

# State Street Emerging Markets Screened Enhanced 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 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 investment policy of the Fund is to outperform the MSCI Emerging Markets Index (or any other index determined by the Directors from time to time to represent 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 Emerging Markets Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

### Fund Facts

ISIN	LU3121015211
NAV	11.42 USD as of 30 January 2026
Currency	USD
Net Assets(millions)	1,069.09 USD as of 30 January 2026
Inception Date	25 November 2025
SFDR Fund Classification	SFDR - Article 8
Investment Style	Active
Zone	Emerging Markets
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD-1 11:00AM CET time
Valuation	Daily market close
Minimum Initial Investment	N/A
Minimum Subsequent Investment	N/A
Management Fees	0.45%
Actual TER	0.60%
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*	SEMR	EUR	INSEMRE	SEMR IM	SEMR.MI	BSNT7D1
SIX Swiss Exchange	SEMR	USD	INSEMRU	SEMR SE	SEMR.S	BTNNT01

\*Denotes Primary Listing

#### **Characteristics**

	<b>Fund</b>	<b>Benchmark</b>
Weighted Av. Market Cap (m)	US\$205,096	US\$262,682
Av. Price/Book	2.08	2.33
Price/Earnings (Forward 1yr)	16.28	17.80
Weighted Harmonic Av. Price/Cash flow	8.37	9.37
Dividend Yield (%)	2.56	2.11
Number of Holdings*	570	1,196

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

#### **Ratios**

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

#### **Top 10 Holdings**

	<b>Weight (%)</b>
TAIWAN SEMICONDUCTOR MANUFAC	9.77
SAMSUNG ELECTRONICS CO LTD	4.97
SK HYNIX INC	3.36
ALIBABA GROUP HOLDING LTD	3.34
MEDIATEK INC	1.09
Hon Hai Precision Industry	0.96
DELTA ELECTRONICS INC	0.90
CHINA CONSTRUCTION BANK-H	0.84
PING AN INSURANCE GROUP CO-H	0.76
XIAOMI CORP-CLASS B	0.75

#### **Sector Allocation**

	<b>Fund (%)</b>	<b>Benchmark (%)</b>
Information Technology	30.24	30.34
Financials	21.79	21.50
Consumer Discretionary	11.24	11.22
Communication Services	9.37	8.81
Industrials	7.17	7.14
Materials	6.92	7.33
Energy	3.55	3.76
Consumer Staples	3.30	3.46
Health Care	2.98	2.95
Utilities	2.04	2.19
Real Estate	1.40	1.30
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

#### **Country Allocation**

	<b>Fund (%)</b>	<b>Benchmark (%)</b>
China	26.71	26.58
Taiwan	20.89	21.04
Korea	15.73	15.65
India	13.17	13.34
Brazil	4.73	4.63
South Africa	3.82	3.79
Saudi Arabia	2.73	2.90
Mexico	2.07	1.95
UAE	1.60	1.42
Malaysia	1.28	1.19
Other	7.27	7.51
<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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