

# State Street EMU Screened Index Equity Fund

State Street Global  
Advisors Luxembourg  
SICAV

Fact Sheet  
Equity

31 May 2026

★★★★  
Morningstar Rating™  
As of 30 April 2026

## Fund Objective

The objective of the Fund is to track the performance of the 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 track the performance of the MSCI EMU Screened Choice (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 measures the performance of Eurozone equities. Securities are weighted by free float-adjusted market capitalization after screening out securities based on an assessment of their adherence to ESG criteria.

## Fund Information

Share Class	[B] Institutional Investors who have entered into a Qualifying Agreement
Benchmark	MSCI EMU SCREENED CHOICE INDEX
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

## Fund Facts

ISIN	LU1159238119
NAV	26.49 EUR as of 29 May 2026
Currency	EUR
Net Assets(millions)	198.01 EUR as of 29 May 2026
Inception Date	28 September 2015
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
Zone	Economic Monetary Union/Eurozone
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD 11:00AM CET time
Valuation	Daily market close
Swing Factor <sup>1</sup>	
Subscription	0.18%
Redemption	0.02%
Minimum Initial Investment	EUR 10,000,000.00
Minimum Subsequent Investment	EUR 5,000.00
Management Fees	0%
Actual TER	0.06%
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 0%

<sup>1</sup> Indicative as at the date of this factsheet and is subject to change

Performance					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
<b>Annualised (%)</b>					
1 Year	17.08	17.60	0.52	17.53	0.45
3 Year	15.81	16.75	0.94	16.68	0.87
5 Year	10.07	10.88	0.81	10.81	0.74
Since Inception	8.00	8.67	0.68	8.60	0.60
<b>Cumulative (%)</b>					
1 Month	3.87	4.07	0.20	3.88	0.01
3 Month	1.38	1.68	0.31	1.67	0.29
1 Year	17.08	17.60	0.52	17.53	0.45
3 Year	55.35	59.17	3.82	58.88	3.53
5 Year	61.54	67.55	6.01	67.05	5.51
Since Inception	150.47	169.93	19.46	167.73	17.27
<b>Calendar (%)</b>					
2026 (YTD)	7.92	8.25	0.33	8.23	0.30
2025	22.81	23.61	0.80	23.53	0.73
2024	9.50	10.96	1.46	10.89	1.40
2023	18.96	19.57	0.62	19.50	0.54
2022	-12.74	-12.23	0.51	-12.28	0.45

**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. Previous to 1 January 2023, the Fund was known as State Street EMU ESG Screened Index Equity Fund.

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

Previous to 30 April 2025, this Fund's Benchmark was the MSCI EMU ESG Screened Choice Index.

Source: State Street Investment Management.

All data is as at 31/05/2026

**Characteristics**

	Fund	Benchmark
Weighted Av. Market Cap (m)	€112,159	€112,236
Av. Price/Book	2.16	2.16
Price/Earnings (Forward 1yr)	17.13	17.12
Weighted Harmonic Av. Price/Cash flow	8.38	8.38
Dividend Yield (%)	2.87	2.87
Number of Holdings*	212	212

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

Ratios	3 Years
Standard Deviation (%)	11.57
Tracking Error (%)	0.48
Beta	1.00

Top 10 Holdings	Weight (%)
ASML HOLDING NV	8.73
SIEMENS AG-REG	3.25
SAP SE	2.63
BANCO SANTANDER SA	2.49
SCHNEIDER ELECTRIC SE	2.41
TOTALENERGIES SE	2.41
ALLIANZ SE-REG	2.36
SIEMENS ENERGY AG	2.05
IBERDROLA SA	1.92
LVMH MOET HENNESSY LOUIS VUI	1.91

**Sector Allocation**

	Fund (%)
Financials	25.89
Industrials	17.03
Information Technology	16.95
Consumer Discretionary	8.96
Utilities	6.56
Health Care	5.94
Consumer Staples	5.65
Materials	4.28
Energy	4.12
Communication Services	3.96
Real Estate	0.65
<b>Total</b>	<b>100.00</b>

**Country Allocation**

	Fund (%)
Germany	27.04
France	25.48
Netherlands	17.06
Spain	11.33
Italy	9.43
Finland	3.58
Belgium	3.30
Ireland	1.16
Austria	1.01
Portugal	0.62
<b>Total</b>	<b>100.00</b>

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://statestreet.com/im).**

---

## Contact Us

Visit our website at [statestreet.com/im](http://statestreet.com/im) or contact your representative State Street Investment Management's office.

### Belgium

+32 (0) 2 663 2016

### France

+33 (0) 1 44 45 40 48

### Germany

+49 (0) 89 55878 999

### Ireland

+353 (1) 776 3000

### Italy

+39 02 3206 6121

### Middle East & Africa

+971 2 245 9000

### Netherlands

+31 (0) 20 718 1701

### Switzerland

+41 (0) 44 245 7099

### United Kingdom

+44 (0) 20 3395 2333

---

## statestreet.com/im

### Marketing Communication

General Access. Professional Clients Only.

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

### This material is for your private information.

The information provided does not constitute investment advice as such term is defined under the Markets in Financial Instruments Directive (2014/65/EU) or applicable Swiss regulation and it should not be relied on as such. There is no representation or warranty as to the accuracy of the information and State Street shall have no liability for decisions based on such information.

Please refer to the Fund's latest Key Information Document (KID)/Key Investor Information Document (KIID) and Prospectus before making any final investment decision. The latest English version of the prospectus and the KID/KIID can be found at [www.statestreet.com/im](http://www.statestreet.com/im). A summary of investor rights can be found here: <https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-investors-rights-summary-template-non-etf-Lux.pdf> Note

that the Management Company may decide to terminate the arrangements made for marketing and proceed with de-notification in compliance with Article 93a of Directive 2009/65/EC.

This communication is directed at professional clients (this includes Eligible Counterparties) who are deemed both Knowledgeable and Experienced in matters relating to investments.

The information contained in this communication is not a research recommendation or 'investment research' and is classified as a 'Marketing Communication' in accordance with the applicable regional regulation. This means that this marketing communication (a) has not been prepared in accordance with legal requirements designed to promote the independence of investment research (b) is not subject to any prohibition on dealing ahead of the dissemination of investment research.

This collective investment scheme and its distributor are authorized by the Swiss Financial Market Supervisory Authority (FINMA) in accordance with the Swiss Collective Investment Schemes Act (CISA) and the Swiss Ordinance on Collective Investment Schemes (CISO). The collective investment scheme is organized as an Undertaking for Collective Investment in Transferable Securities (UCITS) under the laws of Luxembourg and authorized as a

UCITS by the Commission de Surveillance du Secteur Financier (CSSF). Prospective investors may obtain the current prospectus, the articles of incorporation, the KIID as well as the latest annual and semi-annual report free of charge from the Swiss Representative and Paying Agent, State Street Bank International GmbH, Munich, Zurich Branch, Beethovenstrasse 19, 8027 Zurich.

© [2026] Morningstar, Inc. All rights reserved.

The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete, or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information. Past performance is no guarantee of future results.

The Morningstar Rating for funds, or "star rating", is calculated for managed products (including mutual funds, variable annuity and variable life subaccounts, exchange traded funds, closed-end funds, and separate accounts) with at least a three-year history. Exchange-traded funds and open-ended mutual funds are considered a single population for comparative purposes. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product's monthly excess performance, placing more emphasis on downward variations and

rewarding consistent performance. The Morningstar Rating does not include any adjustment for sales loads. The top 10% of products in each product category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars, and the bottom 10% receive 1 star. The Overall Morningstar Rating for a managed product is derived from a weighted average of the performance figures associated with its three-, five-, and 10-year (if applicable) Morningstar Rating metrics. The weights are: 100% three-year rating for 36-59 months of total returns, 60% five-year rating/ 40% three-year rating for 60-119 months of total returns, and 50% 10-year rating/30% five-year rating/20% three-year rating for 120 or more months of total returns. While the 10-year overall star rating formula seems to give the most weight to the 10-year period, the most recent three-year period actually has the greatest impact because it is included in all three rating periods. The whole or any part of this work may not be reproduced, copied or transmitted or any of its contents disclosed to third parties without SSGA's express written consent.

© 2026 State Street Corporation. All Rights Reserved. Expiration Date:20/07/2026