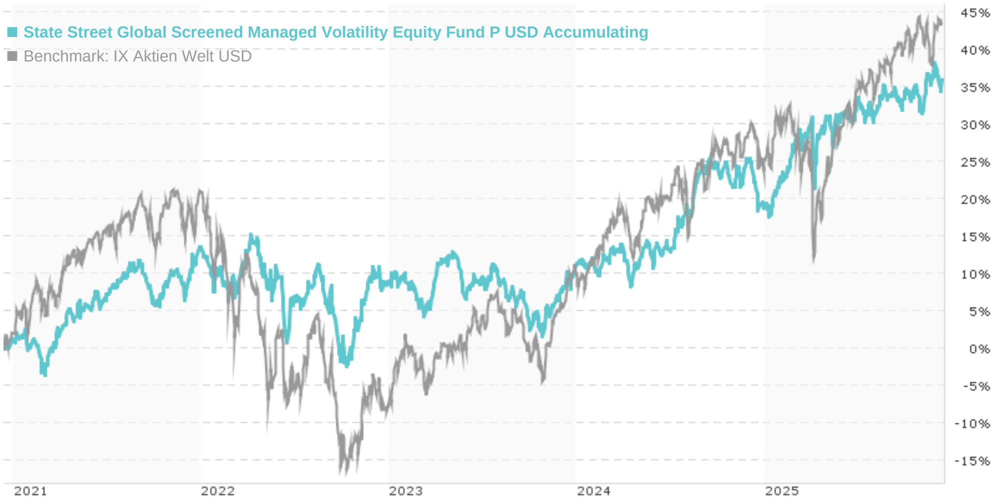
State Street Global Screened Managed Volatility Equity Fund P USD Accumulating / LU0450104905 / A1C2M3 / SSGA

Last 12/11/2025[1]	Region	Branch	Type of yield	Type
23.46 USD	Worldwide	Mixed Sectors	reinvestment	Equity Fund



Risk key figures

SRI	1	2	3	4	5	6	7

Mountain-View Funds Rating[2]	EDA[3]
	66

Yearly Performance

2024	+7.63%
2023	+1.55%
2022	-4.08%
2021	+12.07%
2020	-1.53%

Master data

Fund type	Single fund
Category	Equity
Sub category	Mixed Sectors
Fund domicile	Luxembourg
Tranch volume	(12/11/2025) USD 0.855 mill.
Total volume	(12/11/2025) USD 370.58 mill.
Launch date	5/31/2013
KESt report funds	Yes
Business year start	01.01.
Sustainability type	-
Fund manager	-

Conditions

Issue surcharge	0.00%
Planned administr. fee	0.00%
Deposit fees	0.00%
Redemption charge	2.00%
Ongoing charges	-

Dividends

Other figures

Minimum investment	USD 50.00
Savings plan	-
UCITS / OGAW	Yes
Performance fee	0.00%
Redeployment fee	0.00%

Investment company

SSGA Europe
78 Sir John Rogersons Quay, D02 HD32, Dublin
Ireland
https://www.ssga.com

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.12%	+3.82%	+14.07%	+11.12%	+25.05%	+23.20%	+35.95%	+134.58%
Performance p.a.	-	-	-	+11.12%	+11.81%	+7.20%	+6.33%	+7.04%
Sharpe ratio	-0.07	0.70	1.25	0.88	1.10	0.60	0.45	0.47
Volatility	8.40%	8.09%	10.29%	10.22%	8.83%	8.55%	9.39%	10.48%
Worst month	-	-1.98%	-5.06%	-5.06%	-5.06%	-5.20%	-7.36%	-11.00%
Best month	-	4.74%	4.74%	4.74%	4.93%	4.93%	6.64%	6.64%
Maximum loss	-2.70%	-2.92%	-7.24%	-7.24%	-7.24%	-10.06%	-15.40%	-

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 computative 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

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Investment strategy

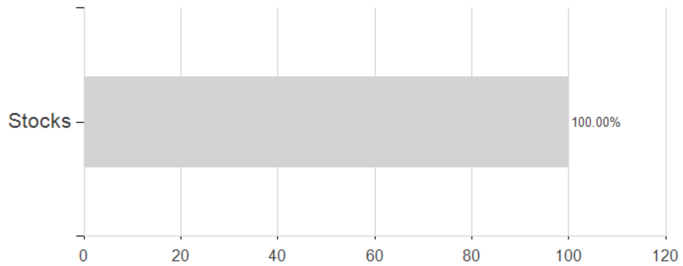
The investment policy will also involve screening out securities based on an assessment of their adherence to ceratin ESG criteria, as further described in the Prospectus. The Investment Manager and/or Sub-Investment Manager, on behalf of the Fund, will invest actively using the Managed Volatility Equity Strategy as further described in the "Investment Strategies" section of the Prospectus and also employs a negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis, as further described in the "ESG Screening" subsection of the "ESG Investing" section of the Prospectus. The securities in the portfolio are selected primarily from the securities in the index. Non-index securities may be held in the portfolio. The portfolio incorporates defined risk parameters that include limits on country, sector and security weights on an absolute basis and relative to the respective index.

Investment goal

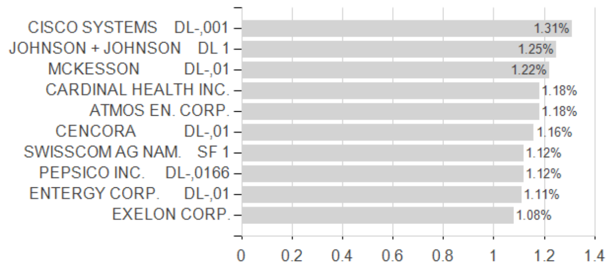
The objective of the Fund is to generate lower volatility returns than, and performance comparable to, global equity markets over the long term. The investment policy of the Fund is to generate returns that exhibit lower volatility than the performance of the MSCI World Index (Net) (or any other index 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.

Assessment Structure

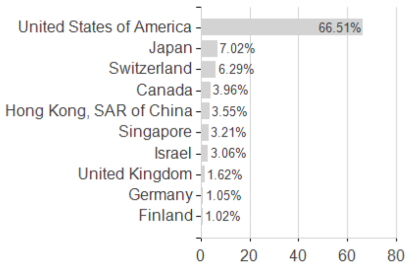
Assets



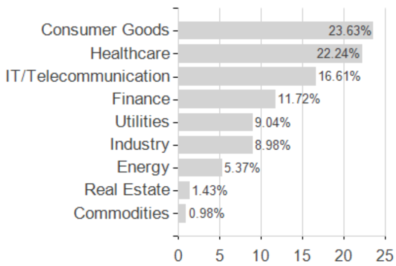
Largest positions



Countries



Branches



Currencies