

State Street Global Screened Enhanced Equity Fund

State Street Global
Advisors Luxembourg
SICAV

Fact Sheet
Equity

31 January 2026

Fund Objective

The objective of the Fund is to provide a return in excess of 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 outperform the MSCI World Index (or any other index determined by the Directors from time to time to represent substantially the same market as the Index) over the medium and long term and will also involve screening out securities based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager as detailed below.

Specifically, a negative and norms-based screen is applied to the portfolio of the Fund to screen out the exclusion criteria (i.e. Controversial Weapons, UN Global Compact ("UNGC") Violations, Thermal Coal, Arctic Drilling, Oil and Tar Sands, Severe ESG Controversies, Civilian Firearms and Tobacco).

Fund Information

Share Class	[B GBP]
Benchmark	MSCI World Screened Choice Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts

ISIN	LU2967818787
NAV	11.69 GBP as of 30 January 2026
Currency	GBP
Net Assets(millions)	257.85 USD as of 30 January 2026
Inception Date	25 March 2025
SFDR Fund Classification	SFDR - Article 8
Investment Style	Active
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	N/A
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 of the fund is not shown as the inception date of the fund is less than 12 months. Prior to 30th April 2025, the fund was known as State Street Global ESG Screened Enhanced Equity Fund.

Investing involves risk including the risk of loss of capital.

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$863,779	US\$878,108
Av. Price/Book	3.46	3.73
Price/Earnings (Forward 1yr)	22.17	24.06
Weighted Harmonic Av. Price/Cash flow	12.65	14.18
Dividend Yield (%)	1.67	1.57
Number of Holdings*	505	1,319

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

Ratios	3 Years
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

Top 10 Holdings	Weight (%)
NVIDIA CORP	5.56
APPLE INC	4.43
MICROSOFT CORP	3.48
AMAZON.COM INC	2.59
ALPHABET INC-CL A	2.38
ALPHABET INC-CL C	2.02
BROADCOM INC	1.87
META PLATFORMS INC-CLASS A	1.71
TESLA INC	1.32
JPMORGAN CHASE & CO	0.88

Sector Allocation		
	Fund (%)	Benchmark (%)
Information Technology	26.23	26.20
Financials	16.96	16.74
Industrials	11.67	11.61
Health Care	9.79	9.66
Consumer Discretionary	9.72	9.82
Communication Services	8.98	8.98
Consumer Staples	5.27	5.42
Energy	3.68	3.68
Materials	3.47	3.45
Utilities	2.54	2.62
Real Estate	1.72	1.83
Total	100.00	100.00

Country Allocation		
	Fund (%)	Benchmark (%)
United States	70.96	71.24
Japan	5.67	5.69
United Kingdom	3.71	3.78
Canada	3.36	3.38
France	2.54	2.61
Switzerland	2.29	2.39
Germany	2.26	2.39
Australia	1.49	1.64
Netherlands	1.40	1.38
Spain	1.10	1.00
Other	5.22	4.51
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.

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statestreet.com/im

Marketing Communication
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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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