

State Street UK Screened Index Equity Fund

State Street Global
Advisors Luxembourg
SICAV

Fund Objective

The objective of the Fund is to track the performance of the UK 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 investment policy of the Fund is to track the performance of the MSCI UK Screened Choice Index (or any other index determined by the Directors from time to time to track substantially the same market as the Index) as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

The Index measures the performance of UK equities. Securities are weighted by market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria.

Fact Sheet Equity

31 August 2025

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Morningstar Rating™

As of 31 July 2025

Fund Information

Share Class	[P] All Investors
Benchmark	MSCI UK SCREENED CHOICE INDEX
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts

ISIN	LU1159238549
NAV	20.25 GBP as of 29 August 2025
Currency	GBP
Net Assets(millions)	84.37 GBP as of 29 August 2025
Inception Date	28 September 2015
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
Zone	United Kingdom
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	0.50%
Redemption	0.02%
Minimum Initial Investment	GBP 50.00
Minimum Subsequent Investment	GBP 50.00
Management Fees	0.6%
Actual TER	0.70%
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 2%

¹ Indicative as at the date of this factsheet and is subject to change

Performance					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised (%)					
1 Year	11.90	11.86	-0.05	11.08	-0.82
3 Year	11.50	11.44	-0.06	10.67	-0.83
5 Year	13.39	13.35	-0.04	12.57	-0.82
Since Inception	6.37	6.65	0.28	5.96	-0.41
Cumulative (%)					
1 Month	1.51	1.50	-0.01	1.44	-0.07
3 Month	5.35	5.33	-0.02	5.15	-0.20
1 Year	11.90	11.86	-0.05	11.08	-0.82
3 Year	38.63	38.42	-0.21	35.55	-3.07
5 Year	87.43	87.11	-0.32	80.73	-6.70
Since Inception	487.43	533.62	46.19	425.55	-61.87
Calendar (%)					
2025 (YTD)	14.09	14.06	-0.03	13.54	-0.55
2024	9.41	9.30	-0.11	8.54	-0.87
2023	7.66	7.60	-0.05	6.86	-0.80
2022	7.15	7.18	0.03	6.44	-0.71
2021	19.59	19.57	-0.02	18.76	-0.82

Past performance is not a reliable indicator of future performance.

Investing involves risk including the risk of loss of capital.

The performance figures contained herein are provided on a gross and net of fees basis. Gross of fees do not reflect the deduction of advisory or other fees which could reduce the return. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in the currency stated in the Fund Facts.

Calendar year inception performance returns will be partial for the year where the inception date for either the Fund in question or the historic performance-linked Fund (whichever is the earliest) falls within that period.

This fund has a new inception date of 28 September 2015 due to a merger from the French domiciled SSgA UK Index Equity Fund. The performance table and graph shows historical data beginning from 31 December 1996.

The calculation method for value added returns may show rounding differences. When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period. Previous to 1 June 2024, the Fund was known as State Street UK Index Equity Fund, tracking the MSCI United Kingdom Index.

Previous to 30 April 2025, this Fund's Benchmark was the MSCI UK ESG Screened Choice Index.

Source: State Street Investment Management.

All data is as at 31/08/2025

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	£77,023	£77,019
Av. Price/Book	1.92	1.92
Price/Earnings (Forward 1yr)	13.16	13.15
Weighted Harmonic Av. Price/Cash flow	6.11	6.11
Dividend Yield (%)	3.38	3.39
Number of Holdings*	69	69

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

Ratios	3 Years
Standard Deviation (%)	10.14
Tracking Error (%)	0.05
Beta	1.00

Top 10 Holdings	Weight (%)
ASTRAZENECA PLC	9.88
HSBC HOLDINGS PLC	8.92
SHELL PLC	8.67
UNILEVER PLC	6.16
BP PLC	3.70
RELX PLC	3.42
GSK PLC	3.20
RIO TINTO PLC	2.83
NATIONAL GRID PLC	2.76
BARCLAYS PLC	2.75

Sector Allocation		
	Fund (%)	Benchmark (%)
Financials	27.27	23.98
Health Care	15.63	13.74
Consumer Staples	13.62	17.27
Energy	12.37	10.88
Industrials	9.29	14.96
Materials	6.73	5.91
Consumer Discretionary	5.33	4.69
Utilities	5.03	4.41
Communication Services	2.85	2.50
Information Technology	1.23	1.09
Real Estate	0.64	0.57
Total	100.00	100.00

Country Allocation		
	Fund (%)	Benchmark (%)
United Kingdom	100.00	100.00
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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Swiss Representative and Paying Agent, State Street Bank International GmbH, Munich, Zurich Branch, Beethovenstrasse 19, 8027 Zurich.

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