

Share Class

(I EUR) Institutional Investors

Fund Objective

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

Investment Strategy

The investment policy of the Fund is to track the performance of the MSCI USA 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 US equities. Securities are weighted by free float-adjusted 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 USA EX UNGC AND CW INDEX

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

ISIN	LU1159237228	
NAV	24.13 EUR as of 31 August 2021	
Currency	EUR	
Net Assets(millions)	1,910.04 USD as of 31 August 2021	
Inception Date	28 September 2015	
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 Factor¹		
Subscription	0.01%	
Redemption	0.01%	
Minimum Initial Investment	EUR 3,000,000.00	
Minimum Subsequent Investment	EUR 1,000.00	
Management Fees	0.2%	
Actual TER	0.25%	
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

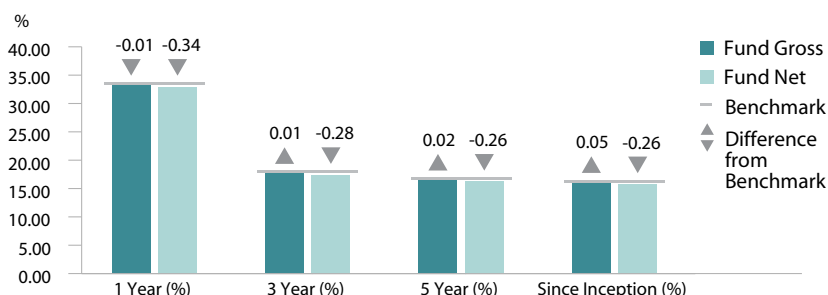
	Annualised	Benchmark	Fund Gross	Difference	Fund Net	Difference
1 Year (%)		33.26	33.25	-0.01	32.92	-0.34
3 Year (%)		17.69	17.70	0.01	17.40	-0.28
5 Year (%)		16.51	16.53	0.02	16.24	-0.26
Since Inception (%)		16.06	16.11	0.05	15.80	-0.26
Cumulative						
1 Month (%)		3.42	3.42	0.00	3.40	-0.02
3 Month (%)		12.27	12.23	-0.05	12.16	-0.12
1 Year (%)		33.26	33.25	-0.01	32.92	-0.34
3 Year (%)		63.02	63.05	0.03	61.84	-1.18
5 Year (%)		114.63	114.84	0.21	112.22	-2.41
Since Inception (%)		383.66	385.75	2.09	372.38	-11.28
Calendar						
2021 (year to date)		25.36	25.38	0.02	25.17	-0.19
2020		10.75	10.66	-0.10	10.39	-0.36
2019		33.28	33.37	0.08	33.02	-0.26
2018		-0.25	-0.21	0.04	-0.46	-0.21
2017		6.45	6.53	0.08	6.29	-0.16

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. This fund has a new inception date of 04 May 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 2001. 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 US Index Equity Fund, tracking the MSCI USA.

Source: SSGA.

All data is as at 31/08/2021

Annualised Performance**Fund Characteristics**

	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$580,057	US\$582,188
Av. Price/Book	4.59	4.56
Price/Earnings (Forward 1yr)	22.58	22.53
Weighted Harmonic Av. Price/Cash flow	19.02	19.00
Dividend Yield (%)	1.27	1.28
Number of Holdings*	617	616

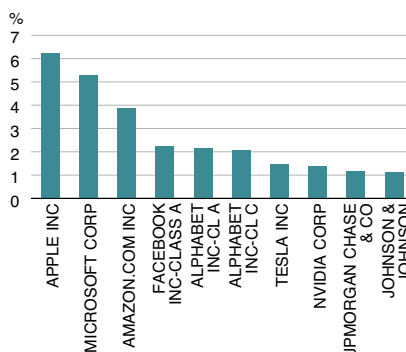
Ratios

	3 Years
Standard Deviation (%)	17.36
Tracking Error (%)	0.06
Beta	1.00

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

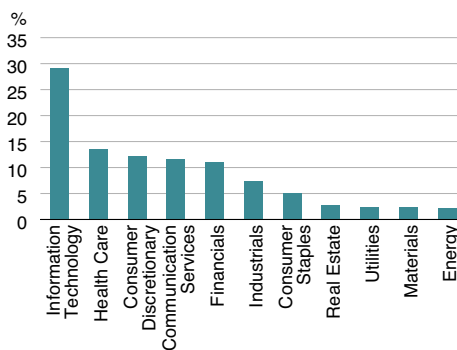
Top 10 Holdings

	Weight (%)
APPLE INC	6.23
MICROSOFT CORP	5.31
AMAZON.COM INC	3.88
FACEBOOK INC-CLASS A	2.23
ALPHABET INC-CL A	2.14
ALPHABET INC-CL C	2.08
TESLA INC	1.48
NVIDIA CORP	1.37
JPMORGAN CHASE & CO	1.19
JOHNSON & JOHNSON	1.13



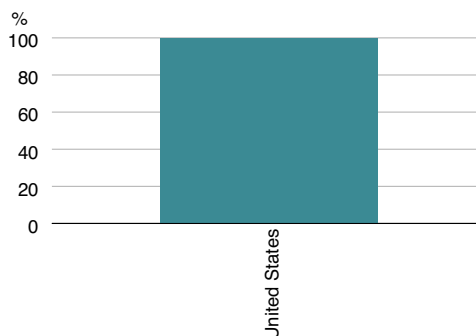
Sector Allocation

	Fund (%)
Information Technology	29.20
Health Care	13.52
Consumer Discretionary	12.21
Communication Services	11.68
Financials	10.97
Industrials	7.47
Consumer Staples	5.12
Real Estate	2.75
Utilities	2.43
Materials	2.42
Energy	2.23
Total	100.00



Country Allocation

	Fund (%)
United States	100.00
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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