State Street Switzerland Screened Index Equity Fund

State Street Global Advisors Luxembourg SICAV

Fact Sheet
Equity

31 July 2026

★★★
Morningstar Rating™
As of 30 June 2026

Fund Objective

The objective of the Fund is to track the performance of the Swiss 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 Switzerland 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 Swiss equities. Securities are weighted by market capitalization after screening out securities based on an assessment of their adherence to ESG criteria.

Fund Information

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

Fund Facts

ISIN	LU1159239513
NAV	22.98 EUR as of 31 July 2026
Currency	EUR
Net Assets(millions)	159.21 CHF as of 31 July 2026
Inception Date	28 September 2015
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
Zone	Switzerland
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	0.02%
Redemption	0.02%
Minimum Initial Investment	EUR 50.00
Minimum Subsequent Investment	EUR 50.00
Management Fees	0.4%
Actual TER	0.50%
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					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised (%)					
1 Year	22.50	21.42	-1.07	20.70	-1.80
3 Year	10.77	10.61	-0.16	9.86	-0.91
5 Year	7.72	7.65	-0.07	6.92	-0.79
Since Inception	7.90	8.07	0.17	7.34	-0.56
Cumulative (%)					
1 Month	-0.31	-0.37	-0.06	-0.43	-0.13
3 Month	7.67	6.65	-1.02	6.50	-1.18
1 Year	22.50	21.42	-1.07	20.70	-1.80
3 Year	35.93	35.33	-0.60	32.61	-3.32
5 Year	45.00	44.56	-0.44	39.75	-5.25
Since Inception	318.69	331.52	12.83	279.85	-38.84
Calendar (%)					
2026 (YTD)	10.03	10.04	0.01	9.68	-0.35
2025	17.68	17.19	-0.49	16.38	-1.31
2024	4.54	4.52	-0.02	3.79	-0.75
2023	11.79	11.91	0.12	11.14	-0.65
2022	-12.96	-12.90	0.06	-13.50	-0.54

The performance data quoted represents past performance. Past performance does not guarantee future results.
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 Switzerland Index Equity Fund. The performance table and graph shows historical data beginning from 30 September 2007.
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 Switzerland Index Equity Fund, tracking the MSCI Switzerland Index.
Previous to 30 April 2025, this Fund's Benchmark was the MSCI Switzerland ESG Screened Choice Index.
Source: State Street Investment Management.
All data is as at 31/07/2026

Characteristics	Fund	Benchmark
Weighted Av. Market Cap (m)	Fr136,267	Fr136,261
Av. Price/Book	4.25	4.25
Price/Earnings (Forward 1yr)	21.29	21.30
Weighted Harmonic Av. Price/Cash flow	13.64	13.64
Dividend Yield (%)	2.75	2.75
Number of Holdings*	38	38

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

Ratios	3 Years
Standard Deviation (%)	12.35
Tracking Error (%)	1.30
Beta	0.97

Top 10 Holdings	Weight (%)
ROCHE HOLDING AG	15.84
NOVARTIS AG-REG	14.78
NESTLE SA-REG	13.31
UBS GROUP AG-REG	8.61
ABB LTD-REG	7.94
ZURICH INSURANCE GROUP AG	5.87
SWISS RE AG	2.57
LONZA GROUP AG-REG	2.52
HOLCIM LTD	2.39
GALDERMA GROUP AG	2.06

Sector Allocation	Fund (%)	Benchmark (%)
Health Care	40.78	38.11
Financials	21.90	20.46
Consumer Staples	14.74	13.76
Industrials	13.21	12.34
Materials	6.42	6.00
Communication Services	1.02	0.96
Information Technology	0.76	0.71
Real Estate	0.68	0.63
Consumer Discretionary	0.32	6.68
Utilities	0.17	0.16
Energy	-	0.18
Total	**100.00**	**100.00**

Country Allocation	Fund (%)	Benchmark (%)
Switzerland	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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The Morningstar Rating for funds, or "star rating", is calculated for managed products (including mutual funds, variable annuity and variable life subaccounts, exchange traded funds, closed-end funds, and separate accounts) with at least a three-year history. Exchange- traded funds and open-ended mutual funds are considered a single population for comparative purposes. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product's monthly excess performance, placing more emphasis on downward variations and rewarding consistent performance. The Morningstar Rating does not include any adjustment for sales loads. The top 10% of products in each product category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars, and the bottom 10% receive 1 star. The Overall Morningstar Rating for a managed product is derived from a weighted average of the performance figures associated with its three-, five-, and 10-year (if applicable) Morningstar Rating metrics. The weights are: 100% three-year rating for 36-59 months of total returns, 60% five-year rating/ 40% three-year rating for 60-119 months of total returns, and 50% 10- year rating/30% five-year rating/20% three-year rating for 120 or more months of total returns. While the 10-year overall star rating formula seems to give the most weight to the 10- year period, the most recent three-year period actually has the greatest impact because it is included in all three rating periods.
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