

Equities

31 October 2024

Share Class

(I EUR) Institutional Investors

Fund Objective

The objective of the Fund is to track the performance of the UK equity market.

Investment Strategy

The investment policy of the Fund is to track the performance of the MSCI UK ESG 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.

Benchmark

MSCI UK ESG SCREENED CHOICE INDEX

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

ISIN	LU1159238978	
NAV	15.92 EUR as of 31 October 2024	
Currency	EUR	
Net Assets(millions)	91.66 GBP as of 31 October 2024	
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 Factor¹		
Subscription	0.50%	
Redemption	0.02%	
Minimum Initial Investment	EUR 3,000,000.00	
Minimum Subsequent Investment	EUR 1,000.00	
Management Fees	0.2%	
Actual TER	0.30%	
Charge	Subscription	Redemption
Paid to the fund	N/A	Up to 2%

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

Performance

	Annualised	Benchmark	Fund Gross	Difference	Fund Net	Difference
1 Year (%)		18.14	18.04	-0.10	17.68	-0.46
3 Year (%)		8.54	8.49	-0.05	8.17	-0.37
5 Year (%)		6.61	6.58	-0.03	6.27	-0.34
Since Inception (%)		6.14	6.16	0.02	5.85	-0.30
Cumulative						
1 Month (%)		-2.89	-2.90	0.00	-2.92	-0.03
3 Month (%)		-2.63	-2.65	-0.03	-3.21	-0.58
1 Year (%)		18.14	18.04	-0.10	17.68	-0.46
3 Year (%)		27.88	27.71	-0.17	26.58	-1.31
5 Year (%)		37.76	37.57	-0.19	35.55	-2.21
Since Inception (%)		99.29	99.66	0.36	92.94	-6.36
Calendar						
2024 (year to date)		10.72	10.62	-0.11	10.34	-0.38
2023		10.23	10.18	-0.05	9.85	-0.38
2022		1.40	1.43	0.03	1.13	-0.27
2021		27.49	27.48	-0.01	27.12	-0.37
2020		-17.86	-17.87	-0.01	-18.12	-0.26

Past performance is not a reliable indicator of future performance.

Investing involves risk including the risk of loss of capital.

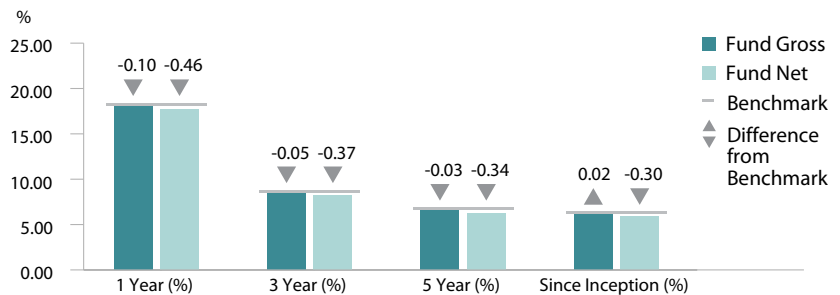
The performance figures contained herein are provided on a gross and net of fees basis. Gross of fees do not reflect the deduction of advisory or other fees which could reduce the return. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. The performance includes 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 08 April 2013. 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.

Source: SSGA.

All data is as at 31/10/2024

Annualised Performance**Fund Characteristics**

	Fund	Benchmark
Weighted Av. Market Cap (m)	£72,836	£72,251
Av. Price/Book	1.81	1.82
Price/Earnings (Forward 1yr)	12.28	12.34
Weighted Harmonic Av. Price/Cash flow	6.29	6.30
Dividend Yield (%)	3.53	3.52
Number of Holdings*	72	72

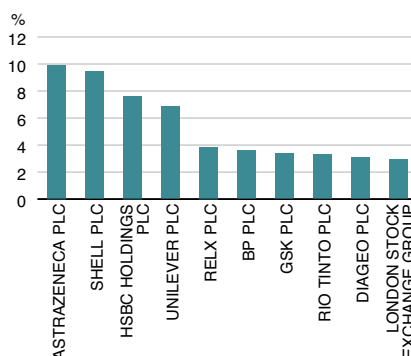
Ratios

	3 Years
Standard Deviation (%)	11.95
Tracking Error (%)	0.05
Beta	1.00

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

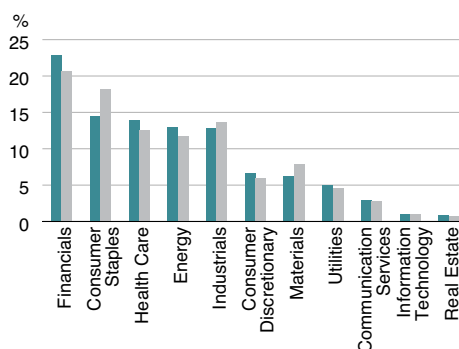
Top 10 Holdings

	Weight (%)
ASTRAZENECA PLC	9.92
SHELL PLC	9.42
HSBC HOLDINGS PLC	7.64
UNILEVER PLC	6.84
RELX PLC	3.85
BP PLC	3.61
GSK PLC	3.35
RIO TINTO PLC	3.28
DIAGEO PLC	3.09
LONDON STOCK EXCHANGE GROUP	2.91



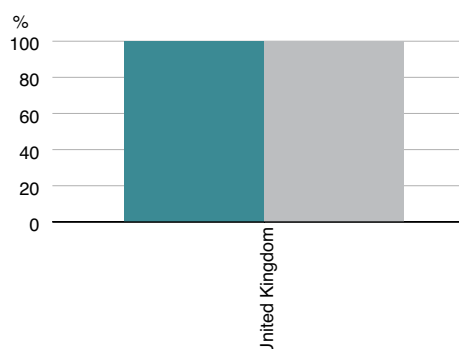
Sector Allocation

	Fund (%)	Benchmark (%)
Financials	22.82	20.71
Consumer Staples	14.52	18.25
Health Care	13.92	12.64
Energy	13.03	11.81
Industrials	12.88	13.66
Consumer Discretionary	6.63	6.02
Materials	6.24	7.87
Utilities	5.00	4.54
Communication Services	3.02	2.75
Information Technology	1.09	1.01
Real Estate	0.85	0.75
Total	100.00	100.00



Country Allocation

	Fund (%)	Benchmark (%)
United Kingdom	100.00	100.00
Total	100.00	100.00



For More Information

Visit our website at ssga.com or contact your representative State Street Global Advisors' office.

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Source: SSGA.

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 WWW.SSGA.COM

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Please refer to the Fund's latest Key Information Document (KID)/Key Investor Information Document (KIID) and Prospectus before making any final investment decision.

The latest English version of the prospectus and the KID/KIID can be found at www.ssga.com. A summary of investor rights can be found here: <https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-investors-rights-summary-template-non-etf-Lux.pdf> Note that the Management Company may decide to terminate the arrangements made for marketing and proceed with de-notification in compliance with Article 93a of Directive 2009/65/EC.

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Climate Metrics

Climate Metrics	Fund
Carbon Intensity (Direct + Indirect)	119.28
Weighted Average Carbon Intensity (Direct + Indirect)	121.97
Total Reserves Carbon Emissions	298.08
Scope 1 + 2 Carbon Emissions	8657666.95
TCFD Total Carbon Emissions**	5,309.44*
TCFD Carbon Footprint	45.44
TCFD Carbon Intensity	109.38
TCFD Weighted Average Carbon Intensity (WACI)	81.89
Brown Revenue %	6.52
Green Revenue %	1.70

See "Glossary" for detailed calculation notes such as missing data treatment, data lag and exclusions. Source: State Street Global Advisors, S&P Trucost, FactSet, Task Force on Climate-related Financial Disclosures (TCFD). The results are estimates based on assumptions and analysis made by State Street Global Advisors. They are not intended to represent actual results of any offering. Actual results may differ.* The TCFD Total Carbon Emission metric allocates emissions to investors based on an equity ownership approach. In the case of commingled funds, the results represent the environmental responsibility of the entire fund's assets under management. For individual unitholder's responsibility, an apportioned responsibility can be calculated based on the individual holding percentage. ** The metric is not used to compare portfolios and benchmarks because the data is not normalised.

Stewardship Profile

As of 31 Oct 2024

Stewardship Profile

Q3 2024

Number of Meetings Voted	21
Number of Countries	4
Management Proposals	427
Votes "For"	94.85%
Votes "Against"	5.15%
Shareholder Proposals	0
With Management	0.00%
Against Management	0.00%

Figures are based on State Street Global Advisors' general approach to voting at the companies held by the Fund at quarter end. This information is not a substitute for a proxy voting report, which can be requested through your relationship manager.

Gender Diversity

Women on Board	Number of Securities
0	0
1	0
2	0
3	5
4	30
5	24
6	9
7	4
8	0
9	0
10	0
10+	0
Not Available	0
Total	72

Source: Factset/SSGA as of 30 Sep 2024

Green Revenue %: Percentage of revenues from green or low-carbon technology products/business, as classified by FTSE LCE system

Brown Revenue (%): Percentage of revenues from "brown" sectors, extractive sectors as classified by S&P Trucost

TCFD Weighted Average Carbon Intensity - Portfolio's exposure to carbon-intensive companies, expressed in tonnes CO₂e / \$M revenue. Scope 1 and Scope 2 GHG emissions are allocated based on portfolio weights (the current value of the investment relative to the current portfolio value).

TCFD Total Carbon Emissions - The absolute greenhouse gas emissions associated with a portfolio, expressed in tonnes CO₂e. Scope 1 and Scope 2 GHG emissions are allocated to investors based on an equity ownership approach.

TCFD Carbon Footprint - Total carbon emissions for a portfolio normalized by the market value of the portfolio, expressed in tonnes CO₂e / \$M invested. Scope 1 and Scope 2 GHG emissions are allocated to investors based on an equity ownership approach.

TCFD Carbon Intensity - Volume of carbon emissions per million dollars of revenue (carbon efficiency of a portfolio), expressed in tonnes CO₂e / \$M revenue. Scope 1 and Scope 2 GHG emissions are allocated to investors based on an equity ownership approach.

Gender Diversity

We are currently using FactSet's own "People" dataset to disclose the number of women on the board, for each company in the Fund's portfolio.

Data and metrics have been sourced as follows from the following contributors as of the date of this report, and are subject to their disclosures below. All other data has been sourced by SSGA.

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