# 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 US Systematic Corporate Bond Tilted Beta 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: S (ISIN LU2280216107)**

## Objectives and Investment Policy

**Investment Objective** The objective of the Fund is to generate capital growth over the long term through investment in the fixed-rate, investment grade, USD-denominated corporate bond market.
**Investment Policy** The investment policy of the Fund is to invest in companies bonds which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), green labelled bonds and corporate bond securities issued by companies that are better positioned for the risks posed by climate change while screening out securities based on an assessment of their adherence to ESG criteria.
The objectives of the sustainable investments made by the Fund are to invest in securities that are classified as:

- Aligned to the Climate Bonds Initiatives (CBI) green bond database screening process and / or
- Leaders or Outperformers according to the ESG score of the Investment Manager's proprietary ESG scoring system.The Investment Manager, on behalf of the Fund, will invest actively using the Climate Transition Corporate Bond Beta Strategy as further described in the ""Investment Strategies"" section of the Prospectus.

The performance of the Fund will be measured against the Bloomberg Barclays US Corporate Bond 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 credit rating exposure, sectors and issuer weights relative to the respective index will be limited. This is likely to limit the extent to which the Fund can outperform the Bloomberg Barclays US Corporate Bond Index.
In order to achieve its investment objective, this Fund will only invest in:

- Corporate Bonds;
- 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 70% of the securities it owns.
The Shares of the USD Class are issued in U.S. Dollar.
Shareholders may redeem shares on any Luxembourg and UK business day (other than days on which relevant financial markets are closed for business and/or the day preceding any such day provided that a list of such closed market days will be published for the Fund on www.ssga.com); and any other day at the Directors' discretion (acting reasonably) provided Shareholders are notified in advance of any such days.
Any income earned by the Fund will be retained and reflected in an increase in the value of the shares.
**Index Source:** The Index is the intellectual property of the Index provider. The Fund is not sponsored or endorsed by the Index provider. The Index provider does not provide any warranty or accept any liability in relation to any error relating to the Index, including any error in respect of the quality, accuracy or completeness of Index data, and does not guarantee that the Index will be in line with the described Index methodology. Please see the Prospectus for the full index disclaimer.
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 4 as its return has experienced medium 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.
**Liquidity Risk:** Lack of a ready market or restrictions on resale may limit the ability of the Fund to sell a security at an advantageous time or price or at all. Illiquid securities may trade at a discount from comparable, more liquid investments and may be subject to wide fluctuations in market value. Illiquidity of the Fund's holdings may limit the ability of the Fund to obtain cash to meet redemptions on a timely basis.
**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.

**Integrating Sustainability Risk**: Integrating Sustainability Risk into the Fund's investment process does not assure the mitigation of any or all Sustainability Risk. Any deterioration in the financial profile of an underlying investment affected by a Sustainability Risk may have a corresponding negative impact on the Net Asset Value and/or performance of the investing Fund.
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 | none |

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).

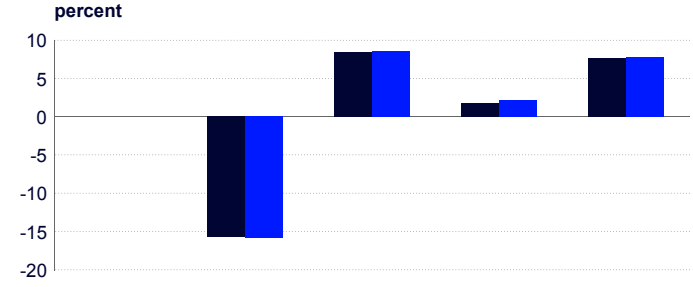
| **Charges taken from the Fund over a year** | |
|---|---|
| Ongoing charge | 0.18% |
| **Charges taken from the Fund under certain specific conditions** | |
| Performance fee | none |

The entry and exit charges shown are maximum figures. In some cases, you may pay less — your financial advisor or distributor can confirm this. Entry and exit charges do not apply to investors buying or selling shares of the Fund on stock exchanges; however, such investors will transact at market prices and may be subject to broker fees and/or other charges. The ongoing charges figure shown here is based on expenses for the year ending July 2026. It excludes:

- Portfolio transaction costs, except when the Fund pays an entry or exit charge when buying or selling units in another fund.

For more information about charges, please refer to the Prospectus.

## Past Performance




| | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|
| | | -15.7 | 8.4 | 1.8 | 7.7 |
| | | -15.8 | 8.5 | 2.1 | 7.8 |

State Street US Systematic Corporate Bond Tilted Beta Fund S Shares (LU2280216107)
Bloomberg U.S. Corp Investment Grade

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 May 2021.
The Class S Shares were launched in May 2021.
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 (if any), details of the Fund's portfolio and the latest annual and semi-annual reports prepared for the Fund may be obtained, free of charge, from the Manager 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 are 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 upon request from the Administrator.
**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 Prospectus. Additionally, Share Class eligibility criteria can be found in 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.

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 23 September 2026.