

Share Class

[P EUR Portfolio Hedged] All Investors

Fund Objective

The objective of the Fund is to track the performance of global developed equity markets.

Investment Strategy

The investment policy of the Fund is to track the performance of the MSCI World 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 global developed market equities. Securities are weighted by market capitalization after screening out securities based on an assessment of their adherence to ESG criteria.

Benchmark

MSCI WORLD SCREENED CHOICE 100% HEDGED TO EUR INDEX

Structure

Investment Company

UCITS Compliant

Domicile

Luxembourg

Fund Facts

ISIN	LU1159235289
NAV	26.18 EUR as of 31 March 2026
Currency	EUR
Net Assets(millions)	4,912.09 USD as of 31 March 2026
Inception Date	28 September 2015
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
Zone	Global
Units in Issue	170,654,231
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD-1 11:00AM CET time
Valuation	Daily market close
Swing Factor¹	
Subscription	0.04%
Redemption	0.01%
Minimum Initial Investment	EUR 50.00
Minimum Subsequent Investment	EUR 50.00
Management Fees	0.43%
Actual TER	0.67%
Charge	Subscription Redemption
Paid to the fund	N/A Up to 0%

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

Performance

	Annualised	Benchmark	Fund Net	Difference
1 Year (%)		15.65	14.63	-1.02
3 Year (%)		15.11	14.40	-0.71
5 Year (%)		9.19	8.57	-0.62
Since Inception (%)		11.23	10.64	-0.59
Cumulative				
1 Year (%)		15.65	14.63	-1.02
3 Year (%)		52.54	49.72	-2.82
5 Year (%)		55.20	50.83	-4.37
Since Inception (%)		510.65	457.62	-53.03
Calendar				
2026 (year to date)		-4.38	-4.41	-0.04
2025		16.69	15.67	-1.02
2024		20.74	19.99	-0.75
2023		21.15	20.63	-0.53
2022		-18.36	-18.71	-0.34

Past performance is not a guarantee of future results. The value may go up as well as down. Investing involves risk including the risk of loss of capital.

The performance figures contained herein are provided on a net of fees basis. 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 World Index Equity Fund. The performance table and graph shows historical data beginning from 31 March 2009.

The calculation method for value added returns may show rounding differences.

Actual annual figures are available to investors on request.

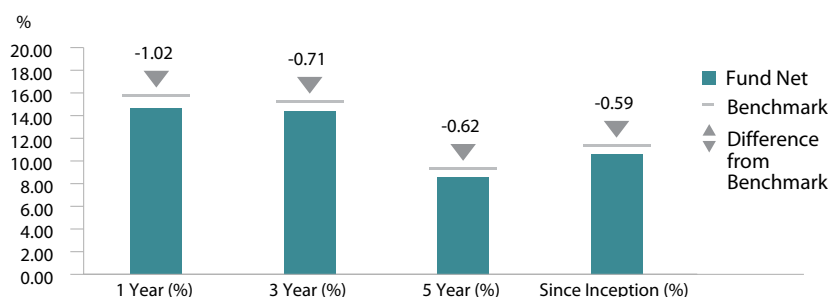
When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period.

Previous to 28 May 2021, the Fund was known as State Street World Index Equity Fund, tracking the MSCI World Index.

Source: State Street Investment Management.

All data is as at 31/03/2026

Annualised Performance



Fund Characteristics

	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$820,068	US\$819,106
Av. Price/Book	3.56	3.56
Price/Earnings (Forward 1yr)	21.99	21.99
Weighted Harmonic Av. Price/Cash flow	14.17	14.17
Dividend Yield (%)	1.62	1.63
Number of Holdings*	1,232	1,232

Ratios

	3 Years
Standard Deviation (%)	10.82
Tracking Error (%)	0.14
Beta	1.00

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

State Street Global Advisors (SSGA) is now State Street Investment Management. Please go to statestreet.com/investment-management for more information.
Contact Us

Representative Office: Prescient Management Company (RF) (Pty) Ltd, Registration number: 2002/022560/07 Physical address: Prescient House, Westlake Business Park, Otto Close, Westlake, 7945 Postal address: PO Box 31142, Tokai, 7966. Telephone number: 0800 111 899. E-mail address: info@prescient.co.za Website: www.prescient.co.za.

Management Company/ Scheme: State Street Global Advisors Europe Limited; 78 Sir John Rogerson's Quay; Dublin 2; Ireland

Depository: State Street Bank International GmbH, Luxembourg Branch; 49, avenue J.F. Kennedy; L-1855 Luxembourg

Investment Manager: State Street Global Advisors Europe Limited; 78 Sir John Rogerson's Quay; Dublin 2; Ireland

Administrator: State Street Bank International GmbH, Luxembourg Branch; 49, avenue J.F. Kennedy; L-1855 Luxembourg

Glossary

Annualised performance: Annualised performance shows longer term performance rescaled to a 1-year period. Annualised performance is the average return per year over the period. Actual annual figures are available to the investor on request.

NAV: The net asset value represents the assets of a Fund less its liabilities.

Marketing Communication

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Collective Investment Schemes in Securities (CIS) should be considered as medium to long-term investments. The value may go up as well as down and past performance is not necessarily a guide to future performance. CISs are traded at the ruling price and can engage in scrip lending and borrowing. The collective investment scheme may borrow up to 10% of the market value of the portfolio to bridge insufficient liquidity. A schedule of fees, charges and maximum commissions is available on request from the Manager. There is no guarantee in respect of capital or returns in a portfolio. A CIS may be closed to new investors in order for it to be managed more efficiently in accordance with its mandate. CIS prices are calculated on a net asset basis, which is the total value of all the assets in the portfolio including any income accruals and less any permissible deductions (brokerage, STT, VAT, auditor's fees, bank charges, trustee and custodian fees and the annual management fee) from the portfolio divided by the number of participatory interests (units) in issue. Forward pricing is used. The Fund's Total Expense Ratio (TER) reflects the percentage of the average Net Asset Value (NAV) of the portfolio that was incurred as charges, levies and fees related to the management of the portfolio. A higher TER does not necessarily imply a poor return, nor does a low TER imply a good return. The current TER cannot be regarded as an indication of future TERs. During the phase in period TERs do not include information gathered over a full year. Transaction Costs (TC) is the percentage of the value of the Fund incurred as costs relating to the buying and selling of the Fund's underlying assets. Transaction costs are a necessary cost in administering the Fund and impacts Fund returns. It should not be considered in isolation as returns may be impacted by many other factors over time including market returns, the type of Fund, investment decisions of the investment manager and the TER.

Where foreign securities are included in a portfolio there may be potential constraints on liquidity and the repatriation of funds, macroeconomic risks, political risks, foreign exchange risks, tax risks, settlement risks, and potential limitations on the availability of market information. The investor acknowledges the inherent risk associated with the selected investments and that there are no guarantees. Please note that all documents, notifications of deposit, investment, redemption and switch applications must be received by State Street Bank International GmbH by or before 11h00 (CET) on DD-1, to be transacted at the net asset value price for that day. Where all required documentation is not received before the stated cut-off time State Street Bank International GmbH shall not be obliged to transact at the net asset value price as agreed to. Funds are priced at daily market close.

Performance has been calculated using net NAV to NAV numbers with income reinvested. The performance for each period shown reflects the return for investors who have been fully invested for that period. Individual investor performance may differ as a result of initial fees, the actual investment date, the date of reinvestments and dividend withholding tax. Full performance calculations are available from the manager on request.

For further details and any additional information such as risks, fund prices, brochures and application forms please go to www.statestreet.com/im where you can find the Prospectus (including any Relevant Supplements) and other documentation and information relating to the Funds.

Please note that the above does not describe all the characteristics of the relevant Funds. Prospective investors must review the full Prospectus (including the Relevant Supplement(s)) carefully and in their entirety and, before making any investment decision with respect to an investment in a Fund, should consult a stockbroker, bank manager, lawyer, accountant or other financial adviser for independent advice in relation to: (a) the legal requirements within their own countries for the purchase, holding, exchanging, redeeming or disposing of Shares; (b) any foreign exchange restrictions to which they are subject in their own countries in relation to the purchase, holding, exchanging, redeeming or disposing of Shares; (c) the legal, tax, financial or other consequences of subscribing for, purchasing, holding, exchanging, redeeming or disposing of Shares; and (d) the provisions of the Prospectus.

There was no material changes in the composition of the portfolio during the reporting period. The Fund has adhered to its policy objective. The Share Class is an accumulating share class.

The State Street World Screened Index Equity Fund is registered and approved under section 65 of CISCA.

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