

Share Class

[I] Institutional Investors

Fund Objective

The objective of the Fund is to track the performance of global emerging market equities.

Investment Strategy

The State Street Global Emerging Markets Screened Index Equity Fund ("Fund") is an index fund tracking the performance of the MSCI Emerging Markets Screened Choice Index ("Index"). The environmental and social characteristics are promoted by a negative and norms-based screen applied to the Index designated by the Fund to screen out securities based on an assessment of their adherence to ESG criteria. The Index represents the performance of the broad global emerging equity markets while excluding companies that are associated with controversial weapons, nuclear weapons, civilian firearms, fossil fuel extraction, thermal coal power and tobacco or fail to comply with United Nations Global Compact ("UNGC") principles.

Benchmark

MSCI EMERGING MARKETS SCREENED CHOICE INDEX

Structure

Investment Company

UCITS Compliant

Domicile

Luxembourg

Fund Facts

ISIN	LU1159235958	
NAV	18.96 USD as of 30 June 2025	
Currency	USD	
Net Assets(millions)	1,010.14 USD as of 30 June 2025	
Inception Date	28 September 2015	
SFDR Fund Classification	SFDR - Article 8	
Investment Style	Index	
Zone	Global	
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2	
Notification Deadline	DD-1 11:00AM CET time	
Valuation	Daily market close	
Swing Factor ¹		
Subscription	0.19%	
Redemption	0.26%	
Minimum Initial Investment	USD 3,000,000.00	
Minimum Subsequent Investment	USD 1,000.00	
Management Fees	0.3%	
Actual TER	0.40%	
Charge	Subscription	Redemption
Paid to the fund	N/A	Up to 2%

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

Performance

Annualised	Benchmark	Fund Gross	Difference	Fund Net	Difference
1 Year (%)	15.75	15.84	0.09	15.91	0.16
3 Year (%)	9.70	9.77	0.07	9.33	-0.37
5 Year (%)	6.71	6.83	0.12	6.32	-0.39
Since Inception (%)	3.78	3.88	0.10	3.36	-0.42
Cumulative					
1 Month (%)	6.12	5.77	-0.35	5.46	-0.66
3 Month (%)	12.07	11.78	-0.29	11.38	-0.69
1 Year (%)	15.75	15.84	0.09	15.91	0.16
3 Year (%)	32.03	32.27	0.24	30.70	-1.32
5 Year (%)	38.38	39.14	0.77	35.85	-2.53
Since Inception (%)	67.22	69.47	2.25	58.12	-9.10
Calendar					
2025 (year to date)	15.31	15.04	-0.27	14.52	-0.79
2024	8.16	8.46	0.30	7.83	-0.32
2023	9.80	9.94	0.14	9.70	-0.10
2022	-20.88	-20.89	-0.01	-21.21	-0.32
2021	-2.61	-2.48	0.13	-2.86	-0.26

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. This fund has a new inception date of 28 September 2015 due to a merger from the French domiciled SSgA Global Emerging Markets Index Equity Fund. The performance table and graph shows historical data beginning from 16 August 2011.

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.

Previous to 1 January 2023, the Fund was known as State Street Global Emerging Markets ESG Screened Index Equity Fund.

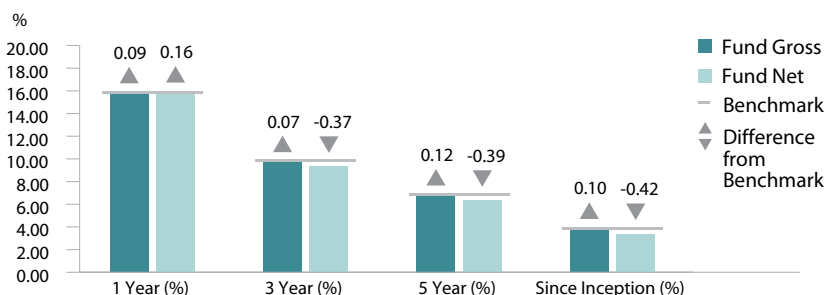
Previous to 1 June 2024, this Fund's Benchmark was the MSCI EM EX UNGC AND CW CUST INDEX.

Previous to 30 April 2025, this Fund's Benchmark was the MSCI EM (Emerging Markets) ESG Screened Choice Index.

Source: SSGA.

All data is as at 30/06/2025

Annualised Performance



Fund Characteristics

	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$150,137	-
Av. Price/Book	1.89	-
Price/Earnings (Forward 1yr)	14.84	-
Weighted Harmonic Av. Price/Cash flow	7.43	-
Dividend Yield (%)	2.53	-
Number of Holdings*	1,139	N/A

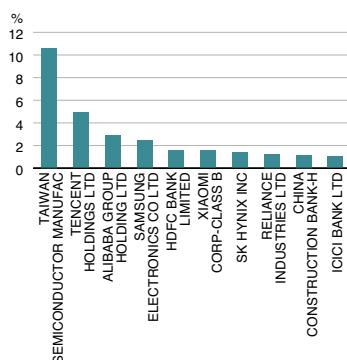
Ratios

	3 Years
Standard Deviation (%)	16.95
Tracking Error (%)	0.48
Beta	1.00

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

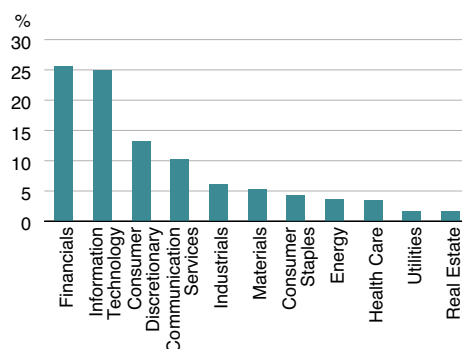
Top 10 Holdings

	Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	10.63
TENCENT HOLDINGS LTD	4.91
ALIBABA GROUP HOLDING LTD	2.86
SAMSUNG ELECTRONICS CO LTD	2.49
HDFC BANK LIMITED	1.57
XIAOMI CORP-CLASS B	1.55
SK HYNIX INC	1.40
RELIANCE INDUSTRIES LTD	1.26
CHINA CONSTRUCTION BANK-H	1.16
ICICI BANK LTD	1.06



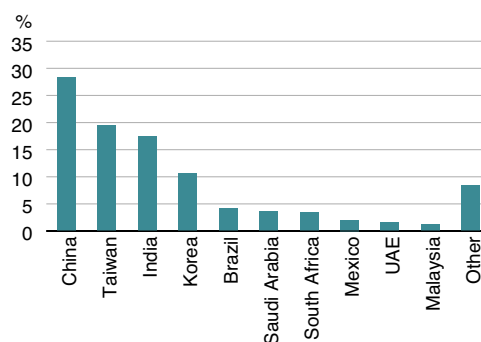
Sector Allocation

	Fund (%)
Financials	25.56
Information Technology	24.93
Consumer Discretionary	13.24
Communication Services	10.27
Industrials	6.07
Materials	5.24
Consumer Staples	4.31
Energy	3.70
Health Care	3.41
Utilities	1.65
Real Estate	1.62
Total	100.00



Country Allocation

	Fund (%)
China	28.26
Taiwan	19.53
India	17.43
Korea	10.59
Brazil	4.15
Saudi Arabia	3.55
South Africa	3.34
Mexico	2.03
UAE	1.49
Malaysia	1.20
Other	8.43
Total	100.00



For More Information

Visit our website at www.statestreet.com/im or contact your representative State Street Global Advisors' office.

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Source: SSGA.

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 WWW.STATESTREET.COM/IM

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