

State Street Europe Small Cap Screened Equity Fund

State Street Global
Advisors Luxembourg
SICAV UCITS ETF

Fact Sheet
Equity

31 August 2026



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).

Fund Information

Share Class	[UCITS ETF]
Benchmark	MSCI Europe Small Cap SM
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts

ISIN	LU3121015484
NAV	12.18 E UR as of 31 August 2026
Currency	EUR
Net Assets(millions)	37.25 E UR as of 31 August 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.

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

*Denotes Primary Listing

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	€2,722	€3,072
Av. Price/Book	1.62	1.70
Price/Earnings (Forward 1yr)	13.06	15.54
Weighted Harmonic Av. Price/Cash flow	6.04	8.52
Dividend Yield (%)	3.50	2.81
Number of Holdings*	198	833

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

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

Top 10 Holdings	Weight (%)
JYSKE BANK-REG	1.47
UMICORE	1.41
VOESTALPINE AG	1.34
SBM OFFSHORE NV	1.33
BALFOUR BEATTY PLC	1.31
MAN GROUP PLC/JERSEY	1.29
LOOMIS AB	1.27
INCHCAPE PLC	1.24
KONINKLIJKE BAM GROEP NV	1.21
VONTOBEL HOLDING AG-REG	1.21

Sector Allocation		
	Fund (%)	Benchmark (%)
Industrials	27.55	26.59
Financials	17.11	15.91
Consumer Discretionary	12.14	11.09
Health Care	7.87	6.97
Materials	7.31	8.72
Real Estate	7.06	8.15
Information Technology	6.93	7.15
Energy	5.41	5.20
Communication Services	3.60	4.56
Utilities	3.02	2.11
Consumer Staples	2.00	3.54
Total	100.00	100.00

Country Allocation		
	Fund (%)	Benchmark (%)
United Kingdom	27.69	30.46
Sweden	12.13	10.90
France	9.27	8.53
Switzerland	8.56	9.52
Germany	8.22	8.86
Norway	5.96	5.75
Netherlands	4.82	3.47
Belgium	4.59	3.42
Italy	4.47	5.95
Denmark	4.12	4.36
Other	10.17	8.78
Total	100.00	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.

Contact Us

Visit our website at statestreet.com/im or contact your representative State Street Investment Management's office.

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Marketing Communication
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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. 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 decide to terminate the arrangements made for marketing and proceed with de-notification in compliance with Article 93a of Directive 2009/65/EC.

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