

State Street US Screened Index Equity Fund

State Street Global
Advisors Luxembourg
SICAV

Fund Objective

The objective of the Fund is to track the performance of the US equity market.

Environmental, Social & Governance (ESG) Characteristics

The Fund promotes environmental and social characteristics but does not have as its objective sustainable investment. The Fund is categorized under Article 8 of Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector ("SFDR")

Main methodological limits: There may be potential inconsistencies, inaccuracy or lack of availability of the ESG data, particularly when issued by external data providers. Details about the limits are described in the Prospectus.

More information about the type of ESG characteristics, ESG strategy, investment process and type of approach in the Prospectus.

Investment Strategy

The State Street US Screened Index Equity Fund ("Fund") is an index fund tracking the performance of the MSCI USA 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.

Fact Sheet Equity

31 July 2025

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Morningstar Rating™

As of 30 June 2025

Fund Information

Share Class	[P] All Investors
Benchmark	MSCI USA Screened Choice Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts

ISIN	LU1159236923
NAV	35.06 USD as of 31 July 2025
Currency	USD
Net Assets(millions)	1,768.20 USD as of 31 July 2025
Inception Date	28 September 2015
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
Zone	United States
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD 11:00AM CET time
Valuation	Daily market close
Swing Factor ¹	
Subscription	0.00%
Redemption	0.00%
Minimum Initial Investment	USD 50.00
Minimum Subsequent Investment	USD 50.00
Management Fees	0.6%
Actual TER	0.64%
Charge Paid to the Fund	Subscription: N/A Redemption: 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	16.85	16.90	0.06	16.16	-0.68
3 Year	16.97	17.00	0.03	16.26	-0.71
5 Year	15.30	15.34	0.04	14.60	-0.70
Since Inception	8.99	9.22	0.23	8.53	-0.46
Cumulative (%)					
1 Month	2.26	2.25	-0.01	2.19	-0.07
3 Month	14.78	14.80	0.02	14.62	-0.17
1 Year	16.85	16.90	0.06	16.16	-0.68
3 Year	60.06	60.19	0.13	57.16	-2.90
5 Year	103.73	104.12	0.39	97.66	-6.07
Since Inception	1062.79		72.26	930.40	-132.39
Calendar (%)					
2025 (YTD)	8.33	8.39	0.06	7.99	-0.34
2024	25.45	25.41	-0.04	24.61	-0.84
2023	26.69	26.79	0.10	25.98	-0.71
2022	-20.13	-20.08	0.04	-20.60	-0.47
2021	26.77	26.83	0.07	26.02	-0.75

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.

This fund has a new inception date of 28 September 2015 due to a merger from the French domiciled SSgA US Index Equity Fund. The performance table and graph shows historical data beginning from 31 January 1997.

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

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

Previous to 30 April 2025, this Fund's Benchmark was the MSCI USA ESG Screened Choice Index.

Source: State Street Investment Management.

All data is as at 31/07/2025

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$1,278,460	US\$1,279,149
Av. Price/Book	5.27	5.27
Price/Earnings (Forward 1yr)	26.81	26.84
Weighted Harmonic Av. Price/Cash flow	20.90	20.91
Dividend Yield (%)	1.11	1.11
Number of Holdings*	505	505

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

Ratios	3 Years
Standard Deviation (%)	15.32
Tracking Error (%)	0.04
Beta	1.00

Top 10 Holdings	Weight (%)
NVIDIA CORP	8.30
MICROSOFT CORP	7.20
APPLE INC	5.96
AMAZON.COM INC	4.27
META PLATFORMS INC-CLASS A	3.24
BROADCOM INC	2.52
ALPHABET INC-CL A	2.14
ALPHABET INC-CL C	1.82
TESLA INC	1.70
JPMORGAN CHASE & CO	1.58

Sector Allocation	
	Fund (%)
Information Technology	35.78
Financials	14.26
Consumer Discretionary	11.17
Communication Services	10.47
Health Care	9.34
Industrials	7.71
Consumer Staples	4.74
Real Estate	2.19
Materials	2.01
Utilities	1.41
Energy	0.91
Total	100.00

Country Allocation	
	Fund (%)
United States	100.00
Total	100.00

Source: State Street Investment Management.

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 statestreet.com/im.

Contact Us

Visit our website at statestreet.com/im or contact your representative State Street Investment Management's office.

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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.statestreet.com/im. 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

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