

State Street Global Emerging Markets Screened Index Equity Fund

State Street Global
Advisors Luxembourg
SICAV

Fact Sheet
Equity

31 March 2026

Fund Objective

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

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 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.

Fund Information

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

Fund Facts

ISIN	LU2550856970
NAV	11.82 EUR as of 31 March 2026
Currency	EUR
Net Assets(millions)	1,280.21 USD as of 31 March 2026
Inception Date	21 October 2024
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	0.28%
Minimum Initial Investment	EUR 10,000,000.00
Minimum Subsequent Investment	EUR 5,000.00
Management Fees	0%
Actual TER	0.09%
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	21.65	21.71	0.06	21.25	-0.40
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
Since Inception	11.68	11.94	0.26	12.27	0.59
Cumulative (%)					
1 Month	-10.97	-10.63	0.34	-11.18	-0.21
3 Month	1.76	2.08	0.33	1.77	0.01
1 Year	21.65	21.71	0.06	21.25	-0.40
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
Since Inception	17.35	17.75	0.40	18.25	0.90
Calendar (%)					
2026 (YTD)	1.76	2.08	0.33	1.77	0.01
2025	17.92	17.63	-0.29	17.52	-0.40
2024 (partial)	-2.20	-1.94	0.26	-1.14	1.07

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 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: State Street Investment Management.

All data is as at 31/03/2026

Characteristics

	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$264,450	-
Av. Price/Book	2.16	-
Price/Earnings (Forward 1yr)	15.80	-
Weighted Harmonic Av. Price/Cash flow	3.21	-
Dividend Yield (%)	2.27	-
Number of Holdings*	1,112	N/A

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

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

Top 10 Holdings	Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	13.83
SAMSUNG ELECTRONICS CO LTD	5.27
TENCENT HOLDINGS LTD	4.03
SK HYNIX INC	2.93
ALIBABA GROUP HOLDING LTD	2.67
CHINA CONSTRUCTION BANK-H	1.05
HDFC BANK LIMITED	0.90
RELIANCE INDUSTRIES LIMITED	0.89
DELTA ELECTRONICS INC	0.85
Hon Hai Precision Industry	0.75

Sector Allocation

	Fund (%)
Information Technology	32.82
Financials	22.23
Consumer Discretionary	10.61
Communication Services	8.20
Industrials	6.52
Materials	6.31
Energy	3.89
Consumer Staples	3.40
Health Care	3.12
Utilities	1.69
Real Estate	1.19
Total	100.00

Country Allocation

	Fund (%)
China	25.14
Taiwan	23.16
Korea	15.45
India	12.11
Brazil	4.73
South Africa	3.71
Saudi Arabia	3.21
Mexico	2.08
UAE	1.38
Malaysia	1.19
Other	7.85
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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