State Street Emerging Markets ESG Screened Hard Currency Government Bond Index Fund

State Street ICAV

Fact Sheet
Fixed Income

31 August 2026

Fund Objective

The objective of the Sub-Fund is to track the performance of the U.S. dollar- denominated emerging markets government bond universe.

Environmental, Social & Governance (ESG) Characteristics

The Fund promotes environmental and social characteristics but does not have as its objective sustainable investment. The Fund is categorized under Article 8 of Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector ("SFDR")

Main methodological limits: There may be potential inconsistencies, inaccuracy or lack of availability of the ESG data, particularly when issued by external data providers. Details about the limits are described in the Prospectus.

More information about the type of ESG characteristics, ESG strategy, investment process and type of approach in the Prospectus.

Investment Strategy

The investment policy of the Sub-Fund is to track the performance of the J.P. Morgan EMBI Global Diversified ESG Screened HC 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 minimise as far as possible the tracking difference between the Sub-Fund's performance and that of the Index. The Index measures the performance of publicly issued U.S. dollar-denominated fixed and floating-rate debt instruments issued by emerging market sovereign and quasi-sovereign entities. The Index applies ESG screening methodology to exclude issuers based on an assessment of their adherence to certain ESG criteria including but not limited to UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and exposure to controversial weapons, tobacco, thermal coal and oil sands extraction. The Index limits country exposure as defined in the Index methodology and redistributes the excess market value Index-wide on a pro-rata basis.

Fund Information	
Share Class	[I GBP]
ISIN	IE000IWU2JM9
Bloomberg	-
Benchmark	J.P. Morgan EMBI Global Diversified ESG Screened HC Index
Structure	Corporate
UCITS Compliant	Yes
Domicile	Ireland

Fund Facts	
NAV	112.73 GBP as of 28 August 2026
Currency	GBP
Net Assets (millions)	1,130.26 USD as of 28 August 2026
Inception Date	29 June 2023
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
Zone	Global
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	AVD-1 10AM Irish Time
Valuation	10.15 p.m. (Irish time)
Minimum Initial Investment	GBP 125,000,000.00
Minimum Subsequent Investment	GBP 5,000.00
TER Max	N/A
Charge ADL (Indicative subject to change)	Subscription: N/A Redemption: N/A

Indicative as at the date of this factsheet and is subject to change
Source: State Street Investment Management.

Performance					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised (%)					
1 Year	5.21	5.39	0.18	5.31	0.11
3 Year	4.31	4.40	0.09	4.32	0.01
5 Year	-	-	-	-	-
Since Inception	3.84	3.93	0.08	3.85	0.00
Cumulative (%)					
1 Month	-0.07	0.01	0.08	0.00	0.07
3 Month	-0.94	-0.86	0.08	-0.88	0.07
1 Year	5.21	5.39	0.18	5.31	0.11
3 Year	13.50	13.80	0.29	13.55	0.04
5 Year	-	-	-	-	-
Since Inception	12.71	13.00	0.29	12.73	0.02
Calendar (%)					
2026 (YTD)	0.52	0.67	0.14	0.62	0.10
2025	5.08	5.07	-0.01	5.00	-0.08
2024	2.35	2.38	0.03	2.30	-0.05
2023 (partial)	4.25	4.35	0.10	4.30	0.05

The performance data quoted represents past performance. Past performance does not guarantee future results.
Investing involves risk including the risk of loss of principal.
The performance figures contained herein are provided on a gross and net of fees basis. Gross of fees do not reflect the deduction of advisory or other fees which could reduce the return. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in the currency stated in the Fund Facts.
Past performance indicated herein has been calculated using technical net asset values as well as the official NAV of the Fund. Technical net asset values are calculated using the valuation of the benchmark when the Fund is closed according to its NAV calendar but the value of the benchmark can be ascertained.
The calculation method for value added returns may show rounding differences.
Source: State Street Investment Management.
All data is as at 31/08/2026

Characteristics		
	Fund	Benchmark
Yield to Maturity (%)	6.35	6.30
Average Maturity (Years)	11.95	11.96
Average Coupon (%)	5.76	5.67
Effective Duration	6.95	6.95
Current Yield (%)	5.91	5.89
Option Adjusted Spread (bps)	155.14	154.91
Effective Convexity	0.87	0.90
Number of Issues	441	465

Country Allocation		
	Fund (%)	Benchmark (%)
Mexico	7.88	7.99
Indonesia	7.29	7.29
Brazil	5.92	6.02
Chile	5.53	5.62
Poland	5.42	5.42
DOMINICAN REP	5.19	5.20
Hungary	5.09	5.09
Argentina	5.08	5.08
Colombia	5.07	5.16
South Africa	4.95	4.95
Other	42.58	42.17

Source: State Street Investment Management 31st August 2026.

Maturity Allocation		
	Fund (%)	Benchmark (%)
0 - 1 Year	1.09	0.78
1 - 3 Years	10.54	10.37
3 - 5 Years	11.86	15.15
5 - 7 Years	12.30	10.58
7 - 10 Years	24.30	22.49
10 - 20 Years	19.95	18.80
> 20 Years	19.97	21.83

Credit Rating Exposure Allocation		
	Fund (%)	Benchmark (%)
Aaa	0.46	-
A	10.21	10.27
Baa	44.13	44.20
Below BAA	45.20	45.53
Total	**100.00**	**100.00**

Source: State Street Investment Management 31st August 2026.
Please note that full details of underlying fund holdings can now be found on www.statestreet.com/im

Contact Us

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Marketing Communication

State Street Global Advisors (SSGA) is now State Street Investment Management. Please go to statestreet.com/investment-management for more information.

Warning:
Past performance is not a reliable guide to future performance.
This product may be affected by changes in currency exchange rates.
If you invest in this product you may lose some or all of the money you invest.
The value of your investment may go down as well as up.

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TER Max represents the fund's aggregate operating and management fees excluding transaction costs. Transaction costs are billed separately to the fund.
The returns on a portfolio of securities which exclude companies that do not meet the SG criteria may trail the returns on a portfolio ofsecurities which include such companies. A portfolio's ESG criteria may result in the portfolio investing in industry sectors or securities which underperform themarket as a whole.

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