

State Street Multi-Factor Global Equity Fund

State Street Global
Advisors Luxembourg
SICAV

Fact Sheet
Equity

28 February 2026

Fund Objective

The objective of the Fund is to provide a return in excess of the performance of global equity securities.

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 a return in excess of the performance of the Index over the long term while screening out securities based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The MSCI ESG Score is used in the construction of the Fund's portfolio to tilt the composition of the relevant portfolio towards securities with favourable exposures to the relevant factors, as well as ESG criteria. In addition, a negative and norms based screen is applied to the portfolio of the Fund to screen out the following exclusion criteria:

- 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	[I NOK] Institutional Investors
Benchmark	MSCI World Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts	
ISIN	LU3085178963
NAV	109.12 NOK as of 27 February 2026
Currency	NOK
Net Assets(millions)	297.31 USD as of 27 February 2026
Inception Date	15 September 2025
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	0.05%
Redemption	0.01%
Minimum Initial Investment	NOK 30,000,000.00
Minimum Subsequent Investment	NOK 10,000.00
Management Fees	0.35%
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.

Investing involves risk including the risk of loss of capital.

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$643,859	US\$796,565
Av. Price/Book	3.82	3.74
Price/Earnings (Forward 1yr)	18.03	22.65
Weighted Harmonic Av. Price/Cash flow	11.69	14.76
Dividend Yield (%)	1.96	1.57
Number of Holdings*	217	1,310

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

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

Top 10 Holdings	Weight (%)
APPLE INC	4.86
NVIDIA CORP	4.69
ALPHABET INC-CL C	3.17
META PLATFORMS INC-CLASS A	2.63
CISCO SYSTEMS INC	2.39
VERIZON COMMUNICATIONS INC	2.38
MICRON TECHNOLOGY INC	2.19
GILEAD SCIENCES INC	2.08
NOVARTIS AG-REG	1.98
SHELL PLC	1.95

Sector Allocation		
	Fund (%)	Benchmark (%)
Information Technology	28.88	25.09
Health Care	13.59	9.86
Communication Services	12.13	8.55
Financials	11.42	16.40
Industrials	9.07	12.33
Consumer Discretionary	7.33	9.43
Materials	6.37	3.78
Energy	4.27	3.97
Consumer Staples	3.89	5.82
Utilities	2.04	2.83
Real Estate	1.02	1.94
Total	100.00	100.00

Country Allocation		
	Fund (%)	Benchmark (%)
United States	64.84	70.11
Japan	7.17	6.13
United Kingdom	4.68	3.93
Canada	4.31	3.56
Switzerland	3.72	2.51
Germany	3.21	2.43
France	2.62	2.73
Spain	1.97	1.00
Italy	1.73	0.83
Sweden	1.36	0.99
Other	4.39	5.79
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](https://www.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

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