

# State Street Switzerland Screened Index Equity Fund

State Street Global  
Advisors Luxembourg  
SICAV

## Fund Objective

The objective of the Fund is to track the performance of the Swiss 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 investment policy of the Fund is to track the performance of the MSCI Switzerland 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 Swiss equities. Securities are weighted by market capitalization after screening out securities based on an assessment of their adherence to ESG criteria.

## Fund Information

Share Class	[S] Institutional Investors
Benchmark	MSCI SWITZERLAND SCREENED CHOICE INDEX
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

## Fund Facts

ISIN	LU1652661379
NAV	16.15 CHF as of 28 November 2025
Currency	CHF
Net Assets(millions)	154.85 CHF as of 28 November 2025
Inception Date	24 August 2017
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
Zone	Switzerland
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD 11:00AM CET time
Valuation	Daily market close
Swing Factor <sup>1</sup>	
Subscription	0.02%
Redemption	0.02%
Minimum Initial Investment	CHF 125,000,000.00
Minimum Subsequent Investment	CHF 1,000,000.00
Management Fees	0.12%
Actual TER	0.17%
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 2%

<sup>1</sup> Indicative as at the date of this factsheet and is subject to change

Performance					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
<b>Annualised (%)</b>					
1 Year	10.11	10.24	0.13	10.06	-0.05
3 Year	6.31	6.41	0.10	6.23	-0.08
5 Year	5.42	5.49	0.08	5.32	-0.10
Since Inception	6.06	6.15	0.09	5.97	-0.09
<b>Cumulative (%)</b>					
1 Month	4.20	4.21	0.01	4.17	-0.03
3 Month	4.09	4.10	0.01	4.06	-0.04
1 Year	10.11	10.24	0.13	10.06	-0.05
3 Year	20.16	20.50	0.33	19.89	-0.28
5 Year	30.17	30.66	0.49	29.55	-0.61
Since Inception	62.61	63.75	1.14	61.50	-1.11
<b>Calendar (%)</b>					
2025 (YTD)	12.29	12.43	0.13	12.25	-0.04
2024	5.44	5.50	0.06	5.32	-0.12
2023	5.26	5.36	0.11	5.18	-0.07
2022	-17.06	-16.99	0.07	-17.13	-0.07
2021	22.97	22.92	-0.04	22.71	-0.25

**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 1 June 2024, the Fund was known as State Street Switzerland Index Equity Fund, tracking the MSCI Switzerland Index.

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

Source: State Street Investment Management.

All data is as at 30/11/2025

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	Fr116,910	Fr116,944
Av. Price/Book	4.11	4.11
Price/Earnings (Forward 1yr)	19.42	19.42
Weighted Harmonic Av. Price/Cash flow	11.98	11.98
Dividend Yield (%)	2.92	2.92
Number of Holdings*	39	39

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

Ratios	3 Years
Standard Deviation (%)	10.04
Tracking Error (%)	0.06
Beta	1.00

Top 10 Holdings	Weight (%)
ROCHE HOLDING AG-GENUSSCHEIN	15.25
NESTLE SA-REG	14.53
NOVARTIS AG-REG	14.03
UBS GROUP AG-REG	6.95
ABB LTD-REG	6.39
ZURICH INSURANCE GROUP AG	5.97
SWISS RE AG	2.99
LONZA GROUP AG-REG	2.73
HOLCIM LTD	2.71
ALCON INC	2.25

Sector Allocation		
	Fund (%)	Benchmark (%)
Health Care	39.84	37.42
Financials	21.40	20.11
Consumer Staples	16.57	15.53
Industrials	12.01	11.28
Materials	6.89	6.48
Communication Services	1.05	0.99
Information Technology	0.97	0.91
Real Estate	0.68	0.63
Consumer Discretionary	0.33	6.64
Utilities	0.25	-
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Country Allocation		
	Fund (%)	Benchmark (%)
Switzerland	100.00	100.00
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

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](https://www.statestreet.com/im).**

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## Contact Us

Visit our website at [statestreet.com/im](https://statestreet.com/im) or contact your representative State Street Investment Management's office.

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