



State Street Europe ESG Screened Index Equity Fund

SFDR Article 8 – Additional Information

Description of environmental or social characteristics

The State Street Europe ESG Screened Index Equity Fund is an index fund tracking the performance of the MSCI Europe ex UNGC and CW Index.

The index represents the performance of the broad market of developed markets countries in Europe while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact principles.

Further Information

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link:

<https://www.msci.com/index-methodology> (index code 731085)

Please refer to the Prospectus and Relevant Supplement for more information.

About State Street Global Advisors

Our clients are the world's governments, institutions and financial advisors. To help them achieve their financial goals we live our guiding principles each and every day:

- Start with rigour
- Build from breadth
- Invest as stewards
- Invent the future

For four decades, these principles have helped us be the quiet power in a tumultuous investing world. Helping millions of people secure their financial futures. This takes each of our employees in 27 offices around the world, and a firm-wide conviction that we can always do it better. As a result, we are the world's third-largest asset manager with US \$3.47 trillion* under our care.

* AUM reflects approximately \$75.17 billion USD (as of 31 December 2020), with respect to which State Street Global Advisors Funds Distributors, LLC (SSGA FD) serves as marketing agent; SSGA FD and State Street Global Advisors are affiliated.

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Equity securities may fluctuate in value in response to the activities of individual companies and general market and economic conditions.

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