

# State Street Global All Cap Equity Ex-U.S. Index Securities Lending Series Fund - Class II

**Category**  
Foreign Large Blend

## Investment Objective & Strategy

The State Street Global All Cap Equity ex-U.S. Index Fund (the "Fund") seeks an investment return that approximates as closely as practicable, before expenses, the performance of the MSCI ACWI ex- USA IMI Index (the "Index") over the long term.

## Volatility and Risk

Volatility as of 09-30-20

Low	Moderate	High
	▲ Category	

Risk Measures as of 09-30-20	Port Avg	Rel S&P 500	Rel Cat
3 Yr Std Dev	—	—	—
3 Yr Beta	—	—	—

## Principal Risks

Hedging Strategies, Credit and Counterparty, Reinvestment, Currency, Emerging Markets, Foreign Securities, Loss of Money, Country or Region, Capitalization, Index Correlation/ Tracking Error, Interest Rate, Market/Market Volatility, Commodity, Convertible Securities, Equity Securities, Industry and Sector Investing, Other, Preferred Stocks, Restricted/ Illiquid Securities, Underlying Fund/Fund of Funds, U.S. Government Obligations, Pricing, Regulation/Government Intervention, Conflict of Interest, Custody, Management, Passive Management, Target Date, Unrated Securities, Small Cap, Mid-Cap, Real Estate/REIT Sector, Reliance on Trading Partners, Replication Management, Sampling

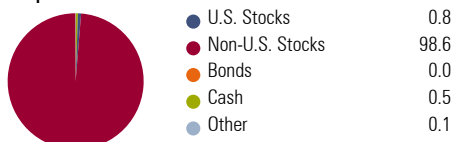
## Important Information

**Morningstar Investment Profiles must be accompanied by Morningstar Disclosure and Glossary.**

Funds or their affiliates may pay compensation to Voya® affiliates offering a fund. Such compensation may be paid out of distribution, service and/or 12b-1 fees that are deducted from the fund's assets, and/or may be paid directly by the fund's affiliates. Any fees deducted from fund assets are discussed in the fund's prospectus and disclosed in the fund fact sheet. Because these fees are paid on an on-going basis, over time these fees will increase the cost of your investment and may cost you more than paying other types of sales charges. If offered through a retirement program, additional fees and expenses may be charged under that program. NOT A DEPOSIT. NOT FDIC INSURED. NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY. NOT GUARANTEED BY THE INSTITUTION. MAY GO DOWN IN VALUE.

## Portfolio Analysis

Composition as of 09-30-20



Top 10 Holdings as of 09-30-20

Top 10 Holdings	% Assets
Stt Strt World Dev ex US Idx SL SF Cl I	60.70
Future on MSCI Emerging Markets	26.10
State St Gbl Sm Cp Eq ex-US Indx SL Cl I	13.19

Morningstar Super Sectors as of 09-30-20

Morningstar Super Sectors	% Fund
Cyclical	38.99
Sensitive	34.61
Defensive	26.40

## Operations

Gross Prosp Exp Ratio	See Notes below.
Net Prosp Exp Ratio	See Notes below.
Management Fee	See Notes below.
12b-1 Fee	See Notes below.
Other Fee	See Notes below.
Miscellaneous Fee(s)	See Notes below.
Fund Inception Date	05-13-14
Total Fund Assets (\$mil)	677.4
Annual Turnover Ratio %	51.80
Fund Family Name	State Street Global Advisors

Morningstar Style Box™ as of 09-30-20

Style Box	% Mkt Cap
Giant	35.62
Large	33.25
Medium	22.64
Small	7.51
Micro	0.98

Morningstar World Regions as of 09-30-20

Morningstar World Regions	% Fund
Americas	10.04
North America	9.64
Latin America	0.40
Greater Europe	54.24
United Kingdom	12.61
Europe Developed	40.47
Europe Emerging	0.15
Africa/Middle East	1.02
Greater Asia	35.71
Japan	22.41
Australasia	6.59
Asia Developed	5.23
Asia Emerging	1.48

Waiver Data	Type	Exp. Date	%
—	—	—	—

## Portfolio Manager(s)

Management Team. Since 2010.

Advisor	State Street Global Advisors
Subadvisor	—

## Notes

A commingled fund is a pooled investment vehicle, maintained by a bank or trust company, the participants of which are limited to certain types of tax exempt employee benefit plans. The current NET Expense ratio is 0.045%. This Portfolio is not a registered investment company, and interests in the Portfolio have not been registered with the Securities and Exchange Commission.