

Fund Objective

The Sub-Fund aims to track the FTSE® All World ex Controversies ex CW ex Tobacco ex Thermal Coal (10%) Index, or its recognised replacement or equivalent

Investment Strategy

The Sub-Fund primarily invests at all times in the All World Screened Index Equity Sub-Fund while providing policyholders the ability to purchase and redeem units on an 'as of' (historical) priced basis.

The following are excluded by the index provider from the index: Controversies (as defined by the ten principles of the UN Global Compact); Controversial weapons (including chemical & biological weapons, cluster munitions and anti-personnel landmines); Tobacco (companies engaged in the production of tobacco and/or tobacco products); Thermal Coal (companies with revenues greater than or equal to 10% from extraction or power generation from thermal coal).

Benchmark

FTSE All World ex Controversies ex CW ex Tobacco ex Thermal Coal (10%) Index

Structure

Limited Company

Domicile

United Kingdom

Fund Facts

NAV	2.85 GBP as of 28 June 2024
Currency	GBP
Net Assets (millions)	22.60 GBP as of 28 June 2024
Inception Date	07 October 2014
Investment Style	Index
Zone	Global
Settlement	Redemption Settlement Cycle, DD+4; Subscription Settlement Cycle, DD+4
Notification Deadline	DD 09:30am London time
Valuation	Daily market close
Minimum Initial Investment	GBP .00
Minimum Subsequent Investment	GBP .00
Management Fees	Charged Outside fund, direct to client
Embedded Costs	0.005%
Spreads	
Subscription	0.07%
Redemption	0.13%

Performance

Annualised	Fund	Benchmark	Difference
1 Year (%)	20.66	20.28	0.38
3 Year (%)	8.94	8.46	0.48
5 Year (%)	11.32	10.91	0.40
Since Inception (%)	11.34	11.05	0.29

Cumulative

3 Month (%)	2.78	2.61	0.16
1 Year (%)	20.66	20.28	0.38
3 Year (%)	29.29	27.60	1.69
5 Year (%)	70.96	67.89	3.07
Since Inception (%)	184.38	177.29	7.10

Calendar

2024 (year to date)	12.29	12.13	0.16
2023	16.42	15.95	0.48
2022	-8.15	-8.84	0.69
2021	19.75	19.53	0.22
2020	13.32	12.85	0.46

Past performance is not a guarantee of future results.

Investing involves risk including the risk of loss of capital.

Performance returns for periods of less than one year are not annualised.

Returns are gross of fees (based on unit price) and net of irrecoverable withholding tax.

The index returns are unmanaged and do not reflect the deduction of any fees or expenses. The index returns reflect all items of income, gain and loss and the reinvestment of dividends and other income. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in GBP. 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.

Any spreads disclosed are indicative only and are subject to the discretion of the investment manager, based on market conditions at the time of transaction.

Previous to 19 November 2020, the Fund was known as As Of Priced All World Equity Index Sub-Fund, tracking the FTSE All World Index.

Previous to 30 June 2023, the Fund was known as As Of Priced All World ESG Screened Index Equity Sub-Fund.

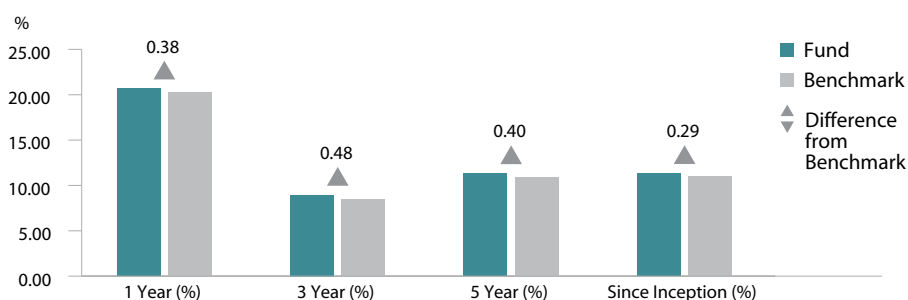
Previous to 18 December 2023, the Fund tracking the FTSE All World ex Controversies ex CW Index.

Please note that the Q1 2024 factsheet included NAV as of 28th March, instead 29th March. All other data was correct. Please contact your Relationship Manager should you require further details.

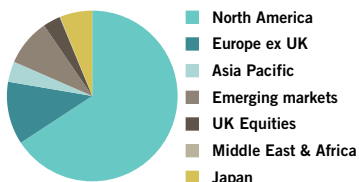
Source: SSGA.

All data is as at 30/06/2024

Annualised Performance



Asset Allocation	Fund (%)	Benchmark (%)
North America	65.77	65.74
Europe ex UK	11.90	11.90
Asia Pacific	3.88	3.88
Emerging markets	8.89	8.94
UK Equities	3.31	3.31
Middle East & Africa	0.12	0.12
Japan	6.12	6.12
Total	100.00	100.00



For More Information

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

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Asset allocations shown are as of the date indicated and are subject to change.

Please note that full details of underlying fund holdings can be found on www.ssga.com.

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Marketing Communication

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