STATE STREET GLOBAL ADVISORS

Key Investor Information

This document provides you with key investor information about this fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this fund. You are advised to read it so you can make an informed decision about whether to invest. Terms not defined herein are as defined in the Prospectus.

State Street Sustainable Climate US Equity Fund (the "Fund"), a sub-fund of State Street Global Advisors Luxembourg SICAV. This Fund is managed by State Street Global Advisors Europe Limited.

Share Class: I (ISIN LU2199568358)

Objectives and Investment Policy

Investment Objective The objective of the Fund is to generate capital growth over the long term through investment in US equity securities.

Investment Policy The investment policy of the Fund is to invest in companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), produce green revenues, and are better positioned for the physical risks posed by climate change while screening out securities based on an assessment of their adherence to international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The Investment Manager and/or Sub-Investment Manager, on behalf of the Fund, will invest actively using the Sustainable Climate Equity Strategy as further described in the "Investment Strategies" section of the Prospectus.

The performance of the Fund will be measured against the MSCI USA Index.

The securities in the portfolio are selected primarily from the securities in the index. Non-index securities may be held in the portfolio. The investment strategy uses defined risk parameters that mean the fund's weighting to countries, sectors and securities relative to the respective index will be limited. This is likely to limit the extent to which the Fund can outperform the MSCI USA Index.

In order to achieve its investment objective, this Fund will only invest in:
- Equities and equity-related securities;
- Other funds;
- Liquid assets; and
- Derivatives for efficient portfolio management and investment purposes, limited to swaps, options, futures and forward foreign exchange contracts.

The Fund may lend up to 40% of the securities it owns.

The Shares of the USD Class are issued in U.S. Dollar.

Any income earned by the Fund will be retained and reflected in an increase in the value of the shares.

Please refer to the Prospectus for more information.

Risk and Reward Profile

Lower risk Potentially lower reward — **Higher risk** Potentially higher reward

1	2	3	4	5	**6**	7

Risk Disclaimer The risk category above is not a measure of capital loss or gains but of how significant the rises and falls in the Fund's return have been historically.

For example a fund whose return has experienced significant rises and falls will be in a higher risk category, whereas a fund whose return has experienced less significant rises and falls will be in a lower risk category.

The lowest category (i.e., category 1) does not mean that a fund is a risk free investment.

As the Fund's risk category has been calculated using historical simulated proxy data, it may not be a reliable indication of the Fund's future risk profile.

The Fund's risk category shown is not guaranteed and may change in the future.

Why is this Fund in this category? The Fund is in risk category 6 as its return has experienced very high rises and falls historically.

The following are material risks relevant to the Fund which are not adequately captured by the risk category.

Currency Hedging Risk: Hedges are sometimes subject to imperfect matching between the hedging transaction and the risk sought to be hedged. There can be no assurance that the Fund's hedging transactions will be effective. As the purpose of currency hedging is to try to reduce or eliminate losses caused by exchange rate fluctuations, it can also reduce or eliminate gains where the currency in which the Fund's assets are denominated appreciates.

ESG Risk: If the Sub-fund invests in companies taking into account environmental, social and corporate governance (ESG) criteria then the performance of the Sub-fund may trail the returns of a portfolio of securities that includes companies that are not excluded as a result of such ESG criteria. Investing only in a portfolio of securities that are not excluded as a result of such ESG criteria may affect the Sub-fund's exposure to certain types of investments and may adversely impact the Sub-fund's performance.

Modelling Risk: The Investment Manager uses quantitative models in an effort to enhance returns and manage risk. Any imperfections, errors or limitations in these models or in their programming could limit any benefit to the Fund from the use of the models, or could result in incorrect outputs or in investment outcomes different from or opposite to those expected or desired by the Investment Manager. Such imperfections, errors or limitations might never be detected, or might be detected only after a Fund has sustained a loss (or reduced performance). Further, there can be no assurance that the models will behave as expected in all market conditions.

Securities Lending Risk: If the Fund engages in securities lending, there is a risk that the borrower may default its obligations to return equivalent securities to the loaned securities. In this way the Fund is exposed to counterparty risk. In this event, the Fund could also experience delays in recovering the securities and may incur a capital loss. The Fund could also lose money if the value of collateral held against the loaned securities falls.

Share Class Risk: There is no segregation of liabilities between Classes of the Fund. While the Investment Manager will seek to ensure that gains/losses on and the costs of the relevant derivative instruments associated with any currency hedging strategy will accrue solely to the Class for which it is intended, the transactions could result in liabilities for other Classes.

SFDR - Fund Classification Risk: The SFDR has phased implementation from 10 March 2021 and imposes new disclosure obligations on financial market participants. As at the date of this Prospectus, the implementing Regulatory Technical Standards (Level 2) for SFDR have been adopted by the EU Commission. Certain concepts introduced by SFDR are not currently the subject of centralised implementing standards, local guidance or established market practice. The Funds have been assessed and classified in good faith based on the relevant information currently available. As these standards and guidance develop, the SFDR related disclosures and **the Article 8** classification indicated in the Supplement and on the Website are subject to change and may no longer apply.

Please refer to the Prospectus for full details about the risks associated with this Fund.

Charges

The charges you pay are used to pay the cost of running the Fund, including the costs of marketing and distributing it. These charges reduce the potential growth of your investment.

One-off charges taken before or after you invest	
Entry charge	0.00%
Exit charge	2.00%

This is the maximum that might be taken out of your money before it is invested (entry charge) or before the proceeds of your investment are paid out (exit charge).

Charges taken from the Fund over a year	
Ongoing charge	0.40%

Charges taken from the Fund under certain specific conditions	
Performance fee	none

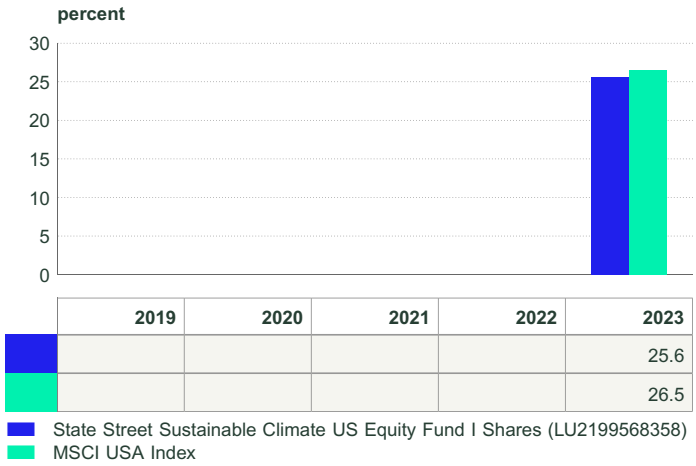
The entry and exit charges shown are maximum figures. In some cases, you might pay less – you can find this out from your financial advisor or distributor.

The ongoing charges figure is based on expenses for the year ending December 2023. This figure may vary from year to year. It excludes:

- Portfolio transaction costs, except in the case of an entry/exit charge paid by the Fund when buying or selling units in another fund.

For more information about charges please refer to the "Fees and Expenses" section of the Prospectus and the Fund Supplement.

Past Performance



	2019	2020	2021	2022	2023
State Street Sustainable Climate US Equity Fund I Shares (LU2199568358)					25.6
MSCI USA Index					26.5

Past performance is not a guide to future results.

The past performance shown here takes account of all charges and costs. The entry/exit charges are excluded from the calculation of past performance.

The Fund was launched in June 2022.
The Class I Shares were launched in June 2022.

Past performance has been calculated in U.S. Dollar and is expressed as a percentage change in the Fund's net asset value at each year end.

Practical Information

Depositary State Street Bank International GmbH, Luxembourg Branch.

Further Information Copies of the Prospectus, its Supplements and the latest annual and semi-annual reports prepared for State Street Global Advisors Luxembourg SICAV may be obtained, free of charge, from the Administrator or online at **www.ssga.com**. These documents are available in English. For information about other share classes, please refer to the website.

Remuneration Policy Details of the up to date remuneration policy of State Street Global Advisors Europe Limited is available from **www.ssga.com**. Paper copies are available free of charge on request.

Net Asset Valuation Publication The Net Asset Value per share is available at **www.ssga.com** and at the registered office of the company.

Tax Legislation The Fund is subject to the tax laws and regulations of Luxembourg. Depending on your own country of residence this might have an impact on your investments. For further details, you should consult a tax advisor.

Liability Statement State Street Global Advisors Europe Limited may be held liable for any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the Prospectus.

Switching between Sub-Funds Shareholders may convert shares into another share class of the same Sub-Fund. Detailed information on how to switch between share classes can be found in the "Switching" Section of the Prospectus. Share Class eligibility criteria can be found under the "Share Classes" Section of the Prospectus.

Any request to convert shares from one Sub-Fund to another will be treated as a redemption from one Sub-Fund followed by a subscription into another Sub-Fund.

Segregation of Assets and Liabilities State Street Global Advisors Luxembourg SICAV has segregated liability between its sub-funds. As a consequence, the assets of the Fund should not be available to pay the debts of any other sub-fund of State Street Global Advisors Luxembourg SICAV.

Sustainable Finance Disclosure Regulation ("SFDR") Details of how State Street Global Advisors Europe Limited takes into account sustainability risks in the investment process of managing the Fund can be found in the Prospectus and on our website at **www.ssga.com**.

This Fund is authorised in Luxembourg and supervised by the Commission de Surveillance du Secteur Financier (CSSF). State Street Global Advisors Europe Limited is a Company approved by the Central Bank of Ireland, under no. 49934. This key investor information is accurate as at 12 February 2024.