State Street UK Screened Index Equity Fund

State Street Global Advisors Luxembourg SICAV

Fact Sheet

Equity

30 September 2026

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Morningstar Rating™

As of 31 August 2026

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.

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	24.06 GBP as of 30 September 2026
Currency	GBP
Net Assets(millions)	36.46 GBP as of 30 September 2026
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	0.4%
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	18.38	18.28	-0.10	17.61	-0.77
3 Year	15.18	15.10	-0.08	14.35	-0.83
5 Year	12.62	12.56	-0.06	11.81	-0.81
Since Inception	6.77	7.04	0.27	6.35	-0.42
Cumulative (%)					
1 Month	-1.83	-1.84	-0.01	-1.88	-0.06
3 Month	2.40	2.36	-0.04	2.24	-0.17
1 Year	18.38	18.28	-0.10	17.61	-0.77
3 Year	52.81	52.50	-0.31	49.54	-3.28
5 Year	81.15	80.69	-0.46	74.74	-6.41
Since Inception	602.86	657.57	54.71	524.46	-78.40
Calendar (%)					
2026 (YTD)	9.21	9.15	-0.06	8.73	-0.49
2025	24.99	24.94	-0.05	24.07	-0.92
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

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 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 30/09/2026

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	£101,671	£101,665
Av. Price/Book	2.15	2.15
Price/Earnings (Forward 1yr)	14.91	14.91
Weighted Harmonic Av. Price/Cash flow	6.68	6.68
Dividend Yield (%)	3.21	3.21
Number of Holdings*	61	61

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

Ratios	3 Years
Standard Deviation (%)	9.39
Tracking Error (%)	0.03
Beta	1.00

Top 10 Holdings	Weight (%)
HSBC HOLDINGS PLC	12.63
SHELL PLC	10.15
ASTRAZENECA PLC	9.12
UNILEVER PLC	4.87
BP PLC	4.22
RIO TINTO PLC	3.72
GSK PLC	3.63
LLOYDS BANKING GROUP PLC	3.05
BARCLAYS PLC	3.04
NATIONAL GRID PLC	2.78

Sector Allocation		
	Fund (%)	Benchmark (%)
Financials	30.70	27.13
Health Care	14.58	12.80
Energy	14.37	12.62
Consumer Staples	10.98	13.96
Materials	9.71	8.52
Industrials	5.92	12.92
Utilities	5.52	4.86
Consumer Discretionary	4.08	3.57
Communication Services	2.29	1.99
Information Technology	1.06	0.94
Real Estate	0.79	0.69
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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