All World Climate Paris Aligned ex-Fossil Fuel Index Equity Sub-Fund

Managed Pension Funds Limited

Fact Sheet

Equity

30 June 2026

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Fund Objective

The Sub-Fund aims to track the MSCI ACW Iex-Fossil Fuel Climate Paris Aligned Index, or its recognised replacement or equivalent.

Investment Strategy

The Sub-Fund aims to track the MSCI ACWI ex-Fossil Fuel Climate Paris Aligned Index, or its recognised replacement or equivalent (the "Index"). The Sub-Fund primarily invests at all times in a sample of equities constituting the Index with such other securities as MPF shall deem it necessary to capture the performance of the Index. Stock index futures can be used for efficient portfolio management.

Fund Information	
Benchmark	MSCI ACWI CLIMATE PARIS ALIGNED EX FOSSIL FUEL & BISR CUSTOM INDEX
Structure	Limited Company
Domicile	United Kingdom

Fund Facts	
NAV	23.13 GBP as of 30 June 2026
Currency	GBP
Net Assets (millions)	844.11 GBP as of 30 June 2026
Inception Date	15 January 2016
Investment Style	Index
Zone	Global
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD-1 10:00am London time
Valuation	Daily market close
Minimum Initial Investment	GBP 0.00
Minimum Subsequent Investment	GBP 0.00
Management Fees	Policy charge detailed in Fee & Instruction letter
Spreads	Subscription: 0.05% Redemption: 0.03%

Performance

	Fund	Benchmark	Difference
Annualised (%)			
1 Year	22.41	22.01	0.40
3 Year	15.99	15.77	0.22
5 Year	11.48	11.30	0.18
Since Inception	14.02	14.10	-0.08
Cumulative (%)			
3 Month	13.88	13.86	0.03
1 Year	22.41	22.01	0.40
3 Year	56.06	55.18	0.88
5 Year	72.14	70.79	1.35
Since Inception	293.37	296.27	-2.90
Calendar (%)			
2026 (YTD)	9.10	8.92	0.18
2025	11.82	11.44	0.38
2024	19.05	19.01	0.03
2023	16.48	16.91	-0.43
2022	-7.95	-8.37	0.43

Past performance is not a guarantee of future results.
Investing involves risk including the risk of loss of capital.
Performance returns for periods of less than one year are not annualised. Returns are gross of fees (based on unit price) and net of irrecoverable withholding tax.
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. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in GBP. The calculation method for value added returns may show rounding differences. When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period. Any spreads disclosed are indicative only and are subject to the discretion of the investment manager, based on market conditions at the time of transaction. Previous to 30 September 2024, the Fund was known as World ESG Equity Index Sub-Fund, tracking the MSCI World ESG Universal Index.
Source: State Street Investment Management.
All data is as at 30/06/2026

Characteristics		
	Fund	**Benchmark**
Weighted Av. Market Cap (m)	£707,690	£706,116
Av. Price/Book	4.18	4.19
Price/Earnings (Forward 1yr)	25.13	25.24
Weighted Harmonic Av. Price/Cash flow	17.30	17.38
Dividend Yield (%)	1.45	1.45
Number of Holdings	599	604

Ratios	**3 Years**
Standard Deviation (%)	10.74
Tracking Error (%)	1.45
Beta	0.98

Top 10 Holdings	**Weight (%)**
NVIDIA CORP	6.06
APPLE INC	4.68
MICROSOFT CORP	2.97
ALPHABET INC-CL C	2.47
AMAZON.COM INC	2.39
TESLA INC	1.91
TAIWAN SEMICONDUCTOR MANUFAC	1.91
BROADCOM INC	1.82
ALPHABET INC-CL A	1.58
MARVELL TECHNOLOGY INC	1.58

Sector Allocation	
	Fund (%)
Information Technology	36.29
Financials	16.37
Industrials	9.83
Health Care	9.46
Consumer Discretionary	8.42
Communication Services	7.69
Real Estate	6.54
Utilities	2.69
Materials	1.77
Consumer Staples	0.95
Total	**100.00**

Country Allocation	
	Fund (%)
United States	64.91
Canada	3.85
Taiwan	3.39
Switzerland	3.11
Japan	2.92
China	2.20
United Kingdom	2.18
France	2.16
Korea	1.89
Australia	1.74
Other	11.66
Total	**100.00**

Source: State Street Investment Management.
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

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

Price/Earnings Ratio FY1
The average of the price of each underlying security divided by the mean EPS estimate of the security for the next unreported fiscal year, as of the report date.
Average Price/Book
The average of the price of each underlying security divided by the Book value per share of the security, as of the report date.
Index Dividend Yield
The average of the Annual dividends per share (DPS) of each underlying security in the index as of the report date divided by the price of the security as of the report date.

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