# Key Investor Information

**This document provides you with key investor information about this fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this fund. You are advised to read it so you can make an informed decision about whether to invest. Terms not defined herein are as defined in the Prospectus.**

# State Street World Screened Index Equity Fund (the "Fund"), a

sub-fund of State Street Global Advisors Luxembourg SICAV. This Fund is managed by State Street Global Advisors Europe Limited.

**Share Class: I USD Portfolio Hedged Distributing (ISIN LU2356060629)**

## Objectives and Investment Policy

**Investment Objective** The objective of the Fund is to track the performance of global developed equity markets.
**Investment Policy** The Fund is an index tracking fund (also known as a passively managed fund).
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 represents the performance of the broad global developed equity markets while excluding companies that fail to comply with UNGC Principles or are associated with controversial weapons, civilian firearms, nuclear weapons, fossil fuel extraction, thermal coal power, and tobacco. Consequently, the attainment of the associated environmental and social characteristics is measured through the Index exclusions of companies that are associated with controversial weapons, civilian firearms, nuclear weapons, fossil fuel extraction, thermal coal power, and tobacco and the companies that fail to comply with the UNGC Principles. The proportion of the Fund's portfolio invested in securities included in the Index will constitute sustainability indicator used to measure the attainment
of each of the environmental or social characteristics promoted by the Fund.
The Investment Manager, on behalf of the Fund, will invest using the Replication Strategy as further described in the ""Investment Strategies"" section of the Prospectus, primarily in the securities of the Index, at all times in accordance with the Investment Restrictions set forth in the Prospectus. The Investment Manager also may, in exceptional circumstances, invest in securities not included in the Index but that it believes closely reflect the risk and distribution characteristics of securities of the Index.
The Investment Manager integrates Sustainability Risk into its investment decisions as further described in the ""ESG Integration"" sub-section of the ""ESG Investing"" section of the Prospectus.
In order to achieve its investment objective, this Fund will only invest in:

- Equities and equity-related securities;
- Other funds;
- Liquid assets; and
- Derivatives for efficient portfolio management, limited to swaps, options, futures and forward foreign exchange contracts.

The Fund may lend up to 40% of the securities it owns.
This USD Hedged Class is made available to reduce exchange rate fluctuations between the currency of this Share Class and the currency in which the underlying assets of the Fund are denominated. The Share Class will be hedged back to USD and consequently should more closely track the corresponding hedged version of the Index (MSCI World Screened Choice Index).
The Shares of the USD Class are issued in U.S. Dollar.
The Fund may not be appropriate for investors who plan to withdraw their money within five years.
Shareholders may redeem shares on any Luxembourg and UK business day (other than days on which relevant financial markets are closed for business and/or the day preceding any such day provided that a list of such closed market days will be published for the Fund on www.ssga.com); and any other day at the Directors' discretion (acting reasonably) provided Shareholders are notified in advance of any such days.
Any income earned by the Fund will be paid to shareholders in respect of the shares.
**Index Source:** The funds or securities referred to herein are not sponsored, endorsed, or promoted by MSCI, and MSCI bears no liability with respect to any such funds or securities or any index on which such funds or securities are based. The Prospectus contains a more detailed description of the limited relationship MSCI has with State Street Investment Management and any related funds, as well as additional disclaimers that apply to the MSCI indexes. The MSCI indexes are the exclusive property of MSCI and may not be reproduced or extracted and used for any other purpose without MSCI's consent. The MSCI indexes are provided without any warranties of any kind. Please see the Prospectus for the full index disclaimer.
Please refer to the Prospectus for more information.

## Risk and Reward Profile

**Lower risk** Potentially lower reward — **Higher risk** Potentially higher reward

| 1 | 2 | 3 | 4 | **5** | 6 | 7 |
|---|---|---|---|---|---|---|

**Risk Disclaimer** The risk category above is not a measure of capital loss or gains but of how significant the rises and falls in the Fund's return have been historically.
For example a fund whose return has experienced significant rises and falls will be in a higher risk category, whereas a fund whose return has experienced less significant rises and falls will be in a lower risk category.
The lowest category (i.e., category 1) does not mean that a fund is a risk free investment.
As the Fund's risk category has been calculated using historical simulated proxy data, it may not be a reliable indication of the Fund's future risk profile.
The Fund's risk category shown is not guaranteed and may change in the future.
**Why is this Fund in this category?** The Fund is in risk category 5 as its return has experienced medium rises and falls historically.

The following are material risks relevant to the Fund which are not adequately captured by the risk category.
**Currency Hedging Risk:** Hedges are sometimes subject to imperfect matching between the hedging transaction and the risk sought to be hedged. There can be no assurance that the Fund's hedging transactions will be effective. As the purpose of currency hedging is to try to reduce or eliminate losses caused by exchange rate fluctuations, it can also reduce or eliminate gains where the currency in which the Fund's assets are denominated appreciates.
**Index Tracking Risk:** The Fund's return may not match the return of the Index. The Fund's ability to track the Index will be affected by Fund expenses, the amount of cash and cash equivalents held in its portfolio, and the frequency and the timing of purchases and sales of interests in the Fund. The Investment Manager may attempt to replicate the Index return by investing in a sub-set of the securities in the Index, or in some securities not included in the Index, potentially increasing the risk of divergence between the Fund's return and that of the Index.
**Securities Lending Risk:** If the Fund engages in securities lending, there is a risk that the borrower may default its obligations to return equivalent securities to the loaned securities. In this way the Fund is exposed to counterparty risk. In this event, the Fund could also experience delays in recovering the securities and may incur a capital

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loss. The Fund could also lose money if the value of collateral held against the loaned securities falls.
**Share Class Risk:** There is no segregation of liabilities between Classes of the Fund. While the Investment Manager will seek to ensure that gains/losses on and the costs of the relevant derivative instruments associated with any currency hedging strategy will accrue solely to the Class for which it is intended, the transactions could result in liabilities for other Classes.

**Integrating Sustainability Risk**: Integrating Sustainability Risk into the Fund's investment process does not assure the mitigation of any or all Sustainability Risk. Any deterioration in the financial profile of an underlying investment affected by a Sustainability Risk may have a corresponding negative impact on the Net Asset Value and/or performance of the investing Fund.
Please refer to the Prospectus for full details about the risks associated with this Fund.

## Charges

The charges you pay are used to pay the cost of running the Fund, including the costs of marketing and distributing it. These charges reduce the potential growth of your investment.

| **One-off charges taken before or after you invest** | |
|---|---|
| Entry charge | 0.00% |
| Exit charge | none |

This is the maximum that might be taken out of your money before it is invested (entry charge) or before the proceeds of your investment are paid out (exit charge).

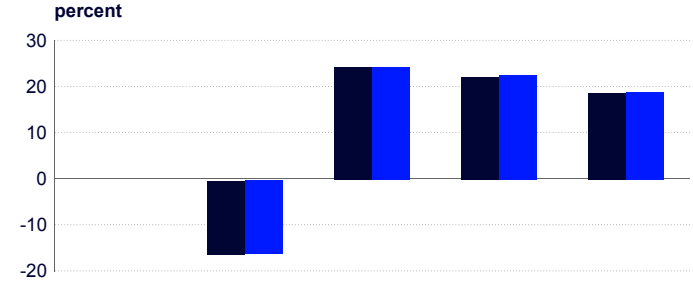
| **Charges taken from the Fund over a year** | |
|---|---|
| Ongoing charge | 0.28% |
| **Charges taken from the Fund under certain specific conditions** | |
| Performance fee | none |

The entry and exit charges shown are maximum figures. In some cases, you may pay less — your financial advisor or distributor can confirm this. Entry and exit charges do not apply to investors buying or selling shares of the Fund on stock exchanges; however, such investors will transact at market prices and may be subject to broker fees and/or other charges.
The ongoing charges figure shown here is based on expenses for the year ending December 2025. It excludes:

- Portfolio transaction costs, except when the Fund pays an entry or exit charge when buying or selling units in another fund.

For more information about charges, please refer to the Prospectus.

## Past Performance




| | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|
| | | -16.0 | 24.3 | 22.3 | 18.8 |
| | | -15.9 | 24.5 | 22.7 | 19.0 |

State Street World Screened Index Equity Fund I USD Portfolio Hedged Distributing Shares (LU2356060629)
MSCI World Screened Choice Index

Past performance is not a guide to future results.
The past performance shown here takes account of all charges and costs. The entry/exit charges are excluded from the calculation of past performance.
The Fund was launched in September 2015.
The Class I USD Portfolio Hedged Distributing Shares were launched in July 2021.
Past performance has been calculated in U.S. Dollar and is expressed as a percentage change in the Fund's net asset value at each year end.

## Practical Information

**Depositary** State Street Bank International GmbH, Luxembourg Branch.
**Further Information** Copies of the prospectus, its supplements (if any), details of the Fund's portfolio and the latest annual and semi-annual reports prepared for the Fund may be obtained, free of charge, from the Manager or online at www.ssga.com. These documents are available in English. For information about other share classes, please refer to the website.
**Remuneration Policy** Details of the up to date remuneration policy of State Street Global Advisors Europe Limited are available from www.ssga.com. Paper copies are available free of charge on request.
**Net Asset Valuation Publication** The Net Asset Value per share is available at www.ssga.com and upon request from the Administrator.
**Tax Legislation** The Fund is subject to the tax laws and regulations of Luxembourg. Depending on your own country of residence this might have an impact on your investments. For further details, you should consult a tax advisor.

**Liability Statement** State Street Global Advisors Europe Limited may be held liable for any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the Prospectus.
**Switching between Sub-Funds** Shareholders may convert shares into another share class of the same Sub-Fund. Detailed information on how to switch between share classes can be found in the Prospectus. Additionally, Share Class eligibility criteria can be found in the Prospectus. Any request to convert shares from one Sub-Fund to another will be treated as a redemption from one Sub-Fund followed by a subscription into another Sub-Fund.
**Segregation of Assets and Liabilities** State Street Global Advisors Luxembourg SICAV has segregated liability between its sub-funds. As a consequence, the assets of the Fund should not be available to pay the debts of any other sub-fund of State Street Global Advisors Luxembourg SICAV.

This Fund is authorised in Luxembourg and supervised by the Commission de Surveillance du Secteur Financier (CSSF). State Street Global Advisors Europe Limited is a Company approved by the Central Bank of Ireland, under no. 49934. This key investor information is accurate as at 18 February 2026.