State Street Emerging Markets Screened Enhanced Equity Fund

State Street Global Advisors Luxembourg SICAV UCITS ETF

Fact Sheet

Equity

30 September 2026

Gold

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).

Fund Information	
Share Class	UCITS ETF
Benchmark	MSCI Emerging Markets Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts	
ISIN	LU3121015211
NAV	13.43 USD as of 30 September 2026
Currency	USD
Net Assets(millions)	1,491.03 USD as of 30 September 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	0.59%
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*	SEMR	EUR	INSEMRE	SEMR IM	SEMR.MI	BSNT7D1
SIX Swiss Exchange	SEMR	USD	INSEMRU	SEMR SE	SEMR.S	BTNNT01

*Denotes Primary Listing

Characteristics

	Fund	Benchmark
Weighted Av. Market Cap (m)	US$334,542	US$447,962
Av. Price/Book	2.17	2.38
Price/Earnings (Forward 1yr)	17.59	19.21
Weighted Harmonic Av. Price/Cash flow	8.40	9.22
Dividend Yield (%)	2.48	2.02
Number of Holdings*	584	1,165

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

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

Top 10 Holdings	Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	9.86
SAMSUNG ELECTRONICS CO LTD	7.60
SK HYNIX INC	6.26
MEDIATEK INC	2.17
ALIBABA GROUP HOLDING LTD	2.00
DELTA ELECTRONICS INC	1.19
Hon Hai Precision Industry	1.15
ASE TECHNOLOGY HOLDING CO LT	1.08
UNITED MICROELECTRONICS CORP	0.98
SAMSUNG ELECTRONICS-PREF	0.95

Sector Allocation

	Fund (%)	Benchmark (%)
Information Technology	43.40	43.78
Financials	19.81	19.35
Consumer Discretionary	7.53	7.39
Communication Services	6.04	5.86
Industrials	6.00	6.34
Materials	5.72	5.77
Energy	3.37	3.40
Health Care	3.02	2.72
Consumer Staples	2.40	2.58
Utilities	1.57	1.86
Real Estate	1.15	0.95
Total	**100.00**	**100.00**

Country Allocation

	Fund (%)	Benchmark (%)
Taiwan	28.67	28.94
Korea	21.23	21.40
China	19.15	19.80
India	10.12	10.65
Brazil	4.37	4.09
South Africa	3.01	2.92
Saudi Arabia	2.07	2.30
Mexico	1.74	1.56
United Arab Emirates	1.36	1.23
Poland	1.16	1.17
Other	7.13	5.93
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.

Belgium
+32 (0) 2 663 2016

France
+33 (0) 1 44 45 40 48

Germany
+49 (0) 89 55878 999

Ireland
+353 (1) 776 3000

Italy
+39 02 3206 6121

Middle East & Africa
+971 2 245 9000

Netherlands
+31 (0) 20 718 1701

Switzerland
+41 (0) 44 245 7099

United Kingdom
+44 (0) 20 3395 2333

statestreet.com/im

Marketing Communication
General Access. Professional Clients Only.

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

This material is for your private information. The information provided does not constitute investment advice as such term is defined under the Markets in Financial Instruments Directive (2014/65/EU) or applicable Swiss regulation and it should not be relied on as such. There is no representation or warranty as to the accuracy of the information and State Street shall have no liability for decisions based on such information.
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.
This communication is directed at professional clients (this includes Eligible Counterparties) who are deemed both Knowledgeable and Experienced in matters relating to investments.
The information contained in this communication is not a research recommendation or 'investment research' and is classified as a 'Marketing Communication' in accordance with the applicable regional regulation. This means that this marketing communication (a) has not been prepared in accordance with legal requirements designed to promote the independence of investment research (b) is not subject to any prohibition on dealing ahead of the dissemination of investment research.
State Street Global Advisors Luxembourg SICAV ("Company") is an open-ended investment company with variable capital having segregated liability between its sub-funds. The Company is organized as an Undertaking for Collective Investments in Transferable Securities (UCITS) under the laws of Luxembourg and authorized as a UCITS by the Luxembourg supervisory authority of the financial sector i.e. Commission de Surveillance du Secteur Financier. The Company may from time to time, with the prior approval of the CSSF, create different sub-funds representing separate portfolios of assets with each sub-fund comprised of one or more classes, including, where applicable, exchange traded share classes.
The collective investment scheme referred to herein is a collective investment scheme under Luxembourg law. Prospective investors may obtain the current sales prospectus, the articles of incorporation, the simplified prospectuses as well as the latest annual and semi-annual report free of charge from the Swiss Representative and Paying agent, State Street Bank International GmbH Munich, Zurich Branch, Kalanderplatz 5, 8045 Zürich as well as from the main distributor in Switzerland, State Street Global Advisors AG, Kalanderplatz 5, 8045 Zürich. Before investing please read the prospectus and the KID, copies of which can be obtained from the Swiss representative, or at www.statestreet.com/im.
© [2026] Morningstar, Inc. All rights reserved.
The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete, or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information. Past performance is no guarantee of future results.
The Morningstar Medalist RatingTM is the summary expression of Morningstar's forward-looking analysis of investment strategies as offered via specific vehicles using a rating scale of Gold, Silver, Bronze, Neutral, and Negative. The Medalist Ratings indicate which investments Morningstar believes are likely to outperform a relevant index or peer group average on a risk-adjusted basis over time. Investment products are evaluated on three key pillars (People, Parent, and Process) which, when coupled with a fee assessment, forms the basis for Morningstar's conviction in those products' investment merits and determines the Medalist Rating they're assigned. Pillar ratings take the form of Low, Below Average, Average, Above Average, and High. Pillars may be evaluated via an analyst's qualitative assessment (either directly to a vehicle the analyst covers or indirectly when the pillar ratings of a covered vehicle are mapped to a related uncovered vehicle) or using algorithmic techniques. Vehicles are sorted by their expected performance into rating groups defined by their Morningstar Category and their active or passive status. When analysts directly cover a vehicle, they assign the three pillar ratings based on their qualitative assessment, subject to the oversight of the Analyst Rating Committee, and monitor and reevaluate them at least every 14 months. When the vehicles are covered either indirectly by analysts or by algorithm, the ratings are assigned monthly. For more detailed information about these ratings, including their methodology, please go to global.morningstar.com/managerdisclosures/.
The Morningstar Medalist Ratings are not statements of fact, nor are they credit or risk ratings. The Morningstar Medalist Rating (i) should not be used as the sole basis in evaluating an investment product, (ii) involves unknown risks and uncertainties which may cause expectations not to occur or to differ significantly from what was expected, (iii) are not guaranteed to be based on complete or accurate assumptions or models when determined algorithmically, (iv) involve the risk that the return target will not be met due to such things as unforeseen changes in management, technology, economic development, interest rate development, operating and/or material costs, competitive pressure, supervisory law, exchange rate, tax rates, exchange rate changes, and/or changes in political and social conditions, and (v) should not be considered an offer or solicitation to buy or sell the investment product. A change in the fundamental factors underlying the Morningstar Medalist Rating can mean that the rating is subsequently no longer accurate.
The whole or any part of this work may not be reproduced, copied or transmitted or any of its contents disclosed to third parties without State Street Investment Management's express written consent.
The MSCI Emerging Markets Index is a trademark of MSCI Inc.

© 2026 State Street Corporation.
All Rights Reserved.
Expiration Date:19/11/2026