

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street US Screened Index Equity Fund
Legal entity identifier: 549300GJIUYMSW1FVL54

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The State Street US Screened Index Equity Fund is an index fund tracking the performance of the MSCI USA ESG Screened Choice Index (“Index”). The environmental and social characteristics are promoted by a negative and norms-based screen applied to the Index designated by the Fund to screen out securities

based on an assessment of their adherence to ESG criteria. The Index represents the performance of the broad U.S. equity market while excluding companies that are associated with controversial weapons, nuclear weapons, civilian firearms, fossil fuel extraction, thermal coal power, and tobacco or fail to comply with United Nations Global Compact (UNGC) principles. The UNGC Principles is the world largest corporate sustainability initiative aimed at companies to align their strategies and operations with universal principles on human rights, labour, environment and anticorruption, and take actions that advance societal goals.

The 1 year tracking difference as of 31 December 2024 was -0.04%. The tracking difference is in line with expectations.

● ***How did the sustainability indicators perform?***

The attainment of the associated environmental and social characteristics is measured through the Index exclusions of companies that are associated with controversial weapons, civilian firearms, nuclear weapons, fossil fuel extraction, thermal coal power, and tobacco and the companies that fail to comply with the UNGC principles.

The Fund did not hold any securities that did not meet the relevant ESG criteria.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?

Largest Investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	6.77%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	6.44%	UNITED STATES
NVIDIA CORP	INFORMATION TECHNOLOGY	6.14%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	3.87%	UNITED STATES
META PLATFORMS INC CLASS A	COMMUNICATION SERVICES	2.50%	UNITED STATES
ALPHABET INC CL A	COMMUNICATION SERVICES	2.15%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	1.87%	UNITED STATES
BROADCOM INC	INFORMATION TECHNOLOGY	1.63%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	1.57%	UNITED STATES
ELI LILLY + CO	HEALTH CARE	1.43%	UNITED STATES
JPMORGAN CHASE + CO	FINANCIALS	1.30%	UNITED STATES
BERKSHIRE HATHAWAY INC CL B	FINANCIALS	1.22%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	1.03%	UNITED STATES
VISA INC CLASS A SHARES	FINANCIALS	0.96%	UNITED STATES
MASTERCARD INC A	FINANCIALS	0.86%	UNITED STATES

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: 01 January 2023 to 31 December 2023
n1

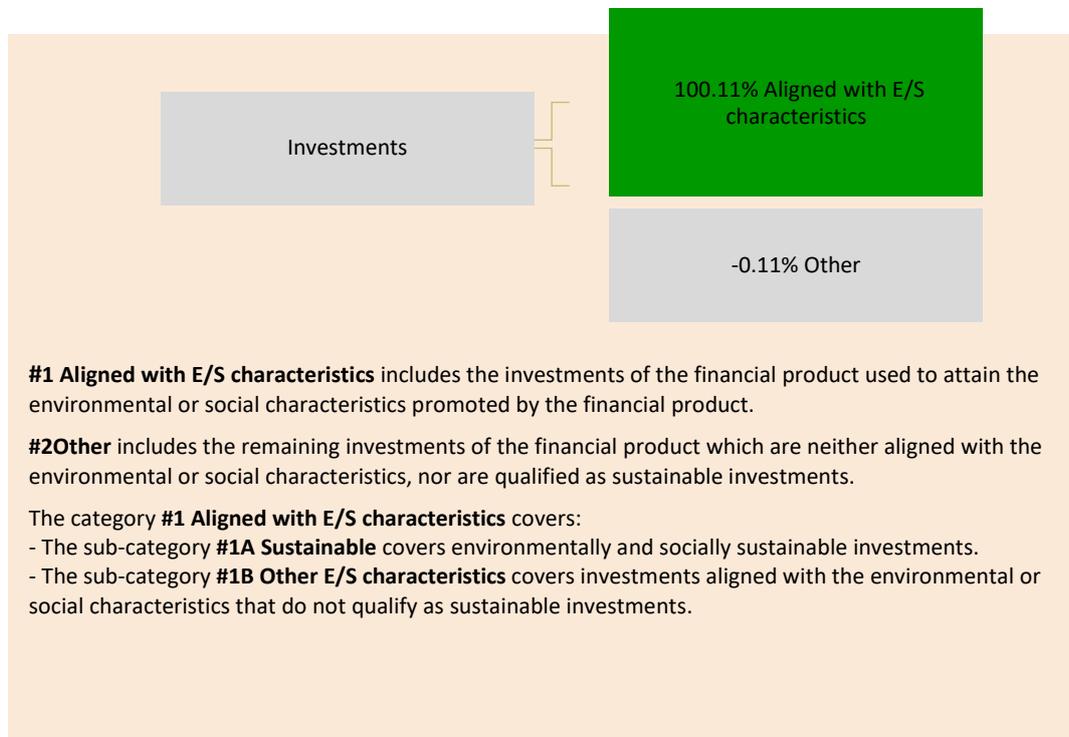


What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● *What was the asset allocation?*

100.11% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. -0.11% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



● *In which economic sectors were the investments made?*

INFORMATION TECHNOLOGY	32.46%
SEMICONDUCTORS & SEMICONDUCTOR	11.41%
SOFTWARE	11.03%
TECHNOLOGY HW, STORAGE & PERIP	7.21%
IT SERVICES	1.37%
COMMUNICATIONS EQUIPMENT	0.85%
ELECTRONIC EQUIP, INSTRUMENT &	0.60%
FINANCIALS	13.23%
FINANCIAL SERVICES	3.97%



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

BANKS	3.34%
CAPITAL MARKETS	3.13%
INSURANCE	2.21%
CONSUMER FINANCE	0.57%
MORTGAGE RE INVESTMENT TRUSTS	0.02%
HEALTH CARE	11.82%
PHARMACEUTICALS	3.65%
HEALTH CARE EQUIPMENT & SUPPLI	2.38%
HEALTH CARE PROVIDERS & SERVIC	2.38%
BIOTECHNOLOGY	2.01%
LIFE SCIENCES	1.34%
HEALTH CARE TECHNOLOGY	0.07%
CONSUMER DISCRETIONARY	10.94%
BROADLINE RETAIL	4.12%
HOTELS, RESTAURANTS & LEISURE	2.13%
SPECIALTY RETAIL	2.06%
AUTOMOBILES	1.80%
TEXTILES, APPAREL & LUXURY GOO	0.35%
HOUSEHOLD DURABLES	0.34%
DISTRIBUTORS	0.09%
AUTOMOBILE COMPONENTS	0.05%
LEISURE PRODUCTS	0.00%
COMMUNICATION SERVICES	9.52%
INTERACTIVE MEDIA & SERVICES	6.60%
ENTERTAINMENT	1.39%
DIVERSIFIED TELECOMMUNICATION	0.69%
MEDIA	0.63%
WIRELESS TELECOMMUNICATION SER	0.21%
INDUSTRIALS	7.58%
MACHINERY	1.76%
GROUND TRANSPORTATION	0.98%
ELECTRICAL EQUIPMENT	0.80%
AEROSPACE & DEFENSE	0.73%
PROFESSIONAL SERVICES	0.71%
COMMERCIAL SERVICES & SUPPLIES	0.68%
BUILDING PRODUCTS	0.67%
AIR FREIGHT & LOGISTICS	0.41%
TRADING COMPANIES & DISTRIBUTO	0.35%
INDUSTRIAL CONGLOMERATES	0.32%
CONSTRUCTION & ENGINEERING	0.15%
PASSENGER AIRLINES	0.03%
CONSUMER STAPLES	5.46%

CONSUMER STAPLES DISTRIBUTION	1.96%
BEVERAGES	1.35%
HOUSEHOLD PRODUCTS	1.18%
FOOD PRODUCTS	0.72%
PERSONAL CARE PRODUCTS	0.14%
TOBACCO	0.12%
REAL ESTATE	2.37%
SPECIALIZED REITS	1.01%
RESIDENTIAL REITS	0.37%
RETAIL REITS	0.27%
HEALTH CARE REITS	0.24%
INDUSTRIAL REITS	0.23%
REAL ESTATE MANAGEMENT & DEVEL	0.16%
OFFICE REITS	0.04%
HOTEL AND RESORT REITS	0.03%
DIVERSIFIED REITS	0.03%
ENERGY	2.33%
OIL, GAS & CONSUMABLE FUELS	2.05%
ENERGY EQUIPMENT & SERVICES	0.28%
MATERIALS	2.30%
CHEMICALS	1.44%
METALS & MINING	0.41%
CONSTRUCTION MATERIALS	0.23%
CONTAINERS & PACKAGING	0.21%
UTILITIES	1.53%
ELECTRIC UTILITIES	0.95%
MULTI-UTILITIES	0.45%
WATER UTILITIES	0.08%
GAS UTILITIES	0.04%
INDPNDENT PWR & RENEWABLE ELEC	0.02%



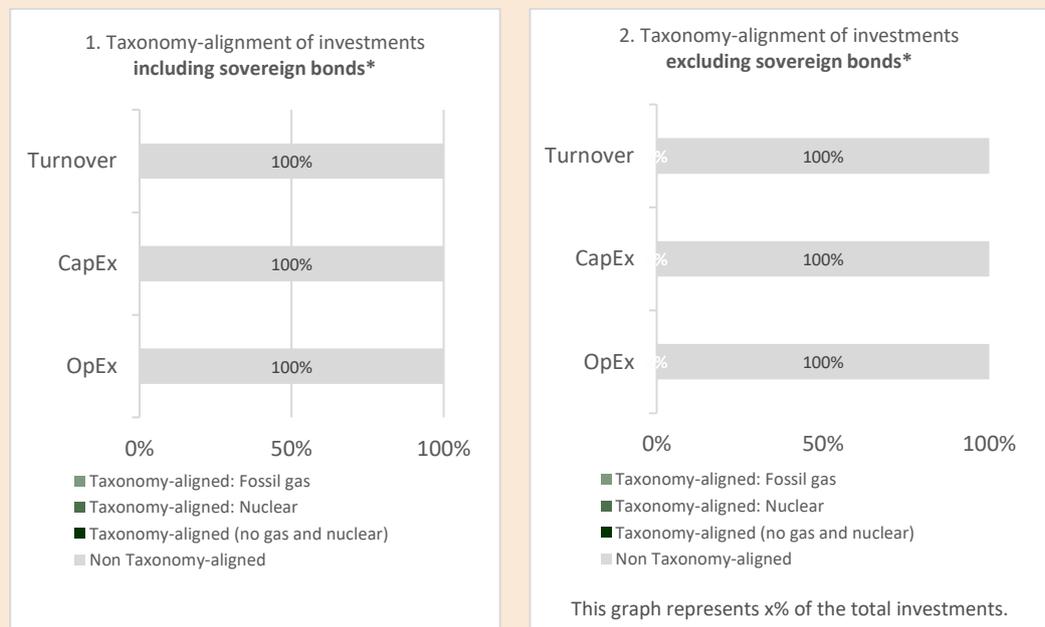
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held -0.11% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI USA ESG Screened Choice Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with controversial weapons, civilian firearms, nuclear weapons, fossil fuel extraction, thermal coal power, and tobacco or that fail to comply with the UNGC principles.

Securities in the Fund are selected primarily from the constituents of the Index, while the Index provider applies the exclusion criteria on all of the Index constituents. This results in the exclusion of any securities considered as not compliant with the UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance). Additionally, any securities associated with Severe ESG Controversies, controversial weapons, civilian

firearms, nuclear weapons, fossil fuel extraction, thermal coal power or tobacco are excluded from the Index. The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the MSCI USA ESG Screened Choice Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2024, the Fund's performance was in line with expectations. The Fund returned 25.41% on a gross of fees basis, underperforming the benchmark performance of 25.45% by 4 basis points (bps). The I share class of the Fund returned 25.11% on a net of fees basis during the Reporting Period. The performance of the Fund was in line with expectations.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link:

<https://www.msci.com/index-methodology> (index code 731082)

● ***How does the reference benchmark differ from a broad market index?***

The Index is based on MSCI USA Index, its parent index, which captures large and mid-cap representation across the U.S. equity market. The Fund's designated Index (i.e., MSCI USA ESG Screened Choice Index) represents the performance of the broad U.S. equity market while excluding companies that are associated with controversial weapons, civilian firearms, nuclear weapons, fossil fuel extraction, thermal coal power, and tobacco or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index, while the Index provider applies the exclusion criteria on all of the Index

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

constituents. This results in the exclusion of any securities considered as not compliant with the UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance). Additionally, any securities associated with Severe ESG Controversies, controversial weapons, civilian firearms, nuclear weapons, fossil fuel extraction, thermal coal power or tobacco are excluded from the Index.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI USA ESG Screened Choice Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2024, the Fund's performance was in line with expectations. The Fund returned 25.41% on a gross of fees basis, underperforming the benchmark performance of 25.45% by 4 basis points (bps). The I share class of the Fund returned 25.11% on a net of fees basis during the Reporting Period. The performance of the Fund was in line with expectations.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned 25.41% on a gross of fees basis, overperforming the broad market index performance of 25.08% by 0.33%.