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 Emerging Markets Screened Enhanced 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: UCITS ETF (ISIN LU3121015211)

Objectives and Investment Policy

Investment Objective The objective of the Fund is to provide a return in excess of the performance of emerging market equities.
Investment Policy The investment policy of the Fund is to outperform the MSCI Emerging Markets Index (or any other index determined by the Directors from time to time to represent substantially the same market as the Index) over the medium and long term.
The Investment Manager applies a negative and norms-based screen to the Fund to screen out securities based on an assessment of their adherence to ESG criteria including securities of companies identified as being non-compliant with UNGC Principles (relating to environmental protection, human rights, labour standards, anti-corruption), and securities of companies associated with Severe ESG Controversies, controversial weapons, civilian firearms, thermal coal, arctic oil & gas exploration, oil sands extraction and tobacco. By applying the relevant negative and norms-based screen, the Investment Manager deems the Fund's sustainable investments not to cause significant harm to any environmental or social sustainable investment objective.The Investment Manager and/or the Sub-Investment Manager, on behalf of the Fund, will invest actively with limited risk parameters relative to the Index, using the Quantitative 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. The Fund may invest in or gain exposure to securities registered in or trading in markets other than those included in the index. The investment strategy uses defined risk parameters that mean the fund's weighting to countries, sectors and securities relative to the respective index will be limited. This is likely to limit the extent to which the Fund can outperform the MSCI Emerging Markets Index.
In order to achieve its investment objective, this Fund will only invest in:

- Equities and equity-related securities. The Fund may invest in China A Shares both via Stock Connect and RQFII Quota; and
- Other funds;
- Liquid assets; and
- Derivatives for efficient portfolio management and investment purposes, limited to swaps, options, futures and forward foreign exchange contracts.

Save in exceptional circumstances, the Fund will generally only issue and redeem shares to certain institutional investors. However, shares of the Fund may be purchased or sold through brokers on one or more stock exchanges. The Fund trades on these stock exchanges at market prices which may fluctuate throughout the day. Market prices may be greater or less than the daily net asset value of the Fund.
The Fund may lend up to 40% of the securities it owns.
The Shares of the USD Class are issued in U.S. Dollar.
Shareholders may redeem shares on any Luxembourg, U.K and U.S 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 retained and reflected in an increase in the value of the shares.
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 6 as its return has experienced very high 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.
Modelling Risk: The Investment Manager uses quantitative models in an effort to enhance returns and manage risk. Any imperfections, errors or limitations in these models or in their programming could limit any benefit to the Fund from the use of the models, or could result in incorrect outputs or in investment outcomes different from or opposite to those expected or desired by the Investment Manager. Such imperfections, errors or limitations might never be detected, or might be detected only after a Fund has sustained a loss (or reduced performance). Further, there can be no assurance that the models will behave as expected in all market conditions.
Screening Risk: There is a risk that the screen provider may make errors, such as incorrect assessment of the screen criteria and/or include incorrect/exclude correct constituents in the screening process or discontinue its screening services. In such circumstances, the Company may change the screen provider although there is no guarantee that a replacement screen provided would result in a similar screening process to that intended or would be available at all.
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 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

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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.

People's Republic of China (PRC) Investments Risk: In addition to the risks of investing in emerging markets, risks of investing in PRC Investments include, among others, trading suspensions, currency transfer/exposure restrictions, limits on holdings of PRC Investments and use of brokers, untested concepts regarding treatment of beneficial ownership, reliance on Access Programmes which may be discontinued or substantially changed, custody risks including lack of sufficient segregation of assets from those of the RQFII licence holder and Sub-Custodian and tax uncertainty.

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	none
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	0.60%
Charges taken from the Fund under certain specific conditions	
Performance fee	none

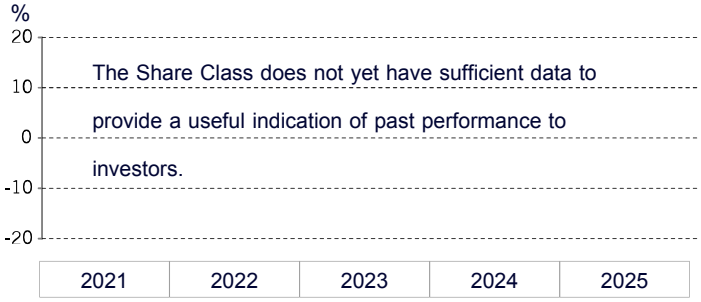
The entry and exit charges shown are maximum figures. In some cases, you may pay less — your financial advisor or distributor can confirm this. Entry and exit charges do not apply to investors buying or selling shares of the Fund on stock exchanges; however, such investors will transact at market prices 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



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 May 2010.

The Class UCITS ETF Shares were launched in November 2025.

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.

ETF Information As the shares are listed on the stock exchange, you may buy or sell shares in the product, without penalty, on any normal business day. Please contact your broker, financial adviser or distributor for information on any costs and charges relating to the sale of the shares.

ETF Shares purchased on the secondary market cannot usually be sold directly back to the Company. In exceptional circumstances, whether as a result of disruptions in the secondary market or otherwise, investors who have acquired ETF Shares on the secondary market are entitled to apply to the Company in writing to have the ETF Shares in question registered in their own name, to enable them to access the redemption facilities described in the Prospectus.

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.