

State Street World Screened Index Equity Fund

State Street Global
Advisors Luxembourg
SICAV

Fund Objective

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

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 World 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 global developed market 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	[I CHF Portfolio Hedged Distributing] Institutional Investors
Benchmark	MSCI WORLD SCREENED CHOICE 100% HEDGED TO CHF INDEX
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts

ISIN	LU2356060546
NAV	13.07 CHF as of 28 November 2025
Currency	CHF
Net Assets(millions)	5,290.62 USD as of 28 November 2025
Inception Date	14 July 2021
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
Zone	Global
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD-1 11:00AM OET time
Valuation	Daily market close
Swing Factor ¹	
Subscription	0.04%
Redemption	0.01%
Minimum Initial Investment	CHF 3,000,000.00
Minimum Subsequent Investment	CHF 1,000.00
Management Fees	0.23%
Actual TER	0.27%
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	11.43	11.17	-0.27	10.91	-0.52
3 Year	14.42	14.54	0.12	14.24	-0.17
5 Year	-	-	-	-	-
Since Inception	7.55	7.62	0.07	7.32	-0.22
Cumulative (%)					
1 Month	-0.10	-0.06	0.04	-0.04	0.06
3 Month	5.36	5.39	0.03	5.36	0.00
1 Year	11.43	11.17	-0.27	10.91	-0.52
3 Year	49.80	50.28	0.48	49.12	-0.68
5 Year	-	-	-	-	-
Since Inception	37.54	37.95	0.41	36.30	-1.25
Calendar (%)					
2025 (YTD)	13.74	13.52	-0.22	13.28	-0.46
2024	17.69	17.78	0.09	17.41	-0.28
2023	18.37	18.82	0.45	18.54	0.17
2022	-18.57	-18.64	-0.07	-18.85	-0.28
2021 (partial)	6.60	6.73	0.14	6.53	-0.06

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

Previous to 1 June 2024, this Fund's Benchmark was the MSCI WORLD EX UNGC AND CW 100% HEDGED TO CHF INDEX.

Previous to 30 April 2025, this Fund's Benchmark was the MSCI World ESG Screened Choice 100% Hedged to CHF Index.

Source: State Street Investment Management.

All data is as at 30/11/2025

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$956,189	US\$956,418
Av. Price/Book	3.78	3.79
Price/Earnings (Forward 1yr)	24.05	24.06
Weighted Harmonic Av. Price/Cash flow	14.28	14.29
Dividend Yield (%)	1.52	1.52
Number of Holdings*	1,238	1,242

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

Ratios	3 Years
Standard Deviation (%)	11.20
Tracking Error (%)	0.21
Beta	1.00

Top 10 Holdings	Weight (%)
NVIDIA CORP	5.49
APPLE INC	5.28
MICROSOFT CORP	4.43
AMAZON.COM INC	2.86
ALPHABET INC-CL A	2.38
BROADCOM INC	2.31
ALPHABET INC-CL C	2.00
META PLATFORMS INC-CLASS A	1.80
TESLA INC	1.55
ELI LILLY & CO	1.11

Sector Allocation	
	Fund (%)
Information Technology	28.65
Financials	17.18
Health Care	10.41
Consumer Discretionary	10.36
Industrials	9.75
Communication Services	9.41
Consumer Staples	4.88
Materials	3.16
Energy	2.39
Real Estate	1.95
Utilities	1.86
Total	100.00

Country Allocation	
	Fund (%)
United States	72.81
Japan	5.56
United Kingdom	3.36
Canada	3.04
Germany	2.39
France	2.36
Switzerland	2.27
Australia	1.56
Netherlands	1.23
Spain	0.95
Other	4.47
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.

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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and State Street shall have no liability for decisions based on such information. **Please refer to the Fund's latest Key Information Document (KID)/Key Investor 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.**

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