

# State Street Europe Small Cap Screened Equity Fund

State Street Global  
Advisors Luxembourg  
SICAV

## UCITS ETF

### Fund Objective

The objective of the Fund is to provide a return in excess of the performance of European small capitalisation equity markets.

### 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 outperform the MSCI Europe Small Cap Index (or any other index determined by the Directors from time to time to track substantially the same market as the Index) over the medium and long term.

The investment policy will also involve screening out securities based on an assessment of their adherence to ESG criteria (i.e. international norms in relation to environmental protection, human rights, labour standards, anticorruption and controversial weapons).

Fact Sheet  
Equity

31 January 2026

### Fund Information

Share Class	UCITS ETF
Benchmark	MSCI Europe Small Cap <sup>SM</sup>
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

### Fund Facts

ISIN	LU3121015484
NAV	11.15 E UR as of 30 January 2026
Currency	EUR
Net Assets(millions)	29.26 E UR as of 30 January 2026
Inception Date	25 November 2025
SFDR Fund Classification	SFDR - Article 8
Investment Style	Active
Zone	Europe
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD 11:00AM CET time
Valuation	Daily market close
Minimum Initial Investment	N/A
Minimum Subsequent Investment	N/A
Management Fees	0.75 %
Actual TER	0.85 %
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 0%

**Performance of the fund is not shown as the inception date of the fund is less than 12 months.**

**Investing involves risk including the risk of loss of capital.**

<b>Listings</b>						
<b>Exchange</b>	<b>Exchange Ticker</b>	<b>Trading Currency</b>	<b>iNAV Ticker</b>	<b>Bloomberg Code</b>	<b>Reuters Code</b>	<b>SEDOL Code</b>
Borsa Italiana*	SEAP	EUR	INSEAPE	SEAP IM	SEAP.MI	BSNT7G4
SIX Swiss Exchange	SEAP	EUR	INSEAPE	SEAPEUR SE	SEAP.S	BTNNT23

\*Denotes Primary Listing

<b>Characteristics</b>		
	<b>Fund</b>	<b>Benchmark</b>
Weighted Av. Market Cap (m)	€2,827	€2,994
Av. Price/Book	1.62	1.71
Price/Earnings (Forward 1yr )	13.61	15.28
Weighted Harmonic Av. Price/Cash flow	5.98	7.95
Dividend Yield (%)	3.26	2.86
Number of Holdings*	179	820

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

<b>Ratios</b>	<b>3 Years</b>
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

<b>Top 10 Holdings</b>	<b>Weight (%)</b>
BAWAG GROUP AG	1.57
IMI PLC	1.55
IG GROUP HOLDINGS PLC	1.41
SBM OFFSHORE NV	1.36
JOHNSON MATTHEY PLC	1.35
BILFINGER SE	1.32
UMICORE	1.32
VOESTALPINE AG	1.32
PLUS500 LTD	1.31
JYSKE BANK-REG	1.30

<b>Sector Allocation</b>		
	<b>Fund (%)</b>	<b>Benchmark (%)</b>
Industrials	27.65	26.10
Financials	17.12	16.03
Consumer Discretionary	12.44	10.98
Materials	9.10	8.38
Real Estate	8.00	9.18
Health Care	6.57	7.20
Information Technology	5.08	6.72
Utilities	4.40	2.86
Energy	4.09	4.10
Communication Services	3.32	4.80
Consumer Staples	2.23	3.66
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

<b>Country Allocation</b>		
	<b>Fund (%)</b>	<b>Benchmark (%)</b>
United Kingdom	28.25	28.79
Sweden	12.00	11.35
France	8.86	7.95
Switzerland	8.40	10.19
Germany	7.97	9.38
Norway	5.69	4.80
Italy	5.28	6.91
Belgium	4.96	3.56
Denmark	4.33	4.50
Austria	3.54	2.68
Other	10.72	9.89
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

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](http://statestreet.com/im).**

## Contact Us

Visit our website at [statestreet.com/im](http://statestreet.com/im) or contact your representative State Street Investment Management's office.

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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](https://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 that the Management Company may**

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