

Share Class

[B] Institutional Investors with an IMA with SSGA

Fund Objective

The objective of the Fund is to provide a return in excess of the performance of global equity securities.

Investment Strategy

The investment policy of the Fund is to generate a return in excess of the performance of the Index (or any other index determined by the Directors from time to time to track substantially the same market as the Index) over the medium to long term while screening out securities based on an assessment of their adherence to international norms in areas such as environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The Fund is classified as an Article 8 fund under SFDR.

Benchmark

MSCI World Index

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

ISIN	LU1110723613	
NAV	15.08 USD as of 31 May 2021	
Currency	USD	
Net Assets(millions)	317.51 USD as of 31 May 2021	
Inception Date	10 February 2017	
Investment Style	Smart Beta	
Zone	Global	
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2	
Notification Deadline	DD-1 11:00AM CET time	
Valuation	Daily market close	
Swing Factor¹		
Subscription	0.05%	
Redemption	0.01%	
Minimum Initial Investment	USD 10,000,000.00	
Minimum Subsequent Investment	USD 5,000.00	
Management Fees	0%	
Actual TER	0.09%	
Charge	Subscription	Redemption
Paid to the fund	N/A	Up to 2%

¹ Indicative as at the date of this factsheet and is subject to change

Performance

	Annualised	Benchmark	Fund Gross	Difference	Fund Net	Difference
1 Year (%)		40.63	37.43	-3.19	37.57	-3.06
3 Year (%)		14.40	9.61	-4.79	9.53	-4.87
5 Year (%)		-	-	-	-	-
Since Inception (%)		14.27	10.13	-4.15	10.02	-4.26
Cumulative						
1 Month (%)		1.44	3.39	1.95	3.38	1.94
3 Month (%)		9.69	13.20	3.50	13.17	3.47
1 Year (%)		40.63	37.43	-3.19	37.57	-3.06
3 Year (%)		49.75	31.70	-18.04	31.42	-18.32
5 Year (%)		-	-	-	-	-
Since Inception (%)		77.52	51.43	-26.09	50.78	-26.74
Calendar						
2021 (year to date)		11.39	12.29	0.90	12.24	0.86
2020		15.90	8.95	-6.96	8.85	-7.05
2019		27.67	16.51	-11.16	16.43	-11.24
2018		-8.71	-9.55	-0.84	-9.63	-0.91
2017		17.98	17.46	-0.52	17.28	-0.70

Past performance is not a guarantee of future results.**Investing involves risk including the risk of loss of capital.**

The performance figures contained herein are provided on a gross and net of fees basis. Gross of fees do not reflect the deduction of advisory or other fees which could reduce the return. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in the currency stated in the Fund Facts.

Calendar year returns will be partial for the year where the inception date for either the Fund in question or the historic performance-linked Fund (whichever is the earliest) falls within that period.

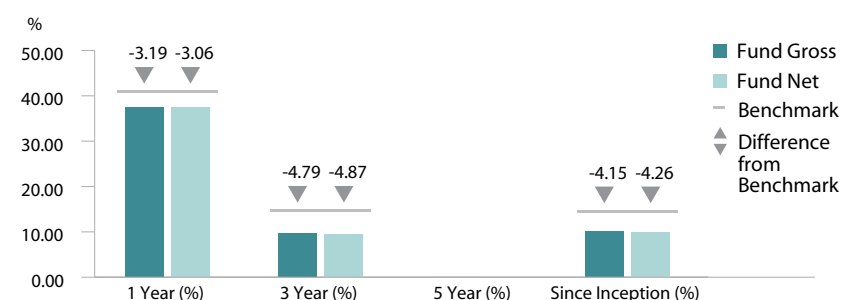
The calculation method for value added returns may show rounding differences.

When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period.

Please note that prior to 30 May 2018 this Fund was previously known as the State Street Multi-Factor Global Equity Fund.

Source: SSGA.

All data is as at 31/05/2021

Annualised Performance**Fund Characteristics**

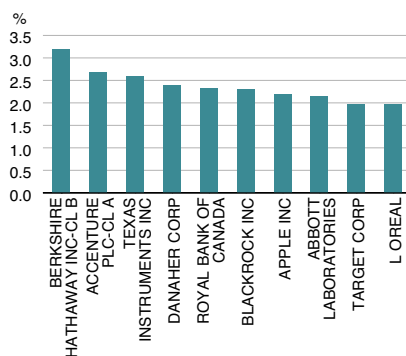
	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$147,763	US\$292,401
Av. Price/Book	2.82	3.06
Price/Earnings (Forward 1yr)	17.45	19.90
Weighted Harmonic Av. Price/Cash flow	9.98	12.80
Dividend Yield (%)	1.83	1.69
Number of Holdings*	213	1,561

Ratios

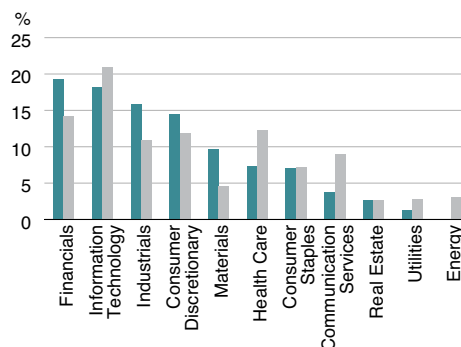
	3 Years
Standard Deviation (%)	16.57
Tracking Error (%)	4.32
Beta	0.90

* Number of Holdings quoted for the Fund may include Cash related items.

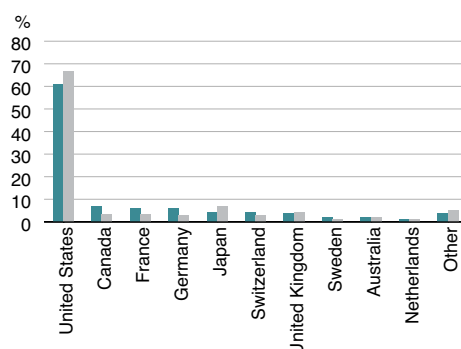
Top 10 Holdings	Weight (%)
BERKSHIRE HATHAWAY INC-CL B	3.19
ACCENTURE PLC-CL A	2.67
TEXAS INSTRUMENTS INC	2.58
DANAHER CORP	2.39
ROYAL BANK OF CANADA	2.32
BLACKROCK INC	2.30
APPLE INC	2.19
ABBOTT LABORATORIES	2.14
TARGET CORP	1.97
L OREAL	1.96



Sector Allocation	Fund (%)	Benchmark (%)
Financials	19.36	14.23
Information Technology	18.25	20.98
Industrials	15.88	10.93
Consumer Discretionary	14.55	11.92
Materials	9.65	4.66
Health Care	7.41	12.37
Consumer Staples	7.05	7.18
Communication Services	3.81	9.04
Real Estate	2.71	2.71
Utilities	1.32	2.87
Energy	-	3.11
Total	100.00	100.00



Country Allocation	Fund (%)	Benchmark (%)
United States	60.84	66.57
Canada	6.70	3.39
France	6.07	3.49
Germany	5.77	2.84
Japan	4.24	6.90
Switzerland	4.08	2.85
United Kingdom	3.58	4.38
Sweden	2.01	1.15
Australia	1.96	2.17
Netherlands	0.99	1.29
Other	3.74	4.97
Total	100.00	100.00



For More Information

Visit our website www.ssga.com or contact your representative SSGA office.

SSGA Belgium

+32 (0) 2 663 2016

SSGA France

+33 (0) 1 44 45 40 48

SSGA Germany

+49 (0) 89 55878 999

SSGA Ireland

+353 (1) 776 3188 / +353 (1) 776 3029

SSGA Italy

+39 02 3206 6121

SSGA Middle East & Africa

+971 2 245 9000

SSGA Netherlands

+31 (0) 20 718 1701

SSGA Switzerland

+41 (0) 44 245 7099

SSGA United Kingdom

+44 (0) 20 3395 2333

Source: SSGA.

Characteristics, holdings, country allocations and sectors shown are as of the date indicated at the top of this factsheet and are subject to change. Within Country Allocation, 'Other' denotes the consolidation of any countries which are not already included in the Fund's top 10.

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

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