State Street World Screened Index Equity Fund

State Street Global Advisors Luxembourg SICAV

Fact Sheet
Equity

30 September 2026

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.

The environmental and social characteristics are promoted through a negative and norms-based ESG screening approach applied via the MSCI World Screened Choice Index, which excludes companies associated with controversial weapons, nuclear weapons, civilian firearms, fossil fuel extraction, thermal coal power, tobacco, and those non-compliant with United Nations Global Compact (UNGC) principles.

Fund Information	
Share Class	[B GBP Portfolio Hedged Distributing] Institutional Investors who have entered into a Qualifying Agreement
Benchmark	MSCI WORLD SCREENED CHOICE 100% HEDGED TO GBP INDEX
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts	
ISIN	LU2545195963
NAV	19.30 GBP as of 30 September 2026
Currency	GBP
Net Assets(millions)	5,814.04 USD as of 30 September 2026
Inception Date	03 January 2023
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 CET time
Valuation	Daily market close
Swing Factor[1]	
Subscription	0.04%
Redemption	0.01%
Minimum Initial Investment	GBP 10,000,000.00
Minimum Subsequent Investment	GBP 5,000.00
Management Fees	0%
Actual TER	0.04%
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	16.67	16.79	0.13	16.80	0.13
3 Year	21.53	21.57	0.04	21.53	0.00
5 Year	-	-	-	-	-
Since Inception	20.49	20.53	0.05	20.48	0.00
Cumulative (%)					
1 Month	-0.56	-0.55	0.01	-0.51	0.05
3 Month	2.02	2.00	-0.02	2.04	0.02
1 Year	16.67	16.79	0.13	16.80	0.13
3 Year	79.51	79.68	0.16	79.54	0.02
5 Year	-	-	-	-	-
Since Inception	100.77	101.06	0.30	100.74	-0.03
Calendar (%)					
2026 (YTD)	12.48	12.59	0.11	12.60	0.11
2025	19.11	18.90	-0.21	18.84	-0.26
2024	22.28	22.31	0.03	22.21	-0.07
2023 (partial)	22.55	22.80	0.25	22.75	0.20

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

Source: State Street Investment Management.
All data is as at 30/09/2026

Characteristics

	Fund	Benchmark
Weighted Av. Market Cap (m)	US$1,126,737	US$1,126,654
Av. Price/Book	3.99	3.99
Price/Earnings (Forward 1yr)	24.67	24.68
Weighted Harmonic Av. Price/Cash flow	14.63	14.63
Dividend Yield (%)	1.45	1.46
Number of Holdings*	1,179	1,176

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

Ratios	3 Years
Standard Deviation (%)	11.18
Tracking Error (%)	0.19
Beta	1.00

Top 10 Holdings	Weight (%)
NVIDIA CORP	6.09
APPLE INC	5.68
MICROSOFT CORP	4.20
AMAZON.COM INC	2.80
ALPHABET INC-CL A	2.34
META PLATFORMS INC-CLASS A	1.85
BROADCOM INC	1.84
ALPHABET INC-CL C	1.84
MICRON TECHNOLOGY INC	1.40
TESLA INC	1.18

Sector Allocation

	Fund (%)
Information Technology	33.34
Financials	16.45
Industrials	9.76
Health Care	9.66
Communication Services	8.71
Consumer Discretionary	8.63
Consumer Staples	4.22
Materials	3.23
Energy	2.82
Real Estate	1.59
Utilities	1.58
Total	**100.00**

Country Allocation

	Fund (%)
United States	73.34
Japan	6.06
United Kingdom	3.14
Canada	2.96
Germany	2.11
Switzerland	2.10
France	2.02
Australia	1.56
Netherlands	1.51
Spain	1.00
Other	4.22
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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