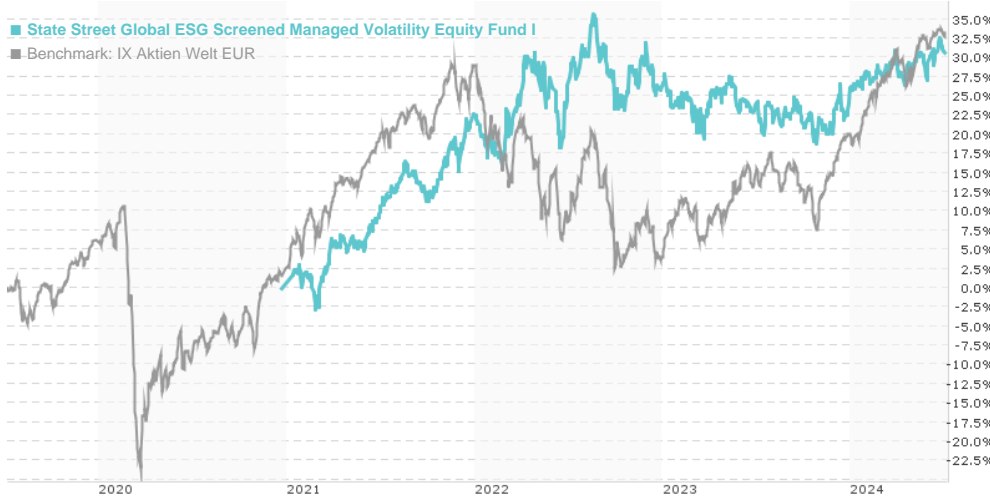


State Street Global ESG Screened Managed Volatility Equity Fund I / LU1111597263 / A2AG0G / State Street GI. Ad.

Last 07/02/2024 ¹	Region	Branch	Type of yield	Type
19.78 EUR	Worldwide	Mixed Sectors	reinvestment	Equity Fund



Risk key figures

SRI	1	2	3	4	5	6	7
Mountain-View Funds Rating ²	EDA ³						
	69						

Yearly Performance

2023	-1.35%
2022	+2.80%
2021	+22.37%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	EUR 3,000,000.00
Category	Equity	Planned administr. fee	0.00%	Savings plan	-
Sub category	Mixed Sectors	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	Luxembourg	Redemption charge	2.00%	Performance fee	0.00%
Tranch volume	(07/02/2024) USD 53.14 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(07/02/2024) USD 237.28 mill.	Dividends		Investment company	
Launch date	3/1/2016	State Street GI. Ad.			
KESt report funds	No	1 Iron Street, MA02210, Boston			
Business year start	01.01.	United States of America			
Sustainability type	Ethics/ecology	https://www.ssga.com			
Fund manager	-				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.49%	+3.58%	+5.35%	+5.28%	+2.64%	+18.16%	-	+30.74%
Performance p.a.	-	-	-	+5.28%	+1.31%	+5.71%	-	+7.90%
Sharpe ratio	0.40	0.48	0.97	0.19	-0.24	0.19	-	0.41
Volatility	7.35%	7.51%	7.51%	8.53%	9.93%	10.32%	0.00%	10.15%
Worst month	-	-1.71%	-1.71%	-1.71%	-4.87%	-4.87%	0.00%	-4.87%
Best month	-	2.52%	2.52%	2.52%	5.35%	5.61%	0.00%	8.51%
Maximum loss	-1.60%	-3.40%	-3.40%	-4.93%	-12.40%	-12.40%	0.00%	-

Distribution permission

Austria, Germany, Switzerland, Luxembourg

1 Important note on update status: The displayed date refers exclusively to the calculation of the NAV.

2 The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)

3 Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

State Street Global ESG Screened Managed Volatility Equity Fund I / LU1111597263 / A2AG0G / State Street GI. Ad.

Investment strategy

The investment policy of the Fund is to generate returns that exhibit lower volatility than the performance of the MSCI World Index (Net) (or any other index determined by the Directors from time to time to track substantially the same market as the Index) while remaining comparable to the Index over the long term. The investment policy will also involve 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, anticorruption and controversial weapons).

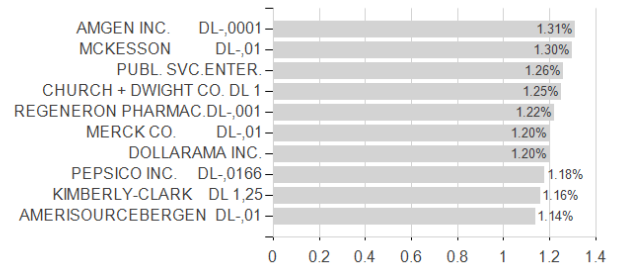
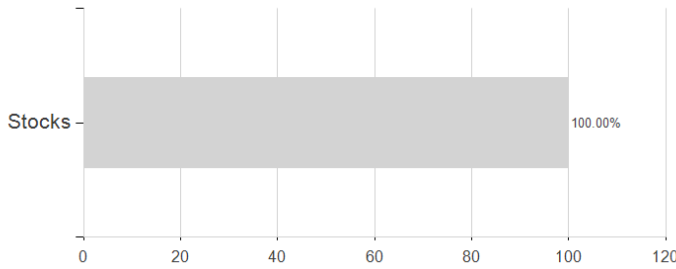
Investment goal

The objective of the Fund is to generate lower volatility returns than, and performance comparable to, global equity markets over the long term.

Assessment Structure

Assets

Largest positions



Countries

Branches

Currencies

