

State Street Emerging Markets Equity Index Fund - Class K

SSKEX

Fact Sheet
Equity

As of 09/30/2025

Fund Objective

The State Street Emerging Markets Equity Index Fund seeks to provide investment results that, before fees and expenses, correspond generally to the total return of an index that tracks the performance of emerging market equity securities.

Process

In seeking to track the performance of the Index, the Fund employs a sampling strategy, which means that the Fund is not required to purchase all of the securities represented in the Index. Instead, the Fund may purchase a subset of the securities in the Index in an effort to create a portfolio of securities with generally the same risk and return characteristics as those of the Index. Under normal circumstances, the Fund generally invests substantially all, but at least 80%, of its net assets (plus borrowings, if any) in securities included in the Index or in other securities of emerging market companies providing exposure comparable, in the Adviser's view, to securities comprising the Index.

Key Features

- Low cost diversified exposure to emerging markets*
- Low turnover

About This Benchmark

The MSCI Emerging Markets Index captures large and mid cap representation across 24 Emerging Markets (EM) countries. The index covers approximately 85% of the free float-adjusted market capitalization in each country.

Fund Information

Inception Date	December 18, 2015
Net Asset Value	\$82.15
Total Net Assets (000)	\$600,126
CUSIP	85749T202
Primary Benchmark	MSCI Emerging Markets Index
Distributor	State Street Global Advisors Funds Distributors, LLC
Investment Manager	SSGA Funds Management, Inc.

Not FDIC Insured. No Bank Guarantee. May Lose Value.

Total Return (As of 09/30/2025)		
	Fund at NAV (%)	Index (%)
Cumulative		
QTD	10.85	10.64
YTD	27.82	27.53
Annualized		
1 Year	17.98	17.32
3 Year	18.24	18.21
5 Year	6.70	7.02
Since Fund Inception	7.89	8.18
Gross Expense Ratio (%)		
		0.25
Net Expense Ratio^ (%)		
		0.074
30 Day SEC Yield (%)		
		2.31
30 Day SEC Yield (Unsubsidized) (%)		
		2.14
Maximum Sales Charge (%)		
		-

Past performance is not a reliable indicator of future performance. Investment return and principal value will fluctuate, so you may have a gain or loss when shares are sold. Current performance may be higher or lower than that quoted. All results are historical and assume the reinvestment of dividends and capital gains. Visit www.statestreet.com/im for most recent month-end performance. Performance of an index is not illustrative of any particular investment. It is not possible to invest directly in an index. Index returns are unmanaged and do not reflect the deduction of any fees or expenses. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. An annualized yield that is calculated by dividing the investment income earned by the fund less expenses over the most recent 30-day period by the current maximum offering price that does not take into account expense ratio subsidizations.

[^]The Fund's investment adviser, SSGA Funds Management, Inc. (the "Adviser" or "SSGA FM"), is contractually obligated until April 30, 2026 (i) to waive up to the full amount of the advisory fee payable by the Fund, and/or (ii) to reimburse the Fund to the extent that Total Annual Fund Operating Expenses (exclusive of non-recurring account fees, interest, taxes, extraordinary expenses, acquired fund fees and expenses, any class-specific expenses, such as distribution, shareholder servicing, and sub-transfer agency fees) exceed 0.074% of average daily net assets on an annual basis. This waiver and/or reimbursement may not be terminated prior to April 30, 2026 except with approval of the Fund's Board of Trustees.

*Diversification does not ensure against loss.

Characteristics	
Index Dividend Yield	2.37%
Price/Earnings Ratio FY1	14.85
Number of Holdings	1,169
Price/Book Ratio	2.12
Weighted Average Market Cap \$M	\$240,225.88

Top 10 Holdings	Weight (%)
Taiwan Semiconductor Manufacturing Co. Ltd.	10.72
Tencent Holdings Ltd	5.56
Alibaba Group Holding Limited	3.97
Samsung Electronics Co. Ltd.	2.88
SK hynix Inc.	1.37
HDFC Bank Limited	1.25
Xiaomi Corporation Class B	1.21
UBS AG	1.08
Reliance Industries Limited	0.96
PDD Holdings Inc. Sponsored ADR Class A	0.95

Sector Weights	Weight (%)
Information Technology	25.25
Financials	22.00
Consumer Discretionary	13.66
Communication Services	10.71
Materials	6.28
Industrials	6.27
Energy	3.89
Consumer Staples	3.81
Health Care	3.31
Utilities	2.28
Real Estate	1.43
Unassigned	1.12

Top Country Weights	Weight (%)
China	28.35
Taiwan	19.83
India	15.73
South Korea	11.22
Brazil	4.41
South Africa	3.58
Saudi Arabia	3.36
Mexico	2.05
United Arab Emirates	1.47
Malaysia	1.21
Indonesia	1.14
Unassigned	1.12
Thailand	1.05
Poland	1.04
Kuwait	0.75

Totals may not equal 100 due to rounding.

Characteristics, Holdings and Sector Weights shown are as of the date indicated, are subject to change, and should not be relied upon as current thereafter.

statestreet.com/im

Information Classification: General

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

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Glossary

NAV is the market value of a mutual fund's and ETFs total assets, minus liabilities, divided by the number of shares outstanding.

Price/Earnings Ratio FY1 is the closing price of the stock divided by the most recently reported book value for the prior fiscal year.

Price/Book Ratio is the current market price of the stock divided by the most recently reported book value for the prior fiscal year.

Important Risk Information

Investing involves risk including the risk of loss of principal.

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The Fund's investments are subject to changes in general economic conditions, general market fluctuations and the risks inherent in investment in securities markets. Investment markets can be volatile and prices of investments can change substantially due to various factors including, but not limited to, economic growth or recession, changes in interest rates, changes in the actual or perceived creditworthiness of issuers, and

general market liquidity. The Fund is subject to the risk that geopolitical events will disrupt securities markets and adversely affect global economies and markets. Local, regional or global events such as war, acts of terrorism, the spread of infectious illness or other public health issues, or other events could have a significant impact on the Fund and its investments.

Derivative investments may involve risks such as potential illiquidity of the markets and additional risk of loss of principal.

Foreign (non-U.S.) Securities may be subject to greater political, economic, environmental, credit and information risks. Foreign securities may be subject to higher volatility than U.S. securities, due to varying degrees of regulation and limited liquidity. These risks are magnified in emerging markets.

Geographic focused investments may be subject to significant volatility given the concentration across a single country or region.

Equity securities may fluctuate in value and can decline significantly in response to the activities of individual companies and general market and economic conditions.

Passively managed funds invest by sampling the index, holding a range of securities that, in the aggregate, approximates the full Index in terms of key risk factors and other characteristics. This may cause the fund to experience tracking errors relative to performance of the index.

Intellectual Property Information: The

funds or securities referred to herein are not sponsored, endorsed, or promoted by MSCI, and MSCI bears no liability with respect to any such funds or securities or any index on which such funds or securities are based. The Prospectus contains a more detailed description of the limited relationship MSCI has with SSGA Funds Management, Inc and any related funds.

Distributor: State Street Global Advisors Funds Distributors, LLC, member FINRA, SIPC, an indirect wholly owned subsidiary of State Street Corporation. References to State Street may include State Street Corporation and its affiliates. The SSGA® Funds pay State Street Bank and Trust Company for its services as custodian, transfer agent and shareholder servicing agent and pays SSGA Funds Management, Inc. for investment advisory services.

Before investing, consider the funds' investment objectives, risks, charges and expenses. To obtain a prospectus or summary prospectus which contains this and other information, call 1-800-997-7327 or visit www.statestreet.com/im. Read it carefully.

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