State Street Global Screened Managed Volatility Equity Fund

State Street Global Advisors Luxembourg SICAV

Fact Sheet
Equity

31 October 2026

Fund Objective

The objective of the Fund is to generate lower volatility returns than, and performance comparable to, global equity markets over the long term.

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 investment policy of the Fund is to generate returns that exhibit lower volatility than the performance of the MSCI World Index (Net) (or any other index determined by the Directors from time to time to track substantially the same market as the Index) while remaining comparable to the Index over the long term.

The investment policy will also involve screening out securities based on an assessment of their adherence to ESG criteria (i.e. international norms in relation to environmental protection, human rights, labour standards, anticorruption and controversial weapons).

Fund Information	
Share Class	[I EUR Portfolio Hedged] Institutional Investors
Benchmark	MSCI World Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts	
ISIN	LU1230563964
NAV	13.82 EUR as of 30 October 2026
Currency	EUR
Net Assets(millions)	426.31 USD as of 30 October 2026
Inception Date	17 October 2021
SFDR Fund Classification	SFDR - Article 8
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 Factor[1]	
Subscription	0.02%
Redemption	0.01%
Minimum Initial Investment	EUR 3,000,000.00
Minimum Subsequent Investment	EUR 1,000.00
Management Fees	0.38%
Actual TER	0.48%
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 0%

[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	10.77	14.43	3.66	13.89	3.12
3 Year	20.12	13.09	-7.02	12.56	-7.56
5 Year	9.40	7.17	-2.23	6.66	-2.74
Since Inception	9.74	7.03	-2.71	6.52	-3.22
Cumulative (%)					
1 Month	-0.85	6.22	7.07	6.18	7.03
3 Month	0.52	3.23	2.70	3.10	2.58
1 Year	10.77	14.43	3.66	13.89	3.12
3 Year	73.32	44.66	-28.67	42.60	-30.72
5 Year	56.66	41.35	-15.31	38.03	-18.63
Since Inception	60.94	41.60	-19.35	38.16	-22.79
Calendar (%)					
2026 (YTD)	10.19	10.62	0.43	10.18	-0.01
2025	16.73	12.15	-4.58	11.62	-5.12
2024	19.89	10.46	-9.43	9.93	-9.96
2023	20.96	1.38	-19.58	0.91	-20.05
2022	-17.87	-2.78	15.08	-3.24	14.62

The performance data quoted represents past performance. Past performance does not guarantee 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.
PPrior to 30th April 2025, the fund was known as State Street Global ESG Screened Managed Volatility Equity Fund.
Previous to 3 June 2024, this Fund's Benchmark was the MSCI WORLD EX UNGC AND CW 100% HEDGED TO EUR INDEX.
Source: State Street Investment Management.
All data is as at 31/10/2026

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	US$164,621	US$1,015,052
Av. Price/Book	3.13	3.87
Price/Earnings (Forward 1yr)	19.91	23.96
Weighted Harmonic Av. Price/Cash flow	12.07	14.32
Dividend Yield (%)	2.30	1.53
Number of Holdings*	200	1,247

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

Ratios	3 Years
Standard Deviation (%)	9.41
Tracking Error (%)	12.25
Beta	0.23

Top 10 Holdings	Weight (%)
GILEAD SCIENCES INC	1.34
MCKESSON CORP	1.33
MARATHON PETROLEUM CORP	1.21
TRAVELERS COS INC/THE	1.20
JOHNSON & JOHNSON	1.19
AMGEN INC	1.15
WALMART INC	1.13
COLGATE-PALMOLIVE CO	1.13
MERCK & CO. INC.	1.12
WILLIAMS COS INC	1.10

Sector Allocation		
	Fund (%)	Benchmark (%)
Consumer Staples	20.56	5.37
Health Care	19.15	10.19
Communication Services	12.07	7.16
Financials	11.03	16.15
Information Technology	9.67	29.84
Utilities	9.55	2.50
Energy	7.79	4.59
Industrials	5.12	10.76
Consumer Discretionary	2.11	8.68
Real Estate	1.96	1.60
Materials	0.99	3.15
Total	**100.00**	**100.00**

Country Allocation		
	Fund (%)	Benchmark (%)
United States	69.80	72.77
Japan	5.24	5.72
Canada	5.15	3.44
Switzerland	4.61	2.34
Hong Kong	3.12	0.44
Israel	3.05	0.27
Singapore	3.03	0.41
Netherlands	1.20	1.31
Finland	1.03	0.26
Germany	0.91	2.10
Other	2.85	10.93
Total	**100.00**	**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.

Belgium
+32 (0) 2 663 2016

France
+33 (0) 1 44 45 40 48

Germany
+49 (0) 89 55878 999

Ireland
+353 (1) 776 3000

Italy
+39 02 3206 6121

Middle East & Africa
+971 2 245 9000

Netherlands
+31 (0) 20 718 1701

Switzerland
+41 (0) 44 245 7099

United Kingdom
+44 (0) 20 3395 2333

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