

Equities

28 February 2025

Share Class

[B] Institutional Investors who have entered into a Qualifying Agreement

Fund Objective

The objective of the Fund is to track the performance of global developed equity markets.

Investment Strategy

The investment policy of the Fund is to track the performance of the MSCI World ESG Screened choice Index (or any other index determined by the Directors from time to time to track substantially the same market as the 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.

The Index measures the performance of global developed market equities. Securities are weighted by market capitalization after screening out securities based on an assessment of their adherence to ESG criteria.

Benchmark

MSCI WORLD ESG SCREENED CHOICE INDEX

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

ISIN	LU1159234985
NAV	28.27 USD as of 28 February 2025
Currency	USD
Net Assets(millions)	5,292.75 USD as of 28 February 2025
Inception Date	28 September 2015
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
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	0.04%
Redemption	0.01%
Minimum Initial Investment	USD 10,000,000.00
Minimum Subsequent Investment	USD 5,000.00
Management Fees	0%
Actual TER	0.03%
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 (%)		15.97	16.06	0.09	16.07	0.09
3 Year (%)		10.36	10.47	0.11	10.43	0.07
5 Year (%)		13.97	14.08	0.10	14.05	0.07
Since Inception (%)		10.51	10.64	0.13	10.58	0.07
Cumulative						
1 Month (%)		-0.93	-0.93	0.00	-0.89	0.04
3 Month (%)		0.12	0.12	0.01	0.16	0.04
1 Year (%)		15.97	16.06	0.09	16.07	0.09
3 Year (%)		34.42	34.83	0.40	34.68	0.26
5 Year (%)		92.31	93.16	0.85	92.92	0.61
Since Inception (%)		232.74	237.35	4.61	235.25	2.51
Calendar						
2025 (year to date)		2.55	2.55	0.00	2.59	0.04
2024		19.52	19.59	0.07	19.50	-0.02
2023		23.98	24.13	0.15	24.13	0.16
2022		-18.60	-18.51	0.09	-18.53	0.07
2021		22.05	22.15	0.11	22.10	0.05

Past performance is not a reliable indicator of future performance. 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 inception performance 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.

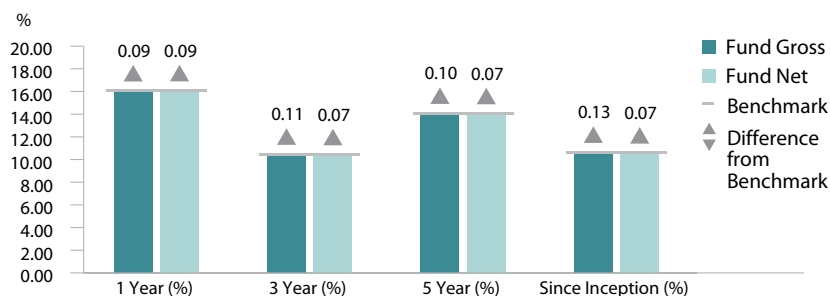
Previous to 28 May 2021, the Fund was known as State Street World Index Equity Fund, tracking the MSCI World Index.

Previous to 1 June 2024, this Fund's Benchmark was the MSCI WORLD EX UNGC AND CW INDEX.

Previous to 1 January 2023, the Fund was known as State Street World ESG Screened Index Equity Fund.

Source: SSGA.

All data is as at 28/02/2025

Annualised Performance**Fund Characteristics**

	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$710,134	US\$703,807
Av. Price/Book	3.51	3.46
Price/Earnings (Forward 1yr)	21.88	21.75
Weighted Harmonic Av. Price/Cash flow	13.94	13.82
Dividend Yield (%)	1.63	1.65
Number of Holdings*	1,274	1,312

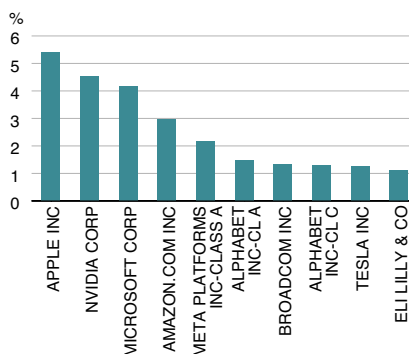
Ratios

	3 Years
Standard Deviation (%)	16.31
Tracking Error (%)	0.05
Beta	1.00

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

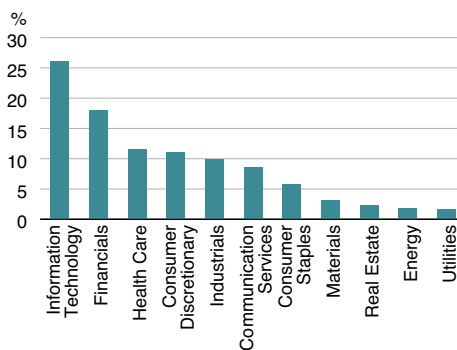
Top 10 Holdings

	Weight (%)
APPLE INC	5.40
NVIDIA CORP	4.54
MICROSOFT CORP	4.16
AMAZON.COM INC	2.98
META PLATFORMS INC-CLASS A	2.16
ALPHABET INC-CL A	1.48
BROADCOM INC	1.32
ALPHABET INC-CL C	1.28
TESLA INC	1.25
ELI LILLY & CO	1.11



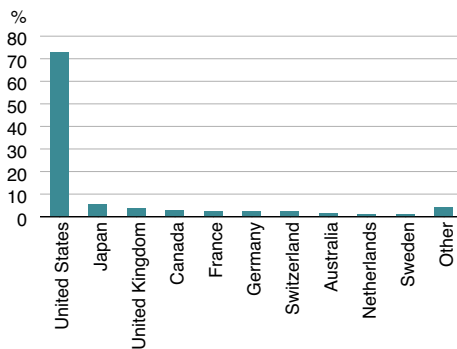
Sector Allocation

	Fund (%)
Information Technology	26.16
Financials	17.95
Health Care	11.52
Consumer Discretionary	11.04
Industrials	9.85
Communication Services	8.65
Consumer Staples	5.80
Materials	3.11
Real Estate	2.25
Energy	1.90
Utilities	1.75
Total	100.00



Country Allocation

	Fund (%)
United States	72.93
Japan	5.37
United Kingdom	3.61
Canada	2.81
France	2.59
Germany	2.46
Switzerland	2.37
Australia	1.50
Netherlands	1.15
Sweden	0.96
Other	4.25
Total	100.00



For More Information

Visit our website at ssga.com or contact your representative State Street Global Advisors' 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 3000

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

Marketing Communication – General Access. Professional Clients Only.

This material is for your private information. The information provided does not constitute investment advice as such term is defined under the Markets in Financial Instruments Directive (2014/65/EU) or applicable Swiss regulation and it should not be relied on as such. There is no representation or warranty as to the accuracy of the information and State Street shall have no liability for decisions based on such information.

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

The latest English version of the prospectus and the KID/KIID can be found at www.ssga.com. A summary of investor rights can be found here: <https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-investors-rights-summary-template-non-etf-Lux.pdf> Note that the Management Company may decide to terminate the arrangements made for marketing and proceed with de-notification in compliance with Article 93a of Directive 2009/65/EC.

This communication is directed at professional clients (this includes Eligible Counterparties) who are deemed both Knowledgeable and Experienced in matters relating to investments.

The information contained in this communication is not a research recommendation or 'investment research' and is classified as a 'Marketing Communication' in accordance with the applicable regional regulation. This means that this marketing communication (a) has not been prepared in accordance with legal requirements designed to promote the independence of investment research (b) is not subject to any prohibition on dealing ahead of the dissemination of investment research.

This collective investment scheme and its distributor are authorized by the Swiss Financial Market Supervisory Authority (FINMA) in accordance with the Swiss Collective Investment Schemes Act (CISA) and the Swiss Ordinance on Collective Investment Schemes (CISO). The collective investment scheme is organized as an Undertaking for Collective Investment in Transferable Securities (UCITS) under the laws of Luxembourg and authorized as a UCITS by the Commission de Surveillance du Secteur Financier (CSSF). Prospective investors may obtain the current prospectus, the articles of incorporation, the KIID as well as the latest annual and semi-annual report free of charge from the Swiss Representative and Paying Agent, State Street Bank International GmbH, Munich, Zurich Branch, Beethovenstrasse 19, 8027 Zurich.

© 2021 Morningstar, Inc. All rights reserved. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete, or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information.

The trademarks and service marks referenced herein are the property of their respective owners. Third party data providers make no warranties or representations of any kind relating to the accuracy, completeness or timeliness of the data and have no liability for damages of any kind relating to the use of such data.

The whole or any part of this work may not be reproduced, copied or transmitted or any of its contents disclosed to third parties without SSGA's express written consent.

The MSCI World Index is a trademark of MSCI Inc.