

State Street Global Advisors Luxembourg SICAV

Société Anonyme

L-1855 Luxembourg, 49, avenue J.F. Kennedy
R.C.S. Luxembourg B 141.816

IMPORTANT: This notice (“Notice”) is important and requires your immediate attention. If you are in doubt about the contents of this Notice and as to the action you should take, you should seek professional advice.

The Directors of State Street Global Advisors Luxembourg SICAV (“**Directors**”) accept full responsibility for the accuracy of the contents of this Notice. To the best of their knowledge and belief, the Directors (who have taken reasonable care to ensure that such is the case) confirm that the information contained in this Notice is true, accurate and is not misleading in any material respect and does not omit anything likely to materially affect the import of such information.

Unless otherwise specified, defined terms used herein bear the meanings attributed to them in the prospectus of State Street Global Advisors Luxembourg SICAV (the “**Prospectus**”) and the supplements (the “**Supplements**”) dated 28 April 2021, the Hong Kong Covering Document of State Street Global Advisors Luxembourg SICAV dated April 2021 (the “**Hong Kong Covering Document**”), and the Product Key Facts Statement of State Street Pacific Ex-Japan Index Equity Fund dated April 2021 (collectively, the “**Hong Kong Offering Document**”).

Notice to shareholders

28 April 2021

State Street Global Advisors Luxembourg SICAV (the “Company”)

- **State Street Europe Index Equity Fund**
 - **State Street Europe Value Spotlight Fund**
 - **State Street Global Aggregate Bond Index Fund**
 - **State Street Global ESG Screened Defensive Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong)**
 - **State Street Global Emerging Markets Index Equity Fund**
 - **State Street Global Value Spotlight Fund**
 - **State Street Japan Index Equity Fund**
 - **State Street Pacific Ex-Japan Index Equity Fund**
 - **State Street US Index Equity Fund**
 - **State Street World Index Equity Fund**
- (each a “Fund” and collectively, the “Funds”)

Dear Shareholder,

* This Fund is not classified as a green or ESG fund in Hong Kong pursuant to the SFC’s Circular to management companies of SFC-authorized unit trusts and mutual funds on Green or ESG funds dated 11 April 2019 as may be amended from time to time.

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We are writing to you in your capacity as a shareholder (“**Shareholder**”) of the Company to inform you of the upcoming changes to the Company’s Hong Kong Offering Document, which will take effect as of 28 April 2021 (the “**Effective Date**”), unless otherwise indicated below.

For full details of the proposed changes, please refer to the updated Hong Kong Offering Document once available.

A. Prospectus

The following amendments will be made to the main body of the Prospectus:

I. Investment Manager

Following a corporate reorganisation project undertaken in 2017, State Street Global Advisors International Holdings Inc. had transferred the entire issued share capital of the Investment Manager, State Street Global Advisors Limited, to State Street Global Advisors Switzerland Holdings GmbH on 4 May 2017.

In this connection, we will update section 3.2.5 entitled “*The Investment Manager*” of the Prospectus to reflect the actual shareholding structure of the Investment Manager. For the avoidance of doubt, there is no actual change to the controlling shareholder of the Investment Manager.

II. Updates to Investment Strategies

We will update the language in the description of Stratified Sampling Strategy in section 8.1 entitled “*Investment Strategies*” of the Prospectus in order to reflect the fact that where an ESG screen is applied to a Fund, as indicated in the Relevant Supplement, certain ESG criteria may be considered in the Investment Manager’s and/or Sub-Investment Manager’s investment process. This change is to support the addition of ESG screen to State Street Global Aggregate Bond Index Fund.

Enhancement of description of Fundamental Value Equity Strategy and Defensive Equity Strategy in section 8.1 entitled “*Investment Strategies*” of the Prospectus will also be made to clarify on the existing practice on selection of securities in the portfolios of the Funds employing such strategies.

III. Updates in relation to the United Kingdom’s exit from the European Union

We will update the disclosures relating to the United Kingdom’s departure from the European Union in the section entitled “*Important Information*” and section 4 entitled “*Risk Information*” of the Prospectus.

IV. Risk disclosures

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The SFC recently updated the minimum disclosure requirements regarding risks associated with investments in Small and Medium Enterprise (“SME”) Board, ChiNext market and Science Technology Innovation Board (“STAR Board”). We will include a new risk headed “*Risks associated with investment in Small and Medium Enterprise (“SME”) board, ChiNext market and/or the Science and Technology Innovation Board (“STAR Board”)*” in section 4 entitled “*Risk Information*” of the Prospectus in order to reflect the risks associated with investment in China A Shares listed on the SME board, ChiNext market and STAR Board.

We will also include a new “*Screened Indices Risk*” in section 4 entitled “*Risk Information*” of the Prospectus in order to reflect the risks associated with a Fund tracking indices that use a screen to identify securities in an Index’s investable universe.

V. Updates to reflect changes to RQFII, CIBM Direct Access Programme regulations and Investor Compensation Fund

The Hong Kong Offering Document will be updated in order to reflect the removal for the quota restrictions for the Renminbi qualified foreign institutional investor scheme (“RQFII”) and other related changes, the removal of the minimum investment principal remittance amount through the CIBM Direct Access Programme, as well as the expansion of coverage of Hong Kong’s Investor Compensation Fund to losses in relation to securities traded on a stock market operated by the SSE or the SZSE and in respect of which an order for sale or purchase is permitted to be routed through the northbound link of a Stock Connect arrangement.

VI. ESG Investing

We will expand the language in section 8.4.2 entitled “*ESG Screening*” of the Prospectus in order to provide additional information regarding the assessment of material environmental, social and governance (“ESG”) issues during the construction of the index process and on an ongoing basis. This change is relevant to the application of ESG screens to the Relevant Funds (as defined below) where the Relevant Funds, from 28 May 2021, track an ESG screened index (further details are set out in points II and III of section B of the Notice below). For the avoidance of doubt, there is no change to the investment processes. The enhancement of disclosures is simply to provide more details on the ESG screening process itself.

VII. Enhancement of disclosures in relation to Luxembourg laws and regulations against money laundering and terrorist financing (“AML/CFT”)

We will expand the description of the application process by adding a new section 5.11 entitled “*Prevention of money laundering*” in the Prospectus to include more details on the Luxembourg AML/CFT framework.

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VIII. Index disclaimers

We will update the list of benchmarks as set out in Appendix I to the Prospectus entitled “*Index Disclaimers*” which are provided by Bloomberg Barclays and MSCI Limited in their capacity as the benchmark administrators and which are used by the Company. This update is to include the benchmarks utilised by certain Funds of the Company, including the Relevant Funds (as defined below).

B. Supplements

I. Appointment of State Street Global Advisors Ireland Limited as a Sub-Investment Manager for the Relevant Funds (as defined below)

State Street Global Advisors (“**SSGA**”) is a global asset manager with investment expertise located across multiple jurisdictions. SSGA uses a team based approach to portfolio management utilising the expertise and resources of the global investment teams. State Street Global Advisors Ireland Limited is an existing SSGA investment centre with existing resources within the Global Equity Beta Solutions (GEBS) team.

Having portfolio managers located in different SSGA offices (including, but not limited to, London, Singapore, Boston and Dublin) enables SSGA to utilise the local market expertise of its global investment management team as well as having investment professionals who are able to perform portfolio management services on behalf of a portfolio, creates efficiencies and continuity for portfolio management support in relation to unexpected absences, public/annual holidays, disaster recovery purposes and for any urgent trading activity which may be required to be performed on a portfolio from time to time.

Currently, the Management Company has delegated responsibility for the investment management of the following Funds to the Investment Manager, State Street Global Advisors Limited, subject to the supervision of the Board and the Management Company:

- State Street Japan Index Equity Fund;
- State Street US Index Equity Fund;
- State Street Europe Index Equity Fund;
- State Street Pacific Ex-Japan Index Equity Fund;
- State Street World Index Equity Fund; and
- State Street Global Emerging Markets Index Equity Fund (collectively, the “**Relevant Funds**”).

It has been decided that, with effect from 28 May 2021, State Street Global Advisors Ireland Limited may be appointed as a Sub-Investment Manager for the Relevant Funds.

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This decision is an extension of the decision made to appoint State Street Global Advisors Ireland Limited (which is currently the Sub-Investment Manager for two SFC-authorized Funds, namely the State Street Europe Value Spotlight Fund and the State Street Global Value Spotlight Fund) as a Sub-Investment Manager for other Funds not authorized by the SFC, as reflected in the last Prospectus update in August 2020. State Street Global Advisors Ireland Limited will be involved in the discretionary investment management of the Relevant Funds' assets together with the Investment Manager, which will continue to be the Investment Manager of the Relevant Funds.

Saved as otherwise described above, the appointment of State Street Global Advisors Ireland Limited as a Sub-Investment Manager of the Relevant Funds will not result in any other changes in the operation and/or manner in which the Relevant Funds are being managed, or result in any effects on existing Shareholders of the Relevant Funds. The appointment will not result any change to the features and risk profile of the Relevant Funds.

II. Change of reference indices and introduction of ESG screens for the Relevant Funds

SSGA believes that identifying and incorporating material ESG issues is integral in its role as asset managers, and considers it a mission to invest responsibly and offer a wide variety of solutions to meet investors' various ESG goals. An abundance of research shows that companies that are managed responsibly deliver better financial results over long-term. Additionally, firms that adhere to environmental efficiency, social awareness and high governance standards are well-positioned to withstand emerging risks and capitalise on new opportunities. SSGA's approach to ESG varies across investment teams in order to reflect the specific nuances of each investment area. Following the assessment of how financially material ESG issues can be integrated into the Relevant Sub-Funds, it has been decided that integration through tracking an ESG screened third party index would be the most appropriate for the Relevant Sub-Funds.

As a continuation of the initiative to introduce ESG screens to certain Funds of the Company that was initiated in the Prospectus update in August 2020, with effect from 28 May 2021, the reference indices of the Relevant Funds will change to an ESG screened version of the current reference indices. The name of the Relevant Funds will be changed from 28 May 2021 to reflect this.

We set out below the existing and new names and reference indices of the Relevant Funds:

Existing Fund Name and Reference Index (Ticker)	New Fund Name and Reference Index (Ticker) (Effective from 28 May 2021)
State Street Japan Index Equity Fund MSCI Japan Index (GDDUJN)	State Street Japan ESG Screened Index Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong) MSCI Japan ex UNGC and CW Index (NU731089)

* The Hong Kong Covering Document will also be updated to clarify that this Fund is not classified as a green or ESG fund in Hong Kong pursuant to the SFC's Circular to management companies of SFC-authorized unit trusts and mutual funds on Green or ESG funds dated 11 April 2019 as may be amended from time to time.

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Existing Fund Name and Reference Index (Ticker)	New Fund Name and Reference Index (Ticker) (Effective from 28 May 2021)
State Street US Index Equity Fund MSCI USA Index (GDDUUS)	State Street US ESG Screened Index Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong) MSCI USA ex UNGC and CW Index (NU731082)
State Street Europe Index Equity Fund MSCI Europe Index (NE731085)	State Street Europe ESG Screened Index Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong) MSCI Europe ex UNGC and CW Index (NE731085)
State Street Pacific Ex-Japan Index Equity Fund MSCI Pacific Ex-Japan Index (GDDUPXJ)	State Street Pacific Ex-Japan ESG Screened Index Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong) MSCI Pacific ex Japan ex UNGC and CW Index (NU731091)
State Street World Index Equity Fund MSCI World Index (GDDUWI)	State Street World ESG Screened Index Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong) MSCI World ex UNGC and CW Index (NU731077)
State Street Global Emerging Markets Index Equity Fund MSCI Emerging Markets Index (M2EF)	State Street Global Emerging Markets ESG Screened Index Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong) MSCI Emerging Markets ex UNGC and CW Index (NU31080)

For Index equity funds incorporating an ESG screening approach, a negative/norms-based ESG screen is applied to the reference index itself. That is, prior to the construction of the Index and on an ongoing basis, the index provider will exclude certain securities from the investment universe based on an assessment of their adherence to certain ESG criteria using the ESG exclusionary screening methodology of that index provider. Please refer to Appendix I to this Notice for a summary of the information relating to the existing and new reference indices of the Relevant Funds.

The rebalancing of assets of each Relevant Funds from constituents and weights of the existing reference index to constituents and weights of the corresponding new reference index will commence on 28 May 2021 to align with the quarterly rebalancing of the relevant reference indices and is estimated to take place over a period of around three trading days (the “**Rebalancing Period**”) to minimise market impact. During the Rebalancing Period, our portfolio managers and traders will be working close together to implement the rebalancing of the Relevant Funds in the most cost-efficient manner. The exact composition and timing of the rebalancing trades will be influenced by the prevailing market conditions, fund sizes and client activity.

Although there is a high degree of correlation between the existing reference indices and the new reference indices, there is a risk that the tracking error and tracking difference of the Relevant Funds during the Rebalancing Period may increase. Investors who deal with Shares of the Relevant Funds during the Rebalancing Period should exercise caution. There is no guarantee that the tracking error and tracking difference of the Relevant Funds after the Rebalancing Period will be similar to that before the change of reference indices.

The Management Company does not expect that the rebalancing will have any material impact on the market.

Save and except that the Relevant Funds will track the new reference indices from 28 May 2021, the investment objective and the investment policy of each of the Relevant Funds (in particular, the

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Relevant Funds' nature to track the performance of their respective reference indices) will remain unchanged. Save as otherwise described above, the change of reference indices of the Relevant Funds will not result in any other changes in the operation and/or manner in which the Relevant Fund is being managed, or result in any effects on existing Shareholders of the Relevant Funds.

III. Addition of "Screened Indices Risk" disclosure

In connection with the change of reference indices from 28 May 2021, the Relevant Funds will be subject to the screened indices risk (as described in point IV of section A above). We will include an additional risk disclosure on "Screened Indices Risk" to the Supplements of the Relevant Funds. Save and except as stated above, the change of the Relevant Funds' reference indices will not result in any change to the features and risk profiles of the Relevant Funds.

IV. State Street Global Aggregate Bond Index Fund

In the context of the wider ESG changes mentioned above, we will enhance the disclosure in the Supplement of State Street Global Aggregate Bond Index Fund to clarify that whilst the Fund does not have an explicit ESG objective, with effect from 28 May 2021, in relation to corporate bonds, the Investment Manager 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 section 8.4 "ESG Screening" of the Prospectus.

Other enhancement of disclosures, updates in relation to Funds not authorised by the SFC, clarificatory, editorial and/or administrative amendments will be made to the Hong Kong Offering Document.

C. Updates relating to Sustainable Finance Disclosure Regulation ("SFDR")

In addition to the changes set out in sections A and B above, with effect from 10 March 2021, the Prospectus and the Supplements have been updated to reflect the disclosure requirements pursuant to the new SFDR introduced by the European Union. The SFDR aims to provide more transparency on sustainability within financial markets in a standardised way.

The amendments to the Prospectus and the Supplements to reflect the SFDR (the "SFDR Updates") are only enhancement of disclosures and clarification to the existing investment strategies and policies of the Funds. There is no change to the investment policies or the overall risk profiles of the Funds, or the way in which the Funds are managed.

The legal and administrative costs and expenses associated with the changes and updates set out in this Notice are approximately USD 63,700 and will be borne by the Company, which will in turn be allocated among all the Funds of the Company equally. The transaction costs incurred in rebalancing the portfolios of the Relevant Funds as a result of the change of reference indices would be up to

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0.018% of the Relevant Fund's NAV and will be borne by the Relevant Fund to which such transaction costs are attributable. In addition, the set-up costs for the new reference indices will be borne by the Investment Manager. In connection with the prospectus update exercise, translation costs and update costs of KIIDs incurred by the Company will also be borne by all the Funds of the Company equally. The Management Company does not expect such expenses to have any material impact on the total expense ratio ("TER") of the Funds. In any event, the Management Company has voluntarily agreed to reimburse such amounts as is necessary to ensure that the TER attributable to each Class does not exceed the maximum TER as specified in the Relevant Supplement.

D. Documents available for inspection

The changes set out in sections A, B and C above will not result in any change in the fee level/cost in managing the Funds and will not give rise to any impact that may materially prejudice the existing Shareholders' rights or interests.

With the exception of the changes listed under points I, II, III and IV of section B and section C above, the changes described in this Notice will take effect on 28 April 2021. The changes listed under point I, II, III and IV of Section B will take effect on 28 May 2021. The SFDR Updates under section C have become effective on 10 March 2021. Shareholders of the Funds affected by the changes listed under points I and II of section B above may redeem their shares free of redemption charge before 28 May 2021, in accordance with the terms and conditions as set out in the Hong Kong Offering Document, in the event that they disagree with these changes. Copies of the Company's updated Hong Kong Offering Document will be made available free of charge during normal office hours at the registered office of the Hong Kong Representative at 68th Floor, Two International Finance Centre, 8 Finance Street, Central, Hong Kong. The updated Hong Kong Offering Document will also be available at www.ssga.com¹.

If you have any queries or require further information in relation to any aspect of this Notice, please contact the Hong Kong Representative at its registered office as stated above or by phone at +852 2103 0121.

Luxembourg, 28 April 2021

The board of directors of State Street Global Advisors Luxembourg SICAV.

¹ This website has not been reviewed by the SFC.

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Appendix I

Summary of information about the existing and new reference indices of the Relevant Funds

State Street Japan Index Equity Fund

(to be re-named from 28 May 2021 as State Street Japan ESG Screened Index Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong))

Reference index (prior to 28 May 2021): MSCI Japan Index

The index is designed to measure the performance of the large and mid-capitalisation segments of the Japanese market. The index covers approximately 85% of the free float-adjusted market capitalisation in Japan.

The index is a total return, free float-adjusted market capitalisation weighted index. A total return net index calculates the performance of the index constituents on the basis that any dividends or distributions are reinvested after the deduction of any taxes that may apply. As at 31 March 2021, it comprised of 301 securities listed in Japan with total market capitalisation of JPY446,872,604.74 million. The index is denominated in JPY. The index was launched on 31 March 1986 and has the base date of 31 December 1969.

MSCI Limited is the index provider. The Management Company, the Investment Manager and their connected persons are independent of the index provider.

Investors may find further information of the index from the following websites¹:-

- index methodology: <https://www.msci.com/index-methodology> (search “JAPAN” or “939200” in the box “**Search Methodology by Index Name or Index Code**” under the section “**MSCI Index Methodology Search**”);
- constituents and weightings of the index: <https://www.msci.com/constituents> (select “JAPAN” from the scroll menu next to “**Select an Index Name**”); and
- latest information and important news of the index: <https://www.msci.com/index-announcements>.

Reference index (from 28 May 2021): MSCI Japan ex UNGC and CW Index

The index is based on MSCI Japan Index, its parent index, which captures large and mid-cap representation of the Japanese equity markets. The index constituents are weighted according to their free float adjusted market capitalizations applicable to foreign investors. The index represents the performance of the broad market while excluding companies that are associated with cluster munitions, landmines, depleted uranium weapons, biological/chemical weapons, blinding lasers, non-detectable fragments and incendiary weapons (“**Controversial Weapons**”) or fail to comply

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with United Nations Global Compact principles. Constituent screening is based on data from MSCI ESG Research. Constituent weights are not rebalanced to the initial levels at any time.

The index is a total return, free float-adjusted market capitalisation weighted index. A total return net index calculates the performance of the index constituents on the basis that any dividends or distributions are reinvested after the deduction of any taxes that may apply. As at 31 March 2021, it comprised of 300 securities listed in Japan with total market capitalisation of USD4,039,266.19 million. The index is denominated in USD. The index was launched on 13 May 2020 and has the base date of 31 May 2012.

MSCI Limited is the index provider. The Management Company, the Investment Manager and their connected persons are independent of the index provider.

Investors may find further information of the index from the following websites¹:-

- index methodology: <https://www.msci.com/index-methodology> (search “JAPAN ex UNGC & CW” or “731089” in the box “**Search Methodology by Index Name or Index Code**” under the section “**MSCI Index Methodology Search**”);
- MSCI ESG Research: <https://www.msci.com/research/esg-research>;
- constituents and weightings of the index: <https://www.msci.com/constituents> (select “JAPAN ex UNGC & CW” from the scroll menu next to “**Select an Index Name**”); and
- latest information and important news of the index: <https://www.msci.com/index-announcements>.

State Street US Index Equity Fund

(to be re-named from 28 May 2021 as State Street US ESG Screened Index Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong))

Reference index (prior to 28 May 2021): MSCI USA Index

The index is designed to measure the performance of the large and mid-capitalisation segments of the US market. The index covers approximately 85% of the free float-adjusted market capitalisation in the US.

The index is a total return, free float market capitalisation weighted index. A total return net index calculates the performance of the index constituents on the basis that any dividends or distributions are reinvested after the deduction of any taxes that may apply. As at 31 March 2021, the Index comprised of 621 securities listed in the US with total market capitalisation of USD35,751,415.76 million. The index is denominated in USD. The index was launched on 31 March 1986 and has the base date of 31 March 1986.

MSCI Limited is the index provider. The Management Company, the Investment Manager and their connected persons are independent of the index provider.

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Investors may find further information of the index from the following websites¹:-

- index methodology: <https://www.msci.com/index-methodology> (search “USA” or “984000” in the box “**Search Methodology by Index Name or Index Code**” under the section “**MSCI Index Methodology Search**”);
- constituents and weightings of the index: <https://www.msci.com/constituents> (select “USA” from the scroll menu next to “**Select an Index Name**”); and
- latest information and important news of the index: <https://www.msci.com/index-announcements>.

Reference index (from 28 May 2021): MSCI USA ex UNGC and CW Index

The index is based on MSCI USA Index, its parent index, which captures large and mid-cap representation of the US equity markets. The index constituents are weighted according to their free float adjusted market capitalisations applicable to foreign investors. The index represents the performance of the broad market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact principles. Constituent screening is based on data from MSCI ESG Research. Constituent weights are not rebalanced to the initial levels at any time.

The index is a total return, free float-adjusted market capitalisation weighted index. A total return net index calculates the performance of the index constituents on the basis that any dividends or distributions are reinvested after the deduction of any taxes that may apply. As at 31 March 2021, the index comprised of 614 securities listed in the US with total market capitalisation of USD35,168,494.36 million. The index is denominated in USD. The index was launched on 13 May 2020 and has the base date of 31 May 2012.

MSCI Limited is the index provider. The Management Company, the Investment Manager and their connected persons are independent of the index provider.

Investors may find further information of the index from the following websites¹:-

- index methodology: <https://www.msci.com/index-methodology> (search “USA ex UNGC & CW” or “731082” in the box “**Search Methodology by Index Name or Index Code**” under the section “**MSCI Index Methodology Search**”);
- MSCI ESG Research: <https://www.msci.com/research/esg-research>;
- constituents and weightings of the index: <https://www.msci.com/constituents> (select “USA ex UNGC & CW” from the scroll menu next to “**Select an Index Name**”); and
- latest information and important news of the index: <https://www.msci.com/index-announcements>.

State Street Europe Index Equity Fund

(to be re-named from 28 May 2021 as State Street Europe ESG Screened Index Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong))

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Reference index (prior to 28 May 2021): MSCI Europe Index

The index captures large- and mid-capitalisation representation across Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK. The index covers approximately 85% of the free float-adjusted market capitalisation across the European developed markets equity universe.

The index is a total return, free float-adjusted market capitalisation weighted index. A total return net index calculates the performance of the index constituents on the basis that any dividends or distributions are reinvested after the deduction of any taxes that may apply. As at 31 March 2021, it comprised of 434 securities listed in Europe with total market capitalisation of EUR8,709,698.50 million. The index is denominated in EUR. The index was launched on 31 March 1986 and has the base date of 1 January 1999.

MSCI Limited is the index provider. The Management Company, the Investment Manager and their connected persons are independent of the index provider.

Investors may find further information of the index from the following websites¹:-

- index methodology: <https://www.msci.com/index-methodology> (search “EUROPE” or “990500” in the box “**Search Methodology by Index Name or Index Code**” under the section “**MSCI Index Methodology Search**”);
- constituents and weightings of the index: <https://www.msci.com/constituents> (select “EUROPE” from the scroll menu next to “**Select an Index Name**”); and
- latest information and important news of the index: <https://www.msci.com/index-announcements>.

Reference index (from 28 May 2021): MSCI Europe ex UNGC and CW Index

The index is based on MSCI Europe Index, its parent index, which captures large and mid-cap representation across 15 Developed Markets (DM) countries in Europe (Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK). The index constituents are weighted according to their free float adjusted market capitalizations applicable to foreign investors. The index represents the performance of the broad market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact principles. Constituent screening is based on data from MSCI ESG Research. Each country's weight within the Index will fluctuate over time according to market movements. Constituent weights are not rebalanced to the initial levels at any time.

The index is a total return, free float-adjusted market capitalisation weighted index. A total return net index calculates the performance of the index constituents on the basis that any dividends or distributions are reinvested after the deduction of any taxes that may apply. As at 31 March 2021, it comprised of 427 securities listed in Europe with total market capitalisation of USD9,884,794.43

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million. The index is denominated in EUR. The index was launched on 13 May 2020 and has the base date of 31 May 2012.

MSCI Limited is the index provider. The Management Company, the Investment Manager and their connected persons are independent of the index provider.

Investors may find further information of the index from the following websites¹:-

- index methodology: <https://www.msci.com/index-methodology> (search “EUROPE ex UNGC & CW” or “731085” in the box “**Search Methodology by Index Name or Index Code**” under the section “**MSCI Index Methodology Search**”);
- MSCI ESG Research: <https://www.msci.com/research/esg-research>;
- constituents and weightings of the index: <https://www.msci.com/constituents> (select “EUROPE ex UNGC & CW” from the scroll menu next to “**Select an Index Name**”); and
- latest information and important news of the index: <https://www.msci.com/index-announcements>.

State Street Pacific Ex-Japan Index Equity Fund

(to be re-named from 28 May 2021 as State Street Pacific Ex-Japan ESG Screened Index Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong))

Reference index (prior to 28 May 2021): MSCI Pacific ex-Japan Index

The index captures large- and mid-capitalisation representation across Australia, Hong Kong, New Zealand and Singapore. The index covers approximately 85% of the free float-adjusted market capitalisation in each country.

The index is a total return, free float-adjusted market capitalisation weighted index. A total return net index calculates the performance of the index constituents on the basis that any dividends or distributions are reinvested after the deduction of any taxes that may apply. As at 31 March 2021, it comprised of 129 listed securities with total market capitalisation of USD1,919,267.81 million. The index is denominated in USD. The index was launched on 31 August 1987 and has the base date of 31 August 1987.

MSCI Limited is the index provider. The Management Company, the Investment Manager and their connected persons are independent of the index provider.

Investors may find further information of the index from the following websites¹:-

- index methodology: <https://www.msci.com/index-methodology> (search “PACIFIC ex JAPAN” or “991400” in the box “**Search Methodology by Index Name or Index Code**” under the section “**MSCI Index Methodology Search**”);
- constituents and weightings of the index: <https://www.msci.com/constituents> (select “PACIFIC ex JAPAN” from the scroll menu next to “**Select an Index Name**”); and

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- latest information and important news of the index: <https://www.msci.com/index-announcements>.

Reference index (from 28 May 2021): MSCI Pacific ex Japan ex UNGC and CW Index

The index is based on MSCI Pacific Ex-Japan Index, its parent index, which captures large and mid-cap representation across 4 of 5 Developed Markets (DM) countries (Australia, Hong Kong, New Zealand and Singapore) in the Pacific region (excluding Japan). The index constituents are weighted according to their free float adjusted market capitalisations applicable to foreign investors. The index represents the performance of the broad market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact principles. Constituent screening is based on data from MSCI ESG Research. Each country's weight within the Index will fluctuate over time according to market movements. Constituent weights are not rebalanced to the initial levels at any time.

The index is a total return, free float-adjusted market capitalisation weighted index. A total return net index calculates the performance of the index constituents on the basis that any dividends or distributions are reinvested after the deduction of any taxes that may apply. As at 31 March 2021, it comprised of 128 listed securities with total market capitalisation of USD1,817,627.85 million. The index is denominated in USD. The index was launched on 13 May 2020 and has the base date of 31 May 2012.

MSCI Limited is the index provider. The Management Company, the Investment Manager and their connected persons are independent of the index provider.

Investors may find further information¹ of the index from the following websites¹:-

- index methodology: <https://www.msci.com/index-methodology> (search "PACIFIC ex JP ex UNGC & CW" or "731091" in the box "Search Methodology by Index Name or Index Code" under the section "MSCI Index Methodology Search");
- MSCI ESG Research: <https://www.msci.com/research/esg-research>;
- constituents and weightings of the index: <https://www.msci.com/constituents> (select "PACIFIC ex JP ex UNGC & CW" from the scroll menu next to "Select an Index Name"); and
- latest information and important news of the index: <https://www.msci.com/index-announcements>.

State Street World Index Equity Fund

(to be re-named from 28 May 2021 as State Street World ESG Screened Index Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong))

Reference index (prior to 28 May 2021): MSCI World Index

The index captures large- and mid-capitalisation representation across Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands,

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New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US. The index covers approximately 85% of the free float-adjusted market capitalisation in each country.

The index is a total return, free float-adjusted market capitalisation weighted index. A total return net index calculates the performance of the index constituents on the basis that any dividends or distributions are reinvested after the deduction of any taxes that may apply. As at 31 March 2021, it comprised of 1,586 listed securities with total market capitalisation of USD53,803,568.68 million. The index is denominated in USD. The index was launched on 31 March 1986 and has the base date of 31 March 1986.

MSCI Limited is the index provider. The Management Company, the Investment Manager and their connected persons are independent of the index provider.

Investors may find further information of the index from the following websites¹:-

- index methodology: <https://www.msci.com/index-methodology> (search “WORLD” or “990100” in the box “**Search Methodology by Index Name or Index Code**” under the section “**MSCI Index Methodology Search**”);
- constituents and weightings of the index: <https://www.msci.com/constituents> (select “WORLD” from the scroll menu next to “**Select an Index Name**”); and
- latest information and important news of the index: <https://www.msci.com/index-announcements>.

Reference index (from 28 May 2021): MSCI World ex UNGC and CW Index

The index is based on MSCI World Index, its parent index, which captures large and mid-cap representation across 23 developed markets countries (Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US). The index constituents are weighted according to their free float adjusted market capitalisations applicable to foreign investors. The index represents the performance of the broad market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact principles. Constituent screening is based on data from MSCI ESG Research. Each country's weight within the index will fluctuate over time according to market movements. Constituent weights are not rebalanced to the initial levels at any time.

The index is a total return, free float-adjusted market capitalisation weighted index. A total return net index calculates the performance of the index constituents on the basis that any dividends or distributions are reinvested after the deduction of any taxes that may apply. As at 31 March 2021, it comprised of 1,568 listed securities with total market capitalisation of USD52,723,435.69 million. The index is denominated in USD. The index was launched on 13 May 2020 and has the base date of 31 May 2012.

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Investors may find further information of the index from the following websites¹:-

- index methodology: <https://www.msci.com/index-methodology> (search “WORLD ex UNGC & CW” or “731077” in the box “**Search Methodology by Index Name or Index Code**” under the section “**MSCI Index Methodology Search**”);
- MSCI ESG Research: <https://www.msci.com/research/esg-research>;
- constituents and weightings of the index: <https://www.msci.com/constituents> (select “WORLD ex UNGC & CW” from the scroll menu next to “**Select an Index Name**”); and
- latest information and important news of the index: <https://www.msci.com/index-announcements>.

State Street Global Emerging Markets Index Equity Fund

(to be re-named from 28 May 2021 as State Street Global Emerging Markets ESG Screened Index Equity Fund* (* This is not classified as a green or ESG fund in Hong Kong))

Reference index (prior to 28 May 2021): MSCI Emerging Markets Index

The index captures large- and mid-capitalisation representation across Argentina, Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Qatar, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates. The index covers approximately 85% of the free float-adjusted market capitalisation in each country.

The index is a total return, free float-adjusted market capitalisation weighted index. A total return net index calculates the performance of the index constituents on the basis that any dividends or distributions are reinvested after the deduction of any taxes that may apply. As at 31 March 2021, it comprised of 1,392 listed securities with total market capitalisation of USD8,054,991.35 million. The index is denominated in USD. The index was launched on 1 January 2001 and has the base date of 1 January 2001.

MSCI Limited is the index provider. The Management Company, the Investment Manager and their connected persons are independent of the index provider.

Investors may find further information of the index from the following websites¹:-

- index methodology: <https://www.msci.com/index-methodology> (search “EM (EMERGING MARKETS)” or “891800” in the box “**Search Methodology by Index Name or Index Code**” under the section “**MSCI Index Methodology Search**”);
- constituents and weightings of the index: <https://www.msci.com/constituents> (select “EM (EMERGING MARKETS)” from the scroll menu next to “**Select an Index Name**”); and
- latest information and important news of the index: <https://www.msci.com/index-announcements>.

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Reference index (from 28 May 2021): MSCI Emerging Markets ex UNGC and CW Index

The index is based on MSCI Emerging Markets Index, its parent index, which captures large and mid-cap representation across 27 emerging markets countries (Argentina, Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Qatar, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates). The index constituents are weighted according to their free float adjusted market capitalizations applicable to foreign investors. The index represents the performance of the broad market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact principles. Constituent screening is based on data from MSCI ESG Research. Each country's weight within the index will fluctuate over time according to market movements. Constituent weights are not rebalanced to the initial levels at any time.

The index is a total return, free float-adjusted market capitalisation weighted index. A total return net index calculates the performance of the index constituents on the basis that any dividends or distributions are reinvested after the deduction of any taxes that may apply. As at 31 March 2021, it comprised of 1,379 listed securities with total market capitalisation of USD7,877,216.49 million. The index is denominated in USD. The index was launched on 13 May 2020 and has the base date of 31 May 2012.

MSCI Limited is the index provider. The Management Company, the Investment Manager and their connected persons are independent of the index provider.

Investors may find further information of the index from the following websites¹:-

- index methodology: <https://www.msci.com/index-methodology> (search “EM ex UNGC & CW” or “731080” in the box “**Search Methodology by Index Name or Index Code**” under the section “**MSCI Index Methodology Search**”);
- MSCI ESG Research: <https://www.msci.com/research/esg-research>;
- constituents and weightings of the index: <https://www.msci.com/constituents> (select “EM ex UNGC & CW” from the scroll menu next to “**Select an Index Name**”); and
- latest information and important news of the index: <https://www.msci.com/index-announcements>.