

State Street EMU Screened Equity Fund

State Street Global
Advisors Luxembourg
SICAV

Fact Sheet
Equity

28 February 2026

★★★★★
Morningstar Rating™
As of 31 January 2026

Fund Objective

The objective of the Fund is to provide a return in excess of the performance of Eurozone equity markets.

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 Fund is to outperform the MSCI EMU Index (or any other index determined by the Directors from time to time to track substantially the same market as the Index) over the medium and long term.

The investment policy will also involve screening out securities based on an assessment of their adherence to ESG criteria (i.e. international norms in relation to environmental protection, human rights, labour standards, anticorruption and controversial weapons).

Fund Information

Share Class	[I] Institutional Investors
Benchmark	MSCI EMU SM
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts

ISIN	LU0379090334
NAV	59.17 EUR as of 27 February 2026
Currency	EUR
Net Assets(millions)	39.21 EUR as of 27 February 2026
Inception Date	21 January 2009
SFDR Fund Classification	SFDR - Article 8
Investment Style	Active
Zone	Europe
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD 11:00AM CET time
Valuation	Daily market close
Swing Factor ¹	
Subscription	0.18%
Redemption	0.02%
Minimum Initial Investment	EUR 3,000,000.00
Minimum Subsequent Investment	EUR 1,000.00
Management Fees	0.5%
Actual TER	0.60%
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 0%

¹ Indicative as at the date of this factsheet and is subject to change

Performance					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised (%)					
1 Year	18.72	27.15	8.44	26.45	7.73
3 Year	15.41	19.35	3.94	18.68	3.27
5 Year	12.38	15.41	3.04	14.75	2.37
Since Inception	9.46	11.50	2.04	10.84	1.38
Cumulative (%)					
1 Month	3.60	4.12	0.53	4.08	0.48
3 Month	9.02	11.97	2.95	11.80	2.79
1 Year	18.72	27.15	8.44	26.45	7.73
3 Year	53.75	70.05	16.29	67.19	13.44
5 Year	79.21	104.77	25.56	98.94	19.73
Since Inception	368.00	541.35	173.36	479.76	111.76
Calendar (%)					
2026 (YTD)	6.50	7.99	1.50	7.89	1.39
2025	23.70	30.98	7.28	30.33	6.63
2024	9.49	14.07	4.58	13.39	3.90
2023	18.78	18.77	-0.01	18.06	-0.72
2022	-12.47	-13.26	-0.79	-13.78	-1.31

Past performance is not a reliable indicator of future performance.

Investing involves risk including the risk of loss of capital.

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.

Calendar year inception performance returns will be partial for the year where the inception date for either the Fund in question or the historic performance-linked Fund (whichever is the earliest) falls within that period.

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. Prior to 30th April 2025, the fund was known as State Street EMU ESG Screened Equity Fund.

Source: State Street Investment Management.

All data is as at 28/02/2026

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	€73,685	€101,995
Av. Price/Book	1.76	2.23
Price/Earnings (Forward 1yr)	14.32	16.54
Weighted Harmonic Av. Price/Cash flow	6.50	8.46
Dividend Yield (%)	2.91	2.67
Number of Holdings*	144	225

* Number of Holdings quoted for the Fund may include Cash related items.

Ratios	3 Years
Standard Deviation (%)	10.05
Tracking Error (%)	2.73
Beta	0.98

Top 10 Holdings	Weight (%)
ASML HOLDING NV	6.18
ENEL SPA	2.86
UNICREDIT SPA	2.85
BANCO BILBAO VIZCAYA ARGENTA	2.72
DEUTSCHE TELEKOM AG-REG	2.37
ENGIE	2.34
DEUTSCHE BANK AG-REGISTERED	2.29
NORDEA BANK ABP	2.22
AXA SA	2.13
SOCIETE GENERALE SA	2.12

Sector Allocation		
	Fund (%)	Benchmark (%)
Financials	25.70	24.58
Industrials	21.14	21.38
Information Technology	12.08	13.05
Utilities	8.79	6.93
Consumer Discretionary	7.65	9.48
Health Care	5.06	6.22
Materials	4.76	3.93
Consumer Staples	4.53	6.03
Communication Services	4.29	4.09
Energy	4.20	3.49
Real Estate	1.80	0.82
Total	100.00	100.00

Country Allocation		
	Fund (%)	Benchmark (%)
France	26.72	29.61
Germany	24.59	26.42
Netherlands	13.54	15.04
Spain	11.78	10.86
Italy	8.30	9.06
Finland	5.75	3.28
Belgium	4.18	3.15
Ireland	2.38	1.25
Austria	1.90	0.73
Portugal	0.86	0.59
Total	100.00	100.00

Source: State Street Investment Management.

Characteristics, holdings, country allocations and sectors shown are as of the date indicated at the top of this factsheet and are subject to change. Within Country Allocation, 'Other' denotes the consolidation of any countries which are not already included in the Fund's top 10.

Please note that full details of underlying fund holdings can be found on [statestreet.com/im](https://www.statestreet.com/im).

Contact Us

Visit our website at statestreet.com/im or contact your representative State Street Investment Management's office.

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statestreet.com/im

Marketing Communication

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