

State Street Climate ESG International Equity Fund

Fact Sheet

31 August 2025

Equity

Fund Objective

The State Street Climate ESG International Equity Fund ("the Fund") seeks to achieve capital growth and income in line with the MSCI World ex-Australia Index ("the Index"), subject to delivering climate and ESG objectives.

Investment Strategy

The Fund offers global equity exposure and targets the following climate metrics at each rebalance, relative to the Index¹:

- Reduce Carbon Emission Intensity by 70%;
- Reduce exposure to Fossil Fuel Reserves by 90%;
- Reduce exposure to Brown Revenues by 90%;
- Increase exposure to Green Revenues by 200%;
- Reduce the Implied Temperature Rise by 10%;
- Improve the Climate Value at Risk by 10%; and
- Improve the Carbon Risk Rating by 10%

At the same time, the Fund seeks increased exposure to companies that have a higher R-Factor™ score. Exclusionary screens remove companies with material business activities (subject to materiality thresholds) relating to: adult entertainment, alcohol, controversial (including nuclear) weapons, gambling, thermal coal, tobacco, civilian firearms, oil & gas, severe ESG controversies and violations of the UN Global Compact.²

Fund Information

APIR	SST0057AU
ARSN	611 640 361
ISIN	AU60SST00571

Fund Facts

Benchmark	MSCI World ex-Australia Index
Structure	Trust
Domicile	Australia
Currency	AUD
Inception Date	30 June 2016
Investment Style	Smart Beta
Management Costs (p.a.)	0.24%
Buy / Sell Spread	0.07%/0.04%
Minimum Initial Investment	AUD 25,000
Pricing	Daily
Distribution Frequency	Semi-Annually

Performance

	Fund (Gross)	Fund (Net)			Benchmark	Difference (Net)
		Growth	Distribution	Total		
1 Month (%)	1.05	1.03	0.00	1.02	0.92	0.10
3 Months (%)	7.01	0.78	6.16	6.94	6.62	0.32
1 Year (%)	20.46	12.77	7.40	20.17	20.06	0.10
3 Years (% p.a.)	20.02	14.52	5.22	19.74	20.49	-0.75
5 Years (% p.a.)	15.17	9.56	5.34	14.90	15.75	-0.85
7 Years (% p.a.)	13.35	7.23	5.85	13.08	13.54	-0.46
Since Inception (% p.a.)	14.36	8.04	6.05	14.09	14.46	-0.37

From 29 March 2018 to 29 May 2020, the performance benchmark for the Fund was the MSCI World ex Australia Select ESG Low Carbon Integrated Index. Prior to 28 March 2018 the performance benchmark for the Fund was the MSCI World ex Australia ex Tobacco ex Controversial Weapons Index. Past performance is not a reliable indicator of future performance. Performance returns for periods of less than one year are not annualised. The performance figures contained herein reflect Total Returns (the sum of Growth (or Price) and Distribution returns) and are provided on a net and gross of fees basis. Performance figures are calculated using end-of-month exit prices and assume the reinvestment of distributions and make no allowance for tax. Net performance figures are after management and transaction costs. Gross performance figures are before management costs but after transaction costs. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. Index returns are unmanaged and do not reflect the deduction of any fees or expenses. The calculation method for the value added returns may show rounding differences.

Source: State Street Investment Management, as at 31 August 2025.

Top 10 Holdings	Weight (%)
NVIDIA CORP	5.68
MICROSOFT CORP	4.68
APPLE INC	4.66
AMAZON.COM INC	3.04
META PLATFORMS INC-CLASS A	2.11
ALPHABET INC-CL C	2.02
BROADCOM INC	1.60
TESLA INC	1.57
JPMORGAN CHASE & CO	1.35
ALPHABET INC-CL A	1.29

Note: The securities included in the Fund and their weightings can change at any time.

Sector Allocation

	Fund (%)	Benchmark (%)
Information Technology	27.87	26.70
Financials	18.76	16.78
Industrials	12.45	11.38
Health Care	10.69	9.34
Communication Services	9.68	8.61
Consumer Discretionary	9.39	10.40
Consumer Staples	3.83	5.76
Real Estate	2.67	1.91
Utilities	1.82	2.58
Energy	1.44	3.54
Materials	1.39	3.00
Total	100.00	100.00

Source: State Street Investment Management, as at 31 August 2025.
Excludes cash and equivalents.

Country Allocation

	Fund (%)	Benchmark (%)
United States	71.75	73.38
Japan	5.43	5.60
Canada	4.69	3.32
France	3.27	2.71
Switzerland	2.90	2.38
Germany	2.61	2.53
United Kingdom	2.13	3.70
Netherlands	1.22	1.11
Hong Kong	1.10	0.52
Denmark	0.77	0.50
Other	4.12	4.25
Total	100.00	100.00

Source: State Street Investment Management, as at 31 August 2025.
Excludes cash and equivalents.

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Information Classification: General

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

¹ The above targets are as of 31 May 2024 and are subject to change as both the science and the data behind climate investing evolves. There is no guarantee that the targets will be achieved. Portfolio improvements are calculated on a weighted average basis relative to the index.

² We do not try to screen every company that touches these products or issues in any way. Nor do we try to screen out companies with less significant violations of the United Nations Global Compact or those with less impactful ESG controversies. The strategy used by the Fund relies on data from numerous external providers. This includes index data, climate data and sustainability data. There is a risk that inaccurate or incomplete data from an external provider will cause the Fund to fail to meet its objectives, either by reducing returns, or by exposure to unintended sustainability or climate risks. Use of broad-based futures contracts may result in a small indirect economic exposure to securities that would otherwise be excluded from the Fund. Materiality thresholds are outlined in the Fund's Product Disclosure Statement and accompanying Information Booklet, available at www.statestreet.com/im. Issued by State Street Global Advisors, Australia Services Limited (AFSL Number

274900, ABN 16 108 671 441) ("SSGA, ASL"). Registered office: Level 14, 420 George Street, Sydney, NSW 2000, Australia. Telephone: 612 9240-7600. Web: www.statestreet.com/im. State Street Global Advisors, Australia, Limited (AFSL Number 238276, ABN 42 003 914 225) ("SSGA Australia") is the Investment Manager. References to the State Street Climate ESG International Equity Fund ("the Fund") in this communication are references to the managed investment scheme domiciled in Australia, promoted by SSGA Australia, in respect of which SSGA, ASL is the Responsible Entity. This general information has been prepared without taking into account your individual objectives, financial situation or needs and you should consider whether it is appropriate for you. You should seek professional advice and consider the product disclosure statement, available at www.statestreet.com/im, before deciding whether to acquire or continue to hold units in the Fund. The Target Market Determination is also available at www.statestreet.com/im. Investing involves risk including the risk of loss of principal. The index returns are unmanaged and do not reflect the deduction of any fees or expenses. The index returns reflect all items of income, gain and loss and the reinvestment of dividends and other income. Risk associated with equity investing includes stock values which may fluctuate in response to the activities of individual companies and general market and economic conditions. Investing in foreign domiciled securities may involve risk of capital loss from unfavourable fluctuation

in currency values, withholding taxes, from differences in generally accepted accounting principles or from economic or political instability in other nations. The returns on a portfolio of securities which exclude companies that do not meet the portfolio's specified ESG criteria may trail the returns on a portfolio of securities which include such companies. The returns on a portfolio of securities which exclude companies that do not meet the portfolio's sustainable strategy criteria may trail the returns on a portfolio of securities which include such companies. A portfolio's sustainable strategy criteria may result in the portfolio investing in industry sectors or securities which underperform the market as a whole. R-Factor scoring is designed by State Street to reflect certain sustainability factors and does not represent investment performance. Results generated out of the scoring model are based on sustainability dimensions of a scored entity. Characteristics presented are calculated using the month end market value of holdings, except for beta and standard deviation, if shown, which use month end return values. Averages reflect the market weight of securities in the portfolio. Market data, prices, and dividend estimates for characteristics calculations provided by FactSet Research Systems, Inc. All other portfolio data provided by SSGA. Characteristics are as of the date indicated, are subject to change, and should not be relied upon as current thereafter. Top Ten holdings and sectors shown are as of the date indicated and are subject to change. This material should not be considered a solicitation to apply for interests in

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