

State Street US Screened Index Equity Fund

State Street Global
Advisors Luxembourg
SICAV

Fact Sheet
Equity

31 January 2026

Fund Objective

The objective of the Fund is to track the performance of the US 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 State Street US Screened Index Equity Fund ("Fund") is an index fund tracking the performance of the MSCI USA Screened Choice Index ("Index"). The environmental and social characteristics are promoted by a negative and norms-based screen applied to the Index designated by the Fund to screen out securities based on an assessment of their adherence to ESG criteria. The Index represents the performance of the broad U.S. equity market while excluding companies that are associated with controversial weapons, nuclear weapons, civilian firearms, fossil fuel extraction, thermal coal power, and tobacco or fail to comply with United Nations Global Compact ("UNGC") principles.

Fund Information

Share Class	[I EUR NAV Hedged Distributing] Institutional Investors
Benchmark	MSCI USA Screened Choice 100% Hedged to EUR Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts

ISIN	LU3208586662
NAV	9.97 EUR as of 30 January 2026
Currency	EUR
Net Assets(millions)	1,878.45 USD as of 30 January 2026
Inception Date	23 December 2025
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
Zone	United States
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD 11:00AM CET time
Valuation	Daily market close
Swing Factor ¹	
Subscription	0.00%
Redemption	0.00%
Minimum Initial Investment	EUR 3,000,000.00
Minimum Subsequent Investment	EUR 1,000.00
Management Fees	0.22%
Actual TER	N/A
Charge Paid to the Fund	Subscription: N/A Redemption: N/A

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\$1,433,631	US\$1,433,966
Av. Price/Book	5.38	5.38
Price/Earnings (Forward 1yr)	28.01	28.03
Weighted Harmonic Av. Price/Cash flow	21.90	21.91
Dividend Yield (%)	1.07	1.07
Number of Holdings*	503	503

* 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	8.08
APPLE INC	6.70
MICROSOFT CORP	5.29
AMAZON.COM INC	4.00
ALPHABET INC-CL A	3.42
ALPHABET INC-CL C	2.87
META PLATFORMS INC-CLASS A	2.70
BROADCOM INC	2.59
TESLA INC	2.12
JPMORGAN CHASE & CO	1.46

Sector Allocation	
	Fund (%)
Information Technology	34.78
Financials	13.31
Communication Services	11.65
Consumer Discretionary	10.96
Health Care	9.97
Industrials	7.54
Consumer Staples	4.47
Materials	2.08
Energy	2.00
Real Estate	1.99
Utilities	1.25
Total	100.00

Country Allocation	
	Fund (%)
United States	100.00
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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statestreet.com/im

Marketing Communication
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State Street Global Advisors (SSGA) is now State Street Investment Management. Please go to statestreet.com/investment-management for more information.

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applicable Swiss regulation and it should not be relied on as such. There is no representation or warranty as to the accuracy of the information 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-](https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-investors-rights-summary-template-non-etf-Lux.pdf)

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Tracking Number 8809064.1.1.EMEA.INST
Expiration Date:20/03/2026