

Share Class

(B)

Fund Objective

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

Investment Strategy

The investment policy of the Fund is to track the performance of the MSCI Europe ex UNGC and CW 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 European equities. Securities are weighted by market capitalization after screening out securities based on an assessment of their adherence to ESG criteria i.e. non-compliance with UNGC principles (international norms in relation to the environment, human rights & communities, labor rights & supply chains, customers and governance) and controversial weapons.

Benchmark

MSCI EUROPE EX UNGC AND CW INDEX

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

French Investors only

PEA Eligible

Fund Facts

ISIN	LU1159236683	
NAV	14.85 EUR as of 31 August 2021	
Currency	EUR	
Net Assets(millions)	876.60 EUR as of 31 August 2021	
Inception Date	25 July 2019	
Investment Style	Index	
Zone	Europe	
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2	
Notification Deadline	DD 11:00AM CET time	
Valuation	Daily market close	
Swing Factor¹		
Subscription	0.20%	
Redemption	0.02%	
Minimum Initial Investment	EUR 10,000,000.00	
Minimum Subsequent Investment	EUR 5,000.00	
Management Fees	0%	
Actual TER	0.05%	
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

	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised					
1 Year (%)	30.92	31.19	0.27	31.12	0.20
3 Year (%)	-	-	-	-	-
5 Year (%)	-	-	-	-	-
Since Inception (%)	10.85	11.12	0.27	10.96	0.11
Cumulative					
1 Month (%)	2.07	2.06	-0.01	2.06	-0.01
3 Month (%)	5.64	5.68	0.04	5.66	0.02
1 Year (%)	30.92	31.19	0.27	31.12	0.20
3 Year (%)	-	-	-	-	-
5 Year (%)	-	-	-	-	-
Since Inception (%)	24.18	24.81	0.63	24.43	0.25
Calendar					
2021 (year to date)	19.85	20.11	0.26	20.07	0.22
2020	-3.32	-3.11	0.21	-3.14	0.18
2019	7.18	7.26	0.08	7.00	-0.18

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 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.

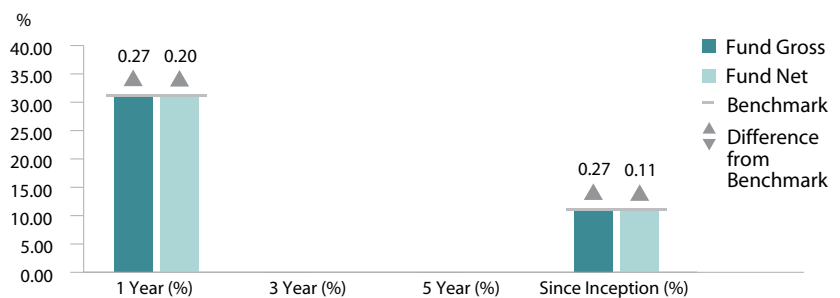
The calculation method for value added returns may show rounding differences.

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 Europe Index Equity Fund, tracking the MSCI Europe Index.

Source: SSGA.

All data is as at 31/08/2021

Annualised Performance**Fund Characteristics**

	Fund	Benchmark
Weighted Av. Market Cap (m)	€70,503	€70,630
Av. Price/Book	2.20	2.20
Price/Earnings (Forward 1yr)	16.27	16.24
Weighted Harmonic Av. Price/Cash flow	8.78	8.78
Dividend Yield (%)	2.37	2.37
Number of Holdings*	429	428

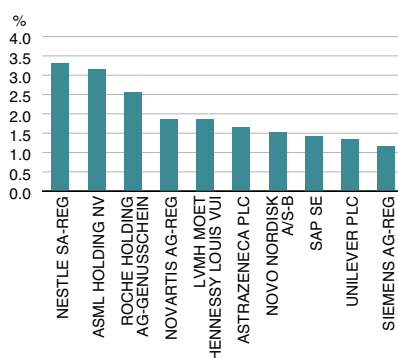
Ratios

	3 Years
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

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

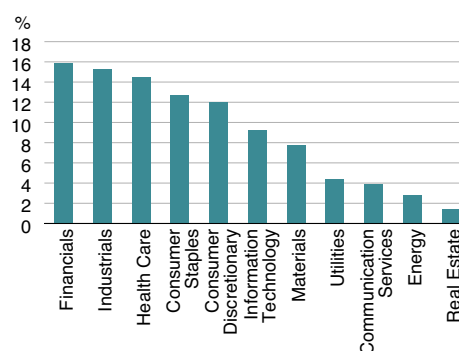
Top 10 Holdings

	Weight (%)
NESTLE SA-REG	3.30
ASML HOLDING NV	3.15
ROCHE HOLDING AG-GENUSSCHEIN	2.55
NOVARTIS AG-REG	1.87
LVMH MOET HENNESSY LOUIS VUI	1.87
ASTRAZENECA PLC	1.65
NOVO NORDISK A/S-B	1.52
SAP SE	1.43
UNILEVER PLC	1.33
SIEMENS AG-REG	1.15



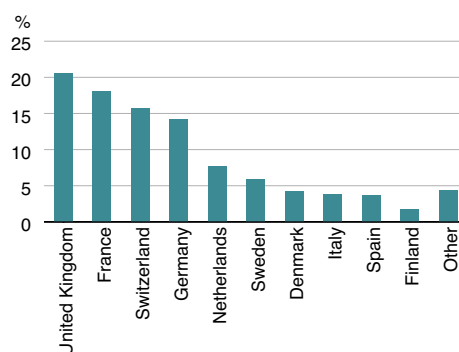
Sector Allocation

	Fund (%)
Financials	15.84
Industrials	15.32
Health Care	14.50
Consumer Staples	12.70
Consumer Discretionary	12.04
Information Technology	9.21
Materials	7.81
Utilities	4.36
Communication Services	3.94
Energy	2.86
Real Estate	1.43
Total	100.00



Country Allocation

	Fund (%)
United Kingdom	20.55
France	18.01
Switzerland	15.76
Germany	14.15
Netherlands	7.74
Sweden	5.92
Denmark	4.25
Italy	3.86
Spain	3.72
Finland	1.72
Other	4.32
Total	100.00



For More Information

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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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