable unitholders	<u>65,662,791</u>	<u>100.00%</u>
Analysis of total assets		% of total assets
(a) Transferable securities admitted to official stock exchange listing		99.60%
(b) Other assets		<u>0.40%</u>
Total assets		<u>100.00%</u>

Schedule of Investments

State Street GRU Euribor Plus Fund As at 30 September 2023

	Coupon Rate	Maturity date	Nominal Value	Fair Value EUR Net Assets	% of
Certificates of Deposit (2022: 24.60%)					
Bank of Montreal	0.00%	13/09/2024	45,000,000	43,251,327	2.14%
Belfius Bank	0.00%	02/10/2023	59,000,000	58,980,713	2.91%
Citibank	0.00%	23/10/2023	30,000,000	29,921,904	1.48%
Citibank	0.00%	10/10/2023	25,000,000	24,970,129	1.23%
Credit Agricole Corporate and Investment Bank	0.00%	09/01/2024	25,000,000	24,719,385	1.22%
Credit Agricole Corporate and Investment Bank	0.00%	04/03/2024	12,000,000	11,791,224	0.58%
Credit Agricole Corporate and Investment Bank	0.00%	12/06/2024	10,000,000	9,713,662	0.48%
Credit Agricole SA	0.00%	24/10/2023	10,000,000	9,972,817	0.49%
Danske Bank A/S	0.00%	17/06/2024	25,000,000	24,259,036	1.20%
DNB Bank ASA	0.00%	14/08/2024	5,000,000	4,823,496	0.24%
Goldman Sachs International Bank	0.00%	15/12/2023	25,000,000	24,788,311	1.22%
Goldman Sachs International Bank	0.00%	22/12/2023	9,000,000	8,916,736	0.44%
ING Bank NV	0.00%	16/05/2024	25,000,000	24,353,163	1.20%
KBC Bank	3.67%	05/10/2023	25,000,000	24,998,753	1.24%
Lloyds Bank Corporate Markets	0.00%	09/09/2024	25,000,000	24,028,291	1.19%
Lloyds Bank Corporate Markets	0.00%	20/06/2024	5,000,000	4,850,486	0.24%
Mizuho Bank Ltd	0.00%	11/10/2023	25,000,000	24,967,185	1.23%
Mizuho Bank Ltd	0.00%	03/06/2024	7,000,000	6,809,073	0.34%
MUFG Bank Ltd	0.00%	24/11/2023	20,000,000	19,876,423	0.98%
National Australia Bank Ltd	0.00%	02/10/2023	5,000,000	4,998,394	0.25%
National Westminster Bank PLC	0.00%	04/03/2024	25,000,000	24,558,559	1.21%
National Westminster Bank PLC	0.00%	18/03/2024	25,000,000	24,517,285	1.21%
Nordea Bank	2.08%	01/02/2024	25,000,000	25,006,265	1.23%
Nordea Bank	0.00%	04/12/2023	25,000,000	24,824,101	1.23%
Norinchukin Bank	0.00%	19/10/2023	22,000,000	21,951,524	1.08%
Oversea-Chinese Banking Corp Ltd	0.00%	04/12/2023	25,000,000	24,819,745	1.23%
Qatar National Bank London	0.00%	09/11/2023	20,000,000	19,909,332	0.98%
Standard Chartered Bank	0.00%	09/02/2024	25,000,000	24,628,613	1.21%
Standard Chartered Bank	0.00%	19/08/2024	5,000,000	4,816,163	0.24%
Sumitomo Mitsui Banking Corp	0.00%	31/10/2023	20,000,000	19,930,098	0.99%
Toronto-Dominion Bank	4.18%	31/07/2024	25,000,000	25,020,092	1.23%
Toronto-Dominion Bank	0.00%	14/12/2023	25,000,000	25,008,141	1.23%
Total Certificates of Deposit				675,980,426	33.37%
Commercial Paper (2022: 71.24%)					
Albion Capital Group LLP	0.00%	14/11/2023	20,438,000	20,334,062	1.01%
Antalis SA	0.00%	06/10/2023	25,000,000	24,980,037	1.23%
Antalis SA	0.00%	16/10/2023	20,000,000	19,961,258	0.98%
Arabella Finance	0.00%	24/11/2023	50,000,000	49,693,671	2.46%
Banco Santander SA	0.00%	07/03/2024	23,000,000	22,585,761	1.12%
Barclays Plc	3.99%	05/06/2024	25,000,000	25,009,911	1.24%
Barclays Plc	0.00%	19/12/2023	25,000,000	24,778,670	1.22%
Collateralized Commercial Paper	0.00%	12/03/2024	40,000,000	39,218,971	1.94%
Collateralized Commercial Paper	0.00%	02/10/2023	10,000,000	9,996,576	0.49%
Collateralized Commercial Paper	0.00%	02/04/2024	10,000,000	9,781,193	0.48%
Cooperatieve Rabobank	0.00%	03/11/2023	25,000,000	24,902,994	1.23%
Deutsche Bank AG	0.00%	06/11/2023	25,000,000	24,895,656	1.23%
Deutsche Bank AG	0.00%	04/04/2024	20,000,000	19,568,082	0.96%
Deutsche Bank AG	0.00%	17/11/2023	10,000,000	9,946,048	0.49%
Deutsche Bank AG	0.00%	09/10/2023	5,000,000	4,994,506	0.25%
Dexia Credit Local	0.00%	12/10/2023	40,000,000	39,944,106	1.97%
DH Europe Finance II	0.00%	23/10/2023	18,500,000	18,451,841	0.91%
DH Europe Finance II	0.00%	08/12/2023	17,000,000	16,869,341	0.83%
DH Europe Finance II	0.00%	18/12/2023	16,000,000	15,859,147	0.78%
Fidelity National Information Services Inc	0.00%	23/10/2023	21,000,000	20,942,617	1.04%
Fiserv Inc	0.00%	09/11/2023	23,000,000	22,896,355	1.13%
Fiserv Inc	0.00%	02/11/2023	20,000,000	19,925,379	0.98%
Fiserv Inc	0.00%	26/10/2023	10,000,000	9,970,388	0.49%
Fiserv Inc	0.00%	12/10/2023	8,000,000	7,988,576	0.40%
Honeywell International Inc	0.00%	20/11/2023	35,000,000	34,801,159	1.72%
Honeywell International Inc	0.00%	07/12/2023	21,500,000	21,337,151	1.05%
La Banque Postale	0.00%	31/10/2023	25,000,000	24,913,219	1.23%
Lloyds Bank Corporate Markets	0.00%	16/05/2024	25,000,000	24,353,365	1.20%

Schedule of Investments

State Street GRU Euribor Plus Fund (Continued)
As at 30 September 2023

	Coupon Rate	Maturity date	Nominal Value	Fair Value EUR Net Assets	% of EUR Net Assets
Commercial Paper (2022: 71.24%) (continued)					
LMA SA	0.00%	24/11/2023	35,000,000	34,785,570	1.72%
LMA SA	0.00%	13/10/2023	25,000,000	24,961,995	1.23%
Macquarie Bank Limited	0.00%	14/05/2024	40,000,000	38,967,032	1.92%
Macquarie Bank Limited	0.00%	12/09/2024	10,000,000	9,605,399	0.48%
Managed And Enhanced Tap (Magenta)	0.00%	17/10/2023	33,000,000	32,935,529	1.63%
Managed And Enhanced Tap (Magenta)	0.00%	01/02/2024	23,000,000	22,679,624	1.12%
Matchpoint Finance Plc	0.00%	17/11/2023	30,000,000	29,832,086	1.47%
Matchpoint Finance Plc	0.00%	06/12/2023	20,000,000	19,843,747	0.98%
Natixis	0.00%	29/02/2024	30,000,000	29,484,356	1.46%
Natixis	0.00%	15/01/2024	20,000,000	19,760,503	0.98%
OP Corporate Bank Plc	0.00%	12/09/2024	15,000,000	14,413,909	0.71%
Realty Income Corporation	0.00%	18/10/2023	18,000,000	17,962,127	0.89%
Realty Income Corporation	0.00%	16/10/2023	5,000,000	4,990,585	0.25%
Satellite	0.00%	04/10/2023	40,000,000	39,977,180	1.97%
Satellite	0.00%	15/01/2024	10,000,000	9,874,105	0.49%
Satellite	0.00%	09/01/2024	5,000,000	4,940,646	0.24%
Sheffield Receivables Company LLC	0.00%	14/12/2023	5,000,000	4,956,188	0.24%
Skandinaviska Enskilda Banken AB	0.00%	14/08/2024	5,000,000	4,822,614	0.24%
Skandinaviska Enskilda Banken AB	0.00%	30/10/2023	3,000,000	2,990,097	0.15%
Societe Generale SA	0.00%	02/08/2024	25,000,000	24,128,457	1.19%
Stanley Black & Decker Inc	0.00%	05/10/2023	35,000,000	34,975,750	1.73%
Stanley Black & Decker Inc	0.00%	25/10/2023	15,000,000	14,955,068	0.74%
Stanley Black & Decker Inc	0.00%	11/10/2023	10,000,000	9,986,153	0.49%
Sunderland Receivables	0.00%	21/11/2023	18,000,000	17,890,937	0.88%
Svenska Handelsbanken AB	0.00%	15/08/2024	10,000,000	9,648,523	0.47%
Swedbank AB	0.00%	16/08/2024	5,000,000	4,821,173	0.24%
Toyota Industries Corporation	0.00%	13/12/2023	25,000,000	24,793,901	1.22%
UBS AG	0.00%	20/10/2023	40,000,000	39,908,858	1.97%
Volkswagen Financial Services AG	0.00%	05/10/2023	35,000,000	34,977,177	1.73%
Total Commercial Paper				<u>1,192,769,329</u>	<u>58.89%</u>
Corporate Bonds (2022: 4.01%)					
Banco Santander SA	4.72%	05/05/2024	35,000,000	35,169,925	1.74%
NatWest Markets PLC	4.52%	18/09/2025	10,000,000	10,010,465	0.50%
OP Corporate Bank Plc	4.66%	18/01/2024	7,400,000	7,418,308	0.36%
Standard Chartered Bank	4.34%	03/03/2025	15,000,000	15,048,825	0.74%
Total Corporate Bonds				<u>67,647,523</u>	<u>3.34%</u>
Government Bonds (2022: 1.44%)					
Total Debt Securities				<u>1,936,397,278</u>	<u>95.60%</u>
Investment Funds (2022: 7.35%)					
State Street Euro Liquidity Fund				97,693,348	4.82%
Total Investment Funds				<u>97,693,348</u>	<u>4.82%</u>
				Fair Value	% of
				EUR Net Assets	
Total financial assets at fair value through profit or loss (2022: 108.64%)				2,034,090,626	100.42%
Cash (2022: 0.00%)				36	0.00%
Other liabilities in excess of other assets (2022: (8.64%))				(8,561,741)	(0.42%)
Net assets attributable to redeemable unitholders				<u>2,025,528,921</u>	<u>100.00%</u>

Schedule of Investments

State Street GRU Euribor Plus Fund (Continued)

As at 30 September 2023

	% of total assets
Analysis of total assets	
(a) Transferable securities admitted to official stock exchange listing	99.91%
(b) Other assets	0.09%
Total assets	<u>100.00%</u>

Significant Portfolio Changes (Unaudited)

State Street GRU Euro Index Equity Fund For the year ended 30 September 2023

Purchases	Shares	Cost EUR
ASML Holding NV	226	137,473
LVMH Louis Vuitton Moet Hennessy SA	135	109,141
TotalEnergies SE	1,414	77,639
Siemens AG	558	77,621
SAP SE	604	73,053
Hermes International	37	71,627
Sanofi SA	705	66,946
L'Oreal SA	160	63,318
Air Liquide SA	385	59,952
Schneider Electric SE	393	59,876
Essilor International SA	343	58,030
Airbus Group	439	55,062
Iberdrola SA	4,822	53,450
BNP Paribas SA	874	52,111
Allianz SE	207	44,025
Mercedes-Benz Group AG	616	42,309
Banco BPM SpA	11,820	41,798
Deutsche Telekom AG	1,963	40,245
Vinci SA	346	36,660
Prosus NV	564	36,246
Banco de Sabadell SA	32,000	33,321
Safran SA	242	32,744
Anheuser-Busch InBev NV	540	29,619
Stellantis NV	1,695	28,981
Enel SpA	5,138	28,509
Eni SpA	2,100	28,017

Sales	Shares	Proceeds EUR
ASML Holding NV	2,633	1,530,520
LVMH Louis Vuitton Moet Hennessy SA	1,599	1,254,405
TotalEnergies SE	16,077	877,452
SAP SE	7,257	805,114
Siemens AG	5,109	725,165
L'Oreal SA	1,708	649,541
Sanofi SA	6,942	639,949
Allianz SE	2,715	558,862
Schneider Electric SE	3,505	515,431
Air Liquide SA	3,371	501,474
Iberdrola SA	43,318	456,146
Deutsche Telekom AG	21,267	454,315
Prosus NV	6,609	433,298
Airbus Group	3,507	415,032
BNP Paribas SA	7,147	385,629
Mercedes-Benz Group AG	5,240	363,856
Banco Santander SA	107,752	342,274
Vinci SA	3,265	337,437
Bayer AG	6,107	335,830
Essilor International SA	2,027	331,390
Safran SA	2,447	318,486
Hermes International	182	316,157
AXA SA	11,701	313,503

Significant Portfolio Changes (Unaudited)

State Street GRU World Ex Euro Index Equity Fund
For the year ended 30 September 2023

Purchases	Shares	Cost EUR
Apple Inc	8,293	1,233,205
Microsoft Corporation	4,141	1,098,566
Amazon.com Inc	4,875	513,378
NVIDIA Corporation	1,331	408,800
Alphabet Inc - Class A	3,851	392,869
Tesla Motors Inc	1,976	377,501
Alphabet Inc - Class C	2,729	289,092
UnitedHealth Group Inc	571	262,206
Exxon Mobil Corporation	2,542	255,600
Eli Lilly & Company	484	195,780
Meta Platforms Inc	910	195,144
Nestle SA	1,723	190,820
Samsung Electronics Company Limited	4,071	186,669
JPMorgan Chase & Company	1,349	176,914
Home Depot Inc	597	173,513
Visa Inc	791	166,881
Broadcom Inc	236	163,879
Johnson & Johnson	1,061	163,469
Fast Retailing Company Limited	400	155,572
Mastercard Inc	431	150,289
		Proceeds EUR
Sales	Shares	
Apple Inc	17,917	2,874,440
Microsoft Corporation	8,600	2,518,105
Amazon.com Inc	9,698	1,063,876
NVIDIA Corporation	2,761	906,450
Alphabet Inc - Class A	7,325	787,218
Alphabet Inc - Class C	6,573	722,626
Tesla Motors Inc	2,888	582,887
Meta Platforms Inc	2,471	578,119
Exxon Mobil Corporation	5,093	496,328
UnitedHealth Group Inc	1,093	481,578
Johnson & Johnson	2,920	432,962
Berkshire Hathaway Inc B Shares	1,388	421,043
Eli Lilly & Company	956	385,479
JPMorgan Chase & Company	3,010	384,832
Visa Inc	1,794	376,775
Nestle SA	3,213	362,077
Broadcom Inc	2,584	359,829
Chevron Corporation	2,471	354,701
Mastercard Inc	983	341,808
Home Depot Inc	1,202	326,095

Significant Portfolio Changes (Unaudited)

State Street GRU EMU Bond Index Fund
For the year ended 30 September 2023

Purchases	Coupon Rate	Maturity Date	Nominal Value	Cost EUR
Government of France	0.00	25/02/2026	5,385,000	4,922,129
Government of France	1.00	25/11/2025	4,810,000	4,640,831
Government of France	3.50	25/04/2026	3,910,000	3,996,949
Government of France	6.00	25/10/2025	3,500,000	3,885,665
Federal Republic of Germany	0.50	15/02/2026	3,720,000	3,470,400
Federal Republic of Germany	0.00	10/10/2025	3,530,000	3,334,239
Government of France	0.50	25/05/2026	3,510,000	3,292,059
Kingdom of Spain	2.15	31/10/2025	3,120,000	3,102,619
Republic of Italy	4.50	01/03/2026	2,500,000	2,578,750
Government of France	2.50	24/09/2026	2,370,000	2,322,008
Republic of Italy	2.00	01/12/2025	2,400,000	2,299,824
Kingdom of Spain	0.00	31/01/2026	2,400,000	2,182,738
Federal Republic of Germany	0.00	10/04/2026	2,270,000	2,112,167
Republic of Italy	2.50	15/11/2025	2,090,000	2,061,044
Republic of Italy	0.50	01/02/2026	2,200,000	2,003,562
Republic of Italy	0.00	01/04/2026	2,115,000	1,915,646
Republic of Italy	3.50	15/01/2026	1,910,000	1,912,989
Kingdom of Spain	5.90	30/07/2026	1,700,000	1,824,385
Federal Republic of Germany	0.00	15/08/2026	1,970,000	1,823,235
Federal Republic of Germany	2.20	12/12/2024	1,780,000	1,770,965
Government of France	0.00	25/02/2025	1,770,000	1,679,593
Kingdom of Spain	1.95	30/04/2026	1,690,000	1,643,161
Kingdom of Belgium	4.50	28/03/2026	1,480,000	1,556,159
Republic of Austria	1.20	20/10/2025	1,580,000	1,532,386
Federal Republic of Germany	2.50	13/03/2025	1,530,000	1,519,106
Republic of Italy	1.60	01/06/2026	1,550,000	1,459,855
Republic of Italy	3.40	28/03/2025	1,400,000	1,399,931
Kingdom of Netherlands	0.00	15/01/2026	1,450,000	1,345,093
Republic of Italy	1.75	30/05/2024	1,330,000	1,303,638
Republic of Austria	4.85	15/03/2026	1,210,000	1,282,821
Kingdom of Spain	2.80	31/05/2026	1,290,000	1,269,442
Kingdom of Belgium	1.00	22/06/2026	1,270,000	1,197,186
Federal Republic of Germany	0.40	13/09/2024	1,230,000	1,195,973
Kingdom of Netherlands	0.50	15/07/2026	1,270,000	1,184,304
Republic of Italy	0.00	01/08/2026	1,230,000	1,110,909
Federal Republic of Germany	2.80	12/06/2025	1,090,000	1,088,085
Republic of Italy	2.10	15/07/2026	1,050,000	1,008,290
Federal Republic of Germany	3.10	18/09/2025	960,000	960,457

Significant Portfolio Changes (Unaudited)

State Street GRU EMU Bond Index Fund (Continued)

For the year ended 30 September 2023

Sales	Coupon Rate	Maturity Date	Nominal Value	Proceeds EUR
Government of France	4.25	25/10/2023	5,120,000	5,224,499
Government of France	0.00	25/03/2024	5,265,000	5,110,963
Government of France	2.25	25/05/2024	4,370,000	4,332,878
Government of France	0.00	25/05/2024	3,770,000	3,654,343
Republic of Italy	4.50	01/03/2024	2,900,000	2,934,260
Federal Republic of Germany	1.75	15/02/2024	2,840,000	2,802,281
Federal Republic of Germany	1.50	15/05/2024	2,820,000	2,781,200
Federal Republic of Germany	0.00	05/04/2024	2,780,000	2,704,384
Kingdom of Spain	3.80	30/04/2024	2,675,000	2,690,115
Federal Republic of Germany	1.00	15/08/2024	2,740,000	2,681,328
Government of France	0.00	25/03/2025	2,700,000	2,561,412
Government of France	0.50	25/05/2025	2,680,000	2,560,323
Kingdom of Spain	0.00	31/05/2024	2,570,000	2,484,369
Republic of Italy	3.75	01/09/2024	2,460,000	2,463,313
Kingdom of Spain	4.40	31/10/2023	2,370,000	2,412,565
Government of France	1.75	25/11/2024	2,420,000	2,380,684
Government of France	0.00	25/02/2026	2,560,000	2,377,010
Government of France	1.00	25/11/2025	2,430,000	2,323,335
Government of France	0.00	25/02/2025	2,400,000	2,278,884
Federal Republic of Germany	0.20	14/06/2024	2,310,000	2,242,193
Federal Republic of Germany	0.00	15/03/2024	2,295,000	2,234,799
Republic of Italy	0.00	15/04/2024	2,300,000	2,226,591
Kingdom of Spain	0.25	30/07/2024	2,260,000	2,185,428
Federal Republic of Germany	0.40	13/09/2024	2,130,000	2,063,967
Kingdom of Spain	4.80	31/01/2024	2,020,000	2,048,533
Kingdom of Netherlands	2.00	15/07/2024	2,070,000	2,045,628
Federal Republic of Germany	0.00	15/12/2023	2,090,000	2,044,387
Republic of Italy	1.75	30/05/2024	2,060,000	2,025,776
Federal Republic of Germany	0.00	13/10/2023	2,050,000	2,011,153
Republic of Italy	0.00	30/01/2024	2,020,000	1,958,349
Republic of Italy	2.45	01/10/2023	1,950,000	1,948,460
Republic of Italy	1.75	01/07/2024	1,980,000	1,944,841
Republic of Italy	0.65	15/10/2023	1,950,000	1,915,758
Kingdom of Belgium	2.60	22/06/2024	1,900,000	1,886,498
Kingdom of Netherlands	0.00	15/01/2024	1,830,000	1,782,930
Republic of Italy	0.00	29/11/2023	1,820,000	1,776,193
Federal Republic of Germany	0.00	15/09/2023	1,780,000	1,753,798
Kingdom of Spain	2.75	31/10/2024	1,740,000	1,737,155
Republic of Italy	0.00	15/01/2024	1,740,000	1,690,236
Federal Republic of Germany	0.50	15/02/2025	1,740,000	1,675,981
Federal Republic of Germany	6.25	04/01/2024	1,600,000	1,650,590
Republic of Italy	9.00	01/11/2023	1,500,000	1,586,385
Republic of Italy	0.00	15/08/2024	1,640,000	1,579,769
Federal Republic of Germany	0.50	15/02/2026	1,640,000	1,554,294
Republic of Italy	1.85	15/05/2024	1,570,000	1,547,105
Federal Republic of Germany	0.00	10/10/2025	1,620,000	1,519,526

Significant Portfolio Changes (Unaudited)

State Street GRU Euro Cash Fund

For the year ended 30 September 2023

Purchases	Maturity Date	Nominal Value	Cost EUR
LMA SA	15/11/2022	11,500,000	11,499,540
LMA SA	13/10/2022	11,000,000	10,999,789
LMA SA	11/10/2022	11,000,000	10,999,789
LMA SA	21/10/2022	11,000,000	10,999,789
LMA SA	28/10/2022	11,000,000	10,999,789
LMA SA	07/10/2022	11,000,000	10,999,789
LMA SA	14/10/2022	11,000,000	10,999,789
LMA SA	04/10/2022	11,000,000	10,999,789
LMA SA	20/10/2022	11,000,000	10,999,789
LMA SA	02/11/2022	11,000,000	10,999,789
LMA SA	27/10/2022	11,000,000	10,999,789
LMA SA	01/11/2022	11,000,000	10,999,789
LMA SA	18/10/2022	11,000,000	10,999,789
LMA SA	12/10/2022	11,000,000	10,999,789
LMA SA	06/10/2022	11,000,000	10,999,789
LMA SA	05/10/2022	11,000,000	10,999,789
LMA SA	26/10/2022	11,000,000	10,999,789
LMA SA	19/10/2022	11,000,000	10,999,789
LMA SA	25/10/2022	11,000,000	10,999,789
LMA SA	07/12/2022	11,000,000	10,999,560

Sales	Maturity Date	Nominal Value	Proceeds EUR
LMA SA	15/11/2022	11,500,000	11,500,000
LMA SA	07/12/2022	11,000,000	11,000,000
LMA SA	29/11/2022	11,000,000	11,000,000
LMA SA	28/11/2022	11,000,000	11,000,000
LMA SA	25/11/2022	11,000,000	11,000,000
LMA SA	16/11/2022	11,000,000	11,000,000
LMA SA	04/11/2022	11,000,000	11,000,000
LMA SA	13/10/2022	11,000,000	11,000,000
LMA SA	11/10/2022	11,000,000	11,000,000
LMA SA	06/12/2022	11,000,000	11,000,000
LMA SA	17/11/2022	11,000,000	11,000,000
LMA SA	21/10/2022	11,000,000	11,000,000
LMA SA	28/10/2022	11,000,000	11,000,000
LMA SA	07/10/2022	11,000,000	11,000,000
LMA SA	14/10/2022	11,000,000	11,000,000
LMA SA	04/10/2022	11,000,000	11,000,000
LMA SA	30/11/2022	11,000,000	11,000,000
LMA SA	10/10/2022	11,000,000	11,000,000
LMA SA	03/10/2022	11,000,000	11,000,000
LMA SA	24/10/2022	11,000,000	11,000,000

Significant Portfolio Changes (Unaudited)

State Street GRU Euribor Plus Fund

For the year ended 30 September 2023

Purchases	Maturity Date	Nominal Value	Cost EUR
State Street Euro Liquidity Fund		1,013,712,707	1,088,640,717
UNEDIC	07/11/2022	70,000,000	69,977,904
UNEDIC	25/01/2023	63,000,000	62,769,966
Belfius Bank	02/10/2023	59,000,000	58,803,987
Landesbank Baden-Wuerttemberg	27/06/2023	57,000,000	56,962,563
Landesbank Baden-Wuerttemberg London	05/07/2023	57,000,000	56,956,460
Landesbank Baden-Wuerttemberg	20/06/2023	56,000,000	55,965,395
Landesbank Baden-Wuerttemberg	13/06/2023	56,000,000	55,895,336
Nederlandse Waterschapsbank	04/11/2022	50,000,000	49,985,560
Landesbank Baden-Wuerttemberg	02/02/2023	50,000,000	49,981,146
Nestle Finance International	10/11/2022	50,000,000	49,970,615
BNG Bank	25/11/2022	50,000,000	49,954,833
MUFG Bank Ltd	24/11/2022	50,000,000	49,948,387
Norinchukin Bank	06/04/2023	50,000,000	49,712,290
EIB International Bank	05/07/2023	50,000,000	49,628,667
Arabella Finance	24/08/2023	50,000,000	49,552,977
Belfius Bank	31/08/2023	50,000,000	49,523,338
Arabella Finance	24/11/2023	50,000,000	49,505,332
Landesbank Baden-Wuerttemberg	16/05/2023	46,000,000	45,971,574
Landesbank Baden-Wuerttemberg	23/05/2023	46,000,000	45,971,396

Sales	Maturity Date	Nominal Value	Proceeds EUR
State Street Euro Liquidity Fund		979,225,629	1,118,864,736
UNEDIC	07/11/2022	70,000,000	70,000,000
UNEDIC	25/01/2023	63,000,000	63,000,000
Landesbank Baden-Wuerttemberg London	05/07/2023	57,000,000	57,000,000
Landesbank Baden-Wuerttemberg	27/06/2023	57,000,000	57,000,000
Landesbank Baden-Wuerttemberg	13/06/2023	56,000,000	56,000,000
Landesbank Baden-Wuerttemberg	20/06/2023	56,000,000	56,000,000
BNG Bank	25/11/2022	50,000,000	50,000,000
Landesbank Baden-Wuerttemberg	02/02/2023	50,000,000	50,000,000
EIB International Bank	05/07/2023	50,000,000	50,000,000
Arabella Finance	24/08/2023	50,000,000	50,000,000
MUFG Bank Ltd	24/11/2022	50,000,000	50,000,000
Nederlandse Waterschapsbank	04/11/2022	50,000,000	50,000,000
MUFG Bank Ltd	25/10/2022	50,000,000	50,000,000
Sumitomo Mitsui Banking Corp	26/10/2022	50,000,000	50,000,000
Norinchukin Bank	06/04/2023	50,000,000	50,000,000
Nestle Finance International	10/11/2022	50,000,000	50,000,000
Belfius Bank	31/08/2023	50,000,000	50,000,000
BMW Finance NV	25/10/2022	47,000,000	47,000,000
Landesbank Baden-Wuerttemberg	23/05/2023	46,000,000	46,000,000

Appendix 1 Remuneration Information (Unaudited)

Remuneration

State Street Corporation (“SSC”), and its direct and indirect subsidiaries (together with the SSC hereafter referred to as “State Street”), operates a group-wide compensation strategy including a remuneration policy that applies to all State Street entities globally. State Street Global Advisors Europe Limited (“SSGAEL”) is the Manager, Investment Manager and Global Distributor of the SSGA Gross Roll Up Trust and delegates the investment management of certain Sub-Funds to State Street Global Advisors Limited (together, the “Investment Managers”). As State Street subsidiaries, the Investment Managers are fully integrated into State Street’s group-wide compensation strategy and subject to the global and regional governing body structure of State Street to provide appropriate and effective control of the remuneration arrangements (incl. compliance with the relevant remuneration regulations) across the State Street group of affiliated entities. Under its publicly available charter, the Human Resources Committee (“HRC”) of SSC oversees all of State Street’s compensation plans, policies, and programs in which senior executives participate and incentive, retirement, welfare and equity plans in which certain other employees of SSC participate. It also oversees the alignment of the incentive compensation arrangements with the State Street’s financial safety and soundness consistent with applicable related regulatory rules and guidance. The HRC approves the overall allocation of the Incentive Compensation (“IC”) Plan pool. State Street’s CEO allocates IC pools to business units and corporate functions based upon a variety of factors, which may include budget performance, achievement of key goals and other considerations. The final expenditure and overall allocation between current and deferred awards are then reviewed by the HRC prior to payment.

State Street also has separate UK and SSGAEL Remuneration Committees in place for the Investment Managers with the primary duties to:

- review the remuneration policy applicable to employees, management and Identified Staff of the Investment Managers and oversee its implementation;
- oversee compliance with any applicable remuneration regulations; and
- review and endorse remuneration decisions related to Identified Staff consider recommendations for ex-post risk adjustment of Identified Staff.

State Street operates an annually reviewed global remuneration policy document (supplemented by any relevant addenda by jurisdiction or regulatory regime), which documents State Street’s existing remuneration framework. This policy is intended to comply with applicable remuneration regulatory requirements including, but not limited to, those contained in the CRD, UCITS V and AIFMD, and will be interpreted and administered accordingly. State Street’s remuneration policies and practices apply on a global basis to all employees of the State Street group (incl. the Investment Managers). The key principles that align State Street’s remuneration system with the business strategy are as follows:

- We emphasize Total Rewards
- We target the aggregate annual value of our Total Rewards Program to be competitive with our business peers
- We unequivocally support equal pay for work of equal value
- Funding for our Total Rewards Program is subject to affordability and is designed to be flexible based on corporate performance
- We differentiate pay based on performance
- We align employees’ interests with shareholders’ interests
- Our compensation plans are designed to comply with applicable regulations and related guidance, including prohibiting incentives to take excessive risks

Given our process of structured discretion in determining incentive pool funding and individual award decisions, the deferral of incentive compensation, and the availability of ex-ante and ex-post adjustments, such as forfeitures and clawbacks, our compensation system is appropriately risk-sensitive and links current decisions and actions to future risk outcomes.

State Street operates a fully flexible, discretionary bonus policy (i.e. the amount of individual variable pay may fluctuate significantly from one year to the next, depending on performance and the other factors described below, and even could be reduced to zero for any given year). The discretionary bonus policy is structured so as to achieve a balance between fixed and variable components, but also includes specific maximum pay ratios where required by local regulations. A number of employees in sales participate in Structured Incentive Plans, which aim to bring the variable compensation granted to plan participants into line with the revenues they generate as well as taking into account non-financial qualitative performance indicators. All such participants receive sufficiently high fixed compensation. Variable compensation is assigned on an individual basis by way of a review of both quantitative and qualitative factors.

Appendix 1 Remuneration Information (Unaudited) (Continued)

Total amount of remuneration paid by the Investment Managers as at 30 September 2023*

Fixed remuneration (in € k)	52,654
Variable remuneration (in € k)	39,666
Total Remuneration (in € k)	92,320
Number of beneficiaries	508
Performance fee paid directly by the UCITS	n/a

Aggregate amount of remuneration as at 30 September 2023 (in € k)

Senior Management of SSGAEL**	208
Identified Staff of the Investment Managers	54,224

More details regarding State Street's remuneration approach including (but not limited to) information on the decision-making process to determine the remuneration policy, its basic characteristics and the linkage between pay and performance, are published separately in State Street's Proxy Statement at www.statestreet.com and the remuneration section of the UK Pillar 3 disclosure of SSGA Limited at <https://www.ssga.com/library-content/pdfs/global/2021-ssgal-pillar-3-disclosure-statement.pdf>. In light of State Street's group-wide compensation strategy, the qualitative remuneration information included in the UK Pillar 3 disclosure equally apply to State Street employees outside the UK and the Investment Managers' employees.

* Disclosure is based on the remuneration of the entire staff of the investment managers, indicating the number of beneficiaries. Variable pay for 2022 is used as 2023 will not be delivered before Q1 2024. Prorated fixed remuneration for the financial year is included.

** Represents remuneration paid to independent directors (Directors of SSGAEL who are also employees of the SSC do not receive remuneration in their capacity as board members).

Appendix 2

SFDR and Taxonomy Regulation Disclosures (Unaudited)

The European Union's ("EU") Sustainable Finance Disclosures Regulation (Regulation EU/2019/2088) ("SFDR") requires the Trust to provide transparency on how sustainability considerations are integrated into the investment process with respect to each of the Sub-Funds. The EU's Regulation on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation EU/2020/852) (the "Taxonomy Regulation") requires the Trust to provide additional disclosure with respect to each of the Sub-Funds in order to enhance transparency and to provide for objective comparison of financial products regarding the proportion of such financial products' investments that contribute to environmentally sustainable economic activities, noting that the scope of environmentally sustainable economic activities, as prescribed in the Taxonomy Regulation, is narrower than the scope of sustainable investments under SFDR. Please see the Relevant Supplement for the disclosures for each Sub-Fund required under SFDR and the Taxonomy Regulation.

Each Sub-Fund of the Trust is categorised as an Article 6 fund under SFDR, meaning that a Sub-Fund does not promote any specific environmental or social characteristic as part of its investment strategy nor have sustainable investment as its investment objective. In addition, the investments underlying each of the Sub-Funds of the Trust do not take into account the EU criteria for environmentally sustainable economic activities, as set out in the Taxonomy Regulation.