

State Street Japan Screened Index Equity Fund

State Street Global
Advisors Luxembourg
SICAV

Fact Sheet

30 April 2026

Equity

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Morningstar Rating™

As of 30 April 2026

Fund Objective

The objective of the Fund is to track the performance of the Japanese equity market.

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 Japan Screened Choice 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 minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

The Index measures the performance of Japanese 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	[I EUR] Institutional Investors
Benchmark	MSCI JAPAN SCREENED CHOICE INDEX
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts

ISIN	LU1159240016
NAV	23.08 EUR as of 30 April 2026
Currency	EUR
Net Assets(millions)	28,324.41 JPY as of 30 April 2026
Inception Date	28 September 2015
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
Zone	Japan
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	0.02%
Redemption	0.02%
Minimum Initial Investment	EUR 3,000,000.00
Minimum Subsequent Investment	EUR 1,000.00
Management Fees	0.2%
Actual TER	0.30%
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	26.56	26.59	0.04	26.23	-0.33
3 Year	16.69	16.75	0.06	16.40	-0.29
5 Year	9.37	9.43	0.07	9.11	-0.26
Since Inception	8.88	8.97	0.08	8.65	-0.23
Cumulative (%)					
1 Month	7.49	7.51	0.02	7.49	-0.01
3 Month	5.35	5.39	0.04	5.31	-0.04
1 Year	26.56	26.59	0.04	26.23	-0.33
3 Year	58.90	59.15	0.25	57.72	-1.18
5 Year	56.46	56.94	0.47	54.64	-1.82
Since Inception	189.28	192.02	2.74	181.64	-7.64
Calendar (%)					
2026 (YTD)	10.71	10.75	0.04	10.64	-0.07
2025	9.89	9.92	0.03	9.60	-0.29
2024	15.81	15.86	0.05	15.51	-0.30
2023	16.20	16.32	0.12	15.98	-0.22
2022	-11.24	-11.18	0.06	-11.44	-0.20

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 Japan ESG Screened Index Equity Fund.

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

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

Source: State Street Investment Management.
All data is as at 30/04/2026

Characteristics

	Fund	Benchmark
Weighted Av. Market Cap (m)	¥10,933,212	¥10,932,760
Av. Price/Book	1.90	1.90
Price/Earnings (Forward 1yr)	19.37	19.37
Weighted Harmonic Av. Price/Cash flow	10.80	10.81
Dividend Yield (%)	1.87	1.87
Number of Holdings*	174	174

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

Ratios	3 Years
Standard Deviation (%)	13.22
Tracking Error (%)	0.06
Beta	1.00

Top 10 Holdings	Weight (%)
MITSUBISHI UFJ FINANCIAL GRO	4.18
TOYOTA MOTOR CORP	3.77
HITACHI LTD	2.94
ADVANTEST CORP	2.85
SUMITOMO MITSUI FINANCIAL GR	2.66
TOKYO ELECTRON LTD	2.64
SOFTBANK GROUP CORP	2.55
SONY GROUP CORP	2.52
MIZUHO FINANCIAL GROUP INC	2.20
MITSUBISHI CORP	2.12

Sector Allocation

	Fund (%)
Industrials	26.93
Financials	17.76
Information Technology	16.55
Consumer Discretionary	15.17
Communication Services	6.90
Health Care	6.23
Materials	3.90
Consumer Staples	2.62
Real Estate	2.32
Energy	1.08
Utilities	0.55
Total	100.00

Country Allocation

	Fund (%)
Japan	100.00
Total	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

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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. 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

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