

State Street Global Advisors Luxembourg SICAV
Société Anonyme

L-1855 Luxembourg, 49, avenue J.F. Kennedy
R.C.S. Luxembourg B 141.816

Notice to shareholders

30 April 2025

Dear Shareholder,

We are writing to you in your capacity as a shareholder ("**Shareholder**") of State Street Global Advisors Luxembourg SICAV (the "**Company**"), an umbrella fund with several separate funds (each a "**Fund**"), to inform you of the changes to the latest version of the Company's prospectus (the "**Prospectus**"), dated 26 July 2024. The changes described in this notice will take effect as of 30 April 2025, unless otherwise indicated below. The updated prospectus will be dated 30 April 2025.

For full details of the proposed changes, please refer to the updated Prospectus once available.

A. Prospectus

The following amendments have been made to the main body of the Prospectus:

I. Risk Disclosures

We added a new "Proxy Voting Program Risk" disclosure in section 4 entitled "Risk Information" of the Prospectus which in particular describes certain risks allocated to the option of certain Shareholders to direct that shares held by Funds in respect of their investment in the Funds be voted pursuant to a voting policy selected by them.

We removed the "Screened Indices Risk" and "Screening Risk" disclosures in section 4 entitled "Risk Information" and replaced it with a single "Risks Related to Screening" disclosure which provides more detail around the limitations of the screening processes.

II. Update of section 8.1 "Investment Strategies – Active Strategies" - Fundamental Value Equity Strategy

In the section 8.1 ("Investment Strategies – Active Strategies") of the Prospectus we amended the description of the Fundamental Value Equity Strategy by way of amending the reference to how the securities in the portfolio are selected to read as follows (the words in bold have been added and the ones strikethrough removed: "~~The securities in the portfolios are selected~~ **primarily from** ~~without taking into account the securities in the respective Index. Non-index securities may be held in the portfolios. Each portfolio's weighting to securities will be set without taking into account the weightings of securities in the respective Index.~~"

This change will take effect as of 1 June 2025.

III. Update of section 8.4 – "Asset Stewardship" and addition of new sub-section on "Proxy Voting Choice"

In the section 8.4 ("Proxy Voting and Asset Stewardship") of the Prospectus we amended the details regarding the asset stewardship engagement activities through a reference to the "Sustainability Policy"

State Street Global Advisors Luxembourg SICAV
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R.C.S. Luxembourg B 141.816

which is available at [Sustainability Stewardship Service Proxy Voting and Engagement Policy](#). The intention is for the Sustainability Policy to replace the existing SSGA Proxy Voting Policy as default policy for the Fund. This is a separate and distinct policy from the Proxy Voting Choice program, whereby investors in funds enrolled into the Proxy Voting Choice program have the ability to select a different policy from the Proxy Voting Choice “menu” should they wish, as further described below.

Within the same section of the Prospectus, we added additional sub-sections relating to the “Reporting” and “Proxy Voting Choice” program. The Proxy Voting Choice program is designed to empower investors to direct the proxy voting of shares owned by the eligible funds in which they are invested. Beginning on 1 May 2025, Shareholders of the eligible Funds listed below will have the opportunity to select a voting policy that will apply in relation to a pro - rata proportion of the shares (that are available for voting) held by the Fund. We expect to run the pilot for around one year. We will inform you as to whether the Proxy Voting Choice programme will be made permanent in due course.

Eligible Funds:

- State Street Multi-Factor Global Equity Fund;
- State Street Climate Transition World Equity Fund;
- State Street US Screened Index Equity Fund;
- State Street Global Emerging Markets Screened Index Equity Fund;
- State Street World Screened Index Equity Fund;
- State Street Europe Screened Index Equity Fund;
- State Street Japan Screened Index Equity Fund;
- State Street Pacific Ex-Japan Screened Index Equity Fund.

Participation Instructions:

Shareholders in the eligible Funds who are individual investors and wish to participate in the Proxy Voting Choice program can do so by accessing retail.tumelo.com. Detailed instructions on how to participate will be provided on the website.

Shareholders in the eligible Funds who are professional investors can contact their State Street representative for registering for the Proxy Voting Choice programme.

Further information:

Should you have any queries or require further information about the Proxy Voting Choice program, please visit [Proxy Voting Choice \(ssga.com\)](https://ssga.com). Professional investors can also contact their State Street representative, and individual investors can contact their investment advisor, broker, or custodian.

State Street Global Advisors Luxembourg SICAV
Société Anonyme

L-1855 Luxembourg, 49, avenue J.F. Kennedy
R.C.S. Luxembourg B 141.816

IV. Appendix I - Index disclaimers

Following the notification received from FTSE Russell, we updated the name of the benchmark administrator under “FTSE” section of the “Index disclaimers” from “FTSE Fixed Income LLC” to “FTSE International Limited”.

We also updated the list of benchmarks which are provided by MSCI and S&P Dow Jones Indices LLC in their capacity as the benchmark administrators and which are used by the Company. This update is to reflect the name changes for the following benchmarks (noting that, in relation to the benchmarks provided by MSCI, neither the underlying benchmark itself nor the measures around the benchmark for the relevant Funds shall change):

Current Benchmark Name	Updated Benchmark Name
MSCI Emerging Markets ESG Screened Choice Index	MSCI Emerging Markets Screened Choice Index
MSCI EMU ESG Screened Choice Index	MSCI EMU Screened Choice Index
MSCI Europe ESG Screened Choice Index	MSCI Europe Screened Choice Index
MSCI Japan ESG Screened Choice Index	MSCI Japan Screened Choice Index
MSCI Pacific ex Japan ESG Screened Choice Index	MSCI Pacific ex Japan Screened Choice Index
MSCI Switzerland ESG Screened Choice Index	MSCI Switzerland Screened Choice Index
MSCI United Kingdom ESG Screened Choice Index	MSCI United Kingdom Screened Choice Index
MSCI USA ESG Screened Choice Index	MSCI USA Screened Choice Index
MSCI World ESG Universal Index	MSCI World Universal Index
MSCI World ESG Screened Choice Index	MSCI World Screened Choice Index
Markit iBoxx Euro Sustainable Corporate Bond Custom Index	Markit iBoxx Euro SRI Corporate Bond Custom Index

B. Supplements and SFDR Annexes

Within the Fund-specific Supplements of the Prospectus and the SFDR Annexes the following amendments have been made:

I. Addition of reference to “Exclusion List Methodology for screened Funds in SSGA Luxembourg SICAV” in the “Investment Policy” section of the Supplements of the State Street Global Aggregate Bond Index Fund and State Street Flexible Asset Allocation Plus Fund

For clarification purposes, where we disclose how to find detailed information about the Investment Manager’s implementation of negative and norms-based ESG screens prior to the purchase of the Funds’ securities and on an ongoing basis, we added the reference to the “Exclusion List Methodology for screened Funds in SSGA Luxembourg SICAV”- document in the “Investment Policy” section of the Supplements for the above listed Funds. It is to be noted that this update does not constitute a change as to how the Funds are being managed or the ESG screens are being applied to corporate bonds and/or money market fund instruments in the relevant Fund’s portfolio.

II. Index name change for selected Index Equity Funds

In line with the changes described under paragraph A. IV. above, the names of the indices tracked by the below listed Funds will be updated in the Index Information section of the Relevant Supplements as

State Street Global Advisors Luxembourg SICAV
Société Anonyme

L-1855 Luxembourg, 49, avenue J.F. Kennedy
R.C.S. Luxembourg B 141.816

follows (noting that neither the underlying index itself nor the measures around the index for the relevant Funds shall change):

Fund	Current Benchmark Name	Updated Benchmark Name
State Street Global Emerging Markets Screened Index Equity Fund	MSCI Emerging Markets ESG Screened Choice Index	MSCI Emerging Markets Screened Choice Index
State Street EMU Screened Index Equity Fund	MSCI EMU ESG Screened Choice Index	MSCI EMU Screened Choice Index
State Street Europe Screened Index Equity Fund	MSCI Europe ESG Screened Choice Index	MSCI Europe Screened Choice Index
State Street Japan Screened Index Equity Fund	MSCI Japan ESG Screened Choice Index	MSCI Japan Screened Choice Index
State Street Pacific ex Japan Screened Index Equity Fund	MSCI Pacific ex Japan ESG Screened Choice Index	MSCI Pacific ex Japan Screened Choice Index
State Street Switzerland Screened Index Equity Fund	MSCI Switzerland ESG Screened Choice Index	MSCI Switzerland Screened Choice Index
State Street United Kingdom Screened Index Equity Fund	MSCI United Kingdom ESG Screened Choice Index	MSCI United Kingdom Screened Choice Index
State Street US Screened Index Equity Fund	MSCI USA ESG Screened Choice Index	MSCI USA Screened Choice Index
State Street World Screened Index Equity Fund	MSCI World ESG Screened Choice Index	MSCI World Screened Choice Index

These changes will take effect as of the date of this notice.

III. Name change and index name change for the State Street World ESG Index Equity Fund

The name of the State Street World ESG Index Equity Fund and the name of the index the Fund tracks will change as follows (noting that neither the investment objective or strategy of the Fund nor the underlying index itself shall change):

Current Fund Name	Updated Fund Name
State Street World ESG Index Equity Fund	State Street World Universal Index Equity Fund
Current Benchmark Name	Updated Benchmark Name
MSCI World ESG Universal Index	MSCI World Universal Index

This change will take effect as of the date of this notice.

IV. Name change for selected Index Bond Funds

The names of the below listed Index Bond Funds will change as follows (noting that the investment objective or strategy of the Funds shall not change):

Current Fund Name	Updated Fund Name
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	State Street Emerging Markets Tilted Local Currency Government Bond Index Fund
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	State Street Emerging Markets Tilted Hard Currency Government Bond Index Fund

These changes will take effect as of the date of this notice.

State Street Global Advisors Luxembourg SICAV
Société Anonyme

L-1855 Luxembourg, 49, avenue J.F. Kennedy
R.C.S. Luxembourg B 141.816

V. Name change for selected Equity Funds

- The name of the State Street Multi-Factor Global ESG Equity Fund will change as follows:

Current Fund Name	Updated Fund Name
State Street Multi-Factor Global ESG Equity Fund	State Street Multi-Factor Global Equity Fund

The description under the question “*What environmental and/or social characteristics are promoted by this financial product?*” under the SFDR Annex 24 for this Fund has been slightly updated as well in view of the qualifications of securities as sustainable investments.

- The name of the State Street Global ESG Screened Managed Volatility Equity Fund will change as follows:

Current Fund Name	Updated Fund Name
State Street Global ESG Screened Managed Volatility Equity Fund	State Street Global Screened Managed Volatility Equity Fund

- The name of the State Street Global ESG Screened Defensive Equity Fund will change as follows:

Current Fund Name	Updated Fund Name
State Street Global ESG Screened Defensive Equity Fund	State Street Global Screened Defensive Equity Fund

These changes under this section B. V. have no impact on the investment objective or - strategy of the relevant Funds which remains identical and will take effect as of the date of this notice.

VI. Name change of selected Quantitative Equity Funds

The names of the below listed Quantitative Equity Funds will change as follows (noting that the investment objective or strategy of the Funds shall not change):

Current Fund Name	Updated Fund Name
State Street Europe ESG Screened Enhanced Equity Fund	State Street Europe Screened Enhanced Equity Fund
State Street North America ESG Screened Enhanced Equity Fund	State Street North America Screened Enhanced Equity Fund
State Street Global ESG Screened Enhanced Equity Fund	State Street Global Screened Enhanced Equity Fund
State Street Emerging Markets ESG Screened Enhanced Equity Fund	State Street Emerging Markets Screened Enhanced Equity Fund
State Street EMU ESG Screened Equity Fund	State Street EMU Screened Equity Fund
State Street Europe Small Cap ESG Screened Equity Fund	State Street Europe Small Cap Screened Equity Fund

State Street Global Advisors Luxembourg SICAV
Société Anonyme

L-1855 Luxembourg, 49, avenue J.F. Kennedy
R.C.S. Luxembourg B 141.816

State Street Emerging Markets Small Cap ESG Screened Equity Fund	State Street Emerging Markets Small Cap Screened Equity Fund
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	State Street Climate Transition Emerging Markets Enhanced Equity Fund

In accordance with the above name changes, the Sustainable Climate Quantitative Equity Strategy has been renamed to “Climate Transition Quantitative Equity Enhanced Strategy”.

These changes will take effect as of the date of this notice.

VII. Name changes for the Sustainable Equity Fund and the Sustainable Climate Corporate Bond Funds

The names of the below listed Sustainable Climate Equity Fund and Sustainable Climate Corporate Bond Funds will change as follows (noting that the investment objective or strategy of the Funds shall not change):

Current Fund Name	Updated Fund Name
State Street Sustainable Climate World Equity Fund	State Street Climate Transition World Equity Beta Fund
State Street Sustainable Climate Euro Corporate Bond Fund	State Street Climate Transition Euro Corporate Bond Beta Fund
State Street Sustainable Climate US Corporate Bond Fund	State Street Climate Transition US Corporate Bond Beta Fund

The relevant investment strategies applied by those Funds have also been renamed to reflect the above, as follows:

Current investment strategy name	Updated investment strategy name
Sustainable Climate Equity Strategy	Climate Transition Equity Beta Strategy
Sustainable Climate Corporate Bond Strategy	Climate Transition Corporate Bond Beta Strategy

The Funds’ categories in the Prospectus have also been updated to reflect such changes, as follows:

Current Funds’ category name	Updated Funds’ category name
Sustainable Climate Equity Funds	Climate Transition Equity Beta Funds
Sustainable Climate Corporate Bond Funds	Climate Transition Corporate Bond Beta Funds

These changes will take effect as of the date of this notice.

VIII. Update of selected SFDR Annexes to reflect the commitment to invest a minimum proportion in sustainable investments

The below listed SFDR Annexes were updated in order to reflect the commitment to invest a minimum proportion in sustainable investments (with the percentage as specified in brackets below):

Fund	SFDR Annex
State Street Euro Corporate Bond Screened Index Fund (onwards: 30 %)	Annex 1
State Street SRI Euro Corporate Bond Index Fund (onwards: 30 %)	Annex 2

State Street Global Advisors Luxembourg SICAV
Société Anonyme

L-1855 Luxembourg, 49, avenue J.F. Kennedy
R.C.S. Luxembourg B 141.816

State Street Global High Yield Bond Screened Index Fund (onwards: 15 %)	Annex 4
State Street Japan Screened Index Equity Fund (onwards: 25 %)	Annex 6
State Street Switzerland Screened Index Equity Fund (onwards: 35 %)	Annex 7
State Street UK Screened Index Equity Fund (onwards: 35 %)	Annex 8
State Street US Screened Index Equity Fund (onwards: 30 %)	Annex 9
State Street EMU Screened Index Equity Fund (onwards: 35 %)	Annex 10
State Street Europe Screened Index Equity Fund (onwards: 35 %)	Annex 11
State Street Pacific Ex-Japan Screened Index Equity Fund (onwards: 30 %)	Annex 12
State Street World Screened Index Equity Fund (onwards: 30 %)	Annex 13
State Street World [ESG] Universal Index Equity Fund (onwards: 30 %)	Annex 14
State Street Global Emerging Markets Screened Index Equity Fund (onwards: 20 %)	Annex 15
State Street Europe [ESG] Screened Enhanced Equity Fund (onwards: 25 %)	Annex 25
State Street North America [ESG] Screened Enhanced Equity Fund (onwards: 25 %)	Annex 26
State Street Global [ESG] Screened Enhanced Equity Fund (onwards: 25 %)	Annex 27
State Street Emerging Markets [ESG] Screened Enhanced Equity Fund (onwards: 25 %)	Annex 29
State Street EMU [ESG] Screened Equity Fund (onwards: 25 %)	Annex 30
State Street Europe Small Cap [ESG] Screened Equity Fund (onwards: 25 %)	Annex 31
State Street Emerging Markets Small Cap [ESG] Screened Equity Fund (onwards: 15 %)	Annex 32
State Street Global [ESG] Screened Managed Volatility Equity Fund (onwards: 25 %)	Annex 33
State Street Global [ESG] Screened Defensive Equity Fund (onwards: 25 %)	Annex 34

The answers and descriptions under the relevant questions (such as “*Does this financial product have a sustainable investment objective?*”) of the SFDR Annexes for these Funds have been updated to reflect that these Funds shall make going forward commitments to invest a minimum proportion in sustainable investments.

It is to be noted that these updates do not constitute a change as to how the Funds are being managed and as such will not require a rebalancing of the relevant Fund’s portfolio.

These changes will take effect as of 1 June 2025.

IX. Change of index methodology for the State Street SRI Euro Corporate Bond Index Fund

The index methodology applied by the index provider will be changed to include the application of the exclusion of the EU Paris-Aligned Benchmarks.

It is to be noted that this update will not require a rebalancing of the Fund’s portfolio.

This change will take effect as of the date of this notice.

C. Documents available for inspection

Shareholders of the Funds affected by the changes listed under points A. II. and B. VIII. above may redeem their shares free of charge until 30 May 2025 in accordance with the terms and conditions as set out in the Prospectus, in the event that they disagree with these changes which will take effect at least one month after such date as further specified in the relevant sections above. Copies of the

State Street Global Advisors Luxembourg SICAV
Société Anonyme

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R.C.S. Luxembourg B 141.816

Company's updated Prospectus, PRIIPs KID and KIIDs will be made available free of charge during normal office hours at the registered office of the Company or Company's local agents, as required by law.

For the avoidance of doubt, capitalised terms used in this notice shall bear the same meaning set out in the updated Prospectus.

Luxembourg, 30 April 2025

The board of directors of State Street Global Advisors Luxembourg SICAV.