

**Share Class**

[I SEK] Institutional Investors

**Fund Objective**

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

**Investment Strategy**

The investment policy of the Fund is to track the performance of the 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 global emerging market equities. Securities are weighted by market capitalization after screening out securities based on an assessment of their adherence to ESG criteria i.e. non-compliance with UNGC principles (international norms in relation to the environment, human rights & communities, labor rights & supply chains, customers and governance) and controversial weapons.

**Benchmark**

MSCI EM (EMERGING MARKETS) EX UNGC AND CW INDEX

**Structure**

Investment Company

**UCITS Compliant****Domicile**

Luxembourg

**Fund Facts**

|                               |  |            |
|-------------------------------|--|------------|
| ISIN                          | LU2331765599   |            |
| NAV                           | 96.91 SEK as of 30 June 2023   |            |
| Currency                      | SEK  |            |
| Net Assets(millions)          | 532.77 USD as of 30 June 2023  |            |
| Inception Date                | 07 September 2021  |            |
| 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 <sup>1</sup>     |  |            |
| Subscription                  | 0.19%  |            |
| Redemption                    | 0.33%  |            |
| Minimum Initial Investment    | SEK 3,000,000.00   |            |
| Minimum Subsequent Investment | SEK 1,000.00   |            |
| Management Fees               | 0.3%   |            |
| Actual TER                    | 0.40%  |            |
| Charge                        | Subscription   | Redemption |
| Paid to the fund              | N/A  | Up to 2%   |

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

**Performance**

| Annualised          | Benchmark | Fund Gross | Difference | Fund Net | Difference |
|---------------------|-----------|------------|------------|----------|------------|
| 1 Year (%)          | 7.25      | 6.80       | -0.44      | 6.66     | -0.59      |
| 3 Year (%)          | -         | -          | -          | -        | -          |
| 5 Year (%)          | -         | -          | -          | -        | -          |
| Since Inception (%) | -0.73     | -1.26      | -0.53      | -1.72    | -0.99      |
| <b>Cumulative</b>   |           |            |            |          |            |
| 1 Month (%)         | 3.01      | 2.95       | -0.06      | 2.91     | -0.10      |
| 3 Month (%)         | 5.10      | 5.29       | 0.19       | 5.18     | 0.08       |
| 1 Year (%)          | 7.25      | 6.80       | -0.44      | 6.66     | -0.59      |
| 3 Year (%)          | -         | -          | -          | -        | -          |
| 5 Year (%)          | -         | -          | -          | -        | -          |
| Since Inception (%) | -1.32     | -2.26      | -0.94      | -3.09    | -1.77      |
| <b>Calendar</b>     |           |            |            |          |            |
| 2023 (year to date) | 8.73      | 8.94       | 0.21       | 8.73     | 0.00       |
| 2022                | -8.04     | -8.96      | -0.92      | -9.32    | -1.28      |
| 2021                | -1.31     | -1.46      | -0.15      | -1.71    | -0.40      |

**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 28 May 2021, the Fund was known as State Street Global Emerging Markets Index Equity Fund, tracking the MSCI Emerging Markets.

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

Source: SSGA.

All data is as at 30/06/2023

**Annualised Performance****Fund Characteristics**

|                                       | Fund       | Benchmark   |
|---------------------------------------|------------|-------------|
| Weighted Av. Market Cap (m)           | US\$73,091 | US\$209,975 |
| Av. Price/Book                        | 1.62       | 1.96        |
| Price/Earnings (Forward 1yr)          | 12.61      | 12.65       |
| Weighted Harmonic Av. Price/Cash flow | 7.00       | 1.31        |
| Dividend Yield (%)                    | 2.87       | 2.73        |
| Number of Holdings*                   | 1,335      | 1,404       |

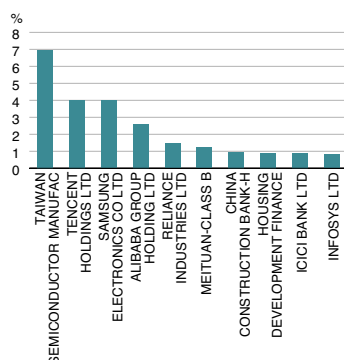
**Ratios**

|                        | 3 Years |
|------------------------|---------|
| Standard Deviation (%) | -       |
| Tracking Error (%)     | -       |
| Beta                   | -       |

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

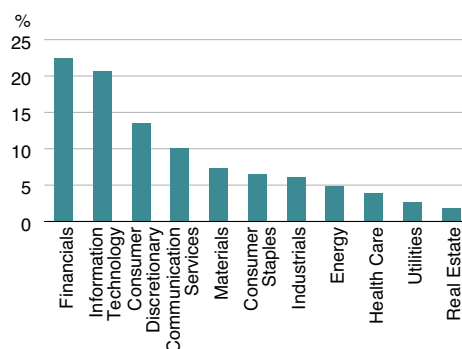
## Top 10 Holdings

|                              | Weight (%) |
|------------------------------|------------|
| TAIWAN SEMICONDUCTOR MANUFAC | 6.97       |
| TENCENT HOLDINGS LTD         | 4.03       |
| SAMSUNG ELECTRONICS CO LTD   | 4.00       |
| ALIBABA GROUP HOLDING LTD    | 2.62       |
| RELIANCE INDUSTRIES LTD      | 1.45       |
| MEITUAN-CLASS B              | 1.21       |
| CHINA CONSTRUCTION BANK-H    | 0.95       |
| HOUSING DEVELOPMENT FINANCE  | 0.91       |
| ICICI BANK LTD               | 0.90       |
| INFOSYS LTD                  | 0.82       |



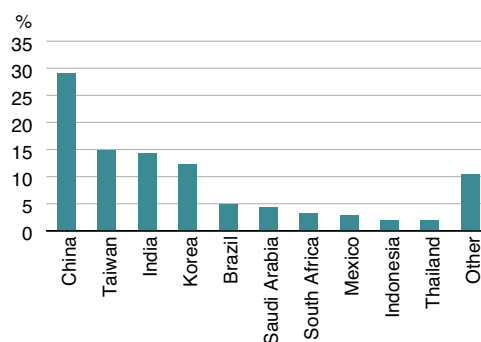
## Sector Allocation

|                        | Fund (%)      |
|------------------------|---------------|
| Financials             | 22.53         |
| Information Technology | 20.75         |
| Consumer Discretionary | 13.50         |
| Communication Services | 10.05         |
| Materials              | 7.38          |
| Consumer Staples       | 6.49          |
| Industrials            | 6.07          |
| Energy                 | 4.90          |
| Health Care            | 3.85          |
| Utilities              | 2.70          |
| Real Estate            | 1.79          |
| <b>Total</b>           | <b>100.00</b> |



## Country Allocation

|              | Fund (%)      |
|--------------|---------------|
| China        | 29.01         |
| Taiwan       | 14.94         |
| India        | 14.27         |
| Korea        | 12.27         |
| Brazil       | 4.83          |
| Saudi Arabia | 4.29          |
| South Africa | 3.21          |
| Mexico       | 2.80          |
| Indonesia    | 2.00          |
| Thailand     | 1.94          |
| Other        | 10.45         |
| <b>Total</b> | <b>100.00</b> |



## For More Information

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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.SSGA.COM](http://WWW.SSGA.COM)**

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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.ssga.com](http://www.ssga.com). 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.

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