
ESG

Smart Beta Equity

2021

State Street Europe ESG Screened Managed Volatility Equity Fund

SFDR Article 8 – Additional Information

Description of environmental or social characteristics

The investment policy of the Fund is to generate returns that exhibit lower volatility than the performance of the MSCI Europe Index while remaining comparable to this index over the long term, while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

Further Information

For information on the methodologies used in relation to the negative and norms-based ESG screen employed prior to the construction of the portfolio of the Fund and on an ongoing basis, please refer to the SSGA Exclusion List Methodology which can be found at the following link:

<https://www.ssga.com/library-content/products/fund-data/mf/emea/exclusion-list-methodology.pdf>

For more detailed information about the research methodology, please refer to your State Street Global Advisors contact person.

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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