

# State Street CCF World Climate Transition CTB Index Equity Fund

## State Street CCF

Fact Sheet  
Equity

31 October 2025

### Fund Objective

The objective of the Fund is to track the performance of global developed equity markets.

### 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 Objective

The Fund invests primarily in securities included in the Index. The Index aims to reflect the performance characteristics of a subset of equity securities with in the MSCI World Index (Parent Index), which are selected and weighted to reduce the weighted average greenhouse gas intensity by 30% compared to the underlying investment universe and reduce the weighted average greenhouse gas (GHG) intensity by 7% on an annualized basis. The Parent Index measures the performance of large and mid

capitalisation stocks across developed market countries. The Index excludes companies involved in controversial weapons businesses, very severe ESG controversies (red flag), very severe and severe environmental controversies (red and orange flag), tobacco manufacturing and companies assessed as having misalignment with the United Nations Global Compact Principles. Additionally, the Index methodology excludes securities of companies which derive a certain percentage of their revenues from the manufacture of shale oil and gas, arctic oil & gas, oil sands, nuclear weapons and thermal coal mining.

### Fund Information

Share Class	[B11 EUR (Hedged)]
Benchmark	MSCI WORLD EU CTB OVERLAY SELECT HEDGED INDEX
Structure	Open-ended Umbrella Common Contractual Fund
UCITS Compliant	Yes
Domicile	Ireland

#### Warning:

**Past performance is not a reliable guide to future performance.**

**This product may be affected by changes in currency exchange rates.**

**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 [statestreet.com/im](https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-investors-rights-summary-template-non-etf-Lux.pdf). 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.**

Fund Facts	
ISIN	IE000240K789
NAV	11.82 EUR as of 31 October 2025
Currency	EUR
Net Assets (millions)	276.09 USD as of 31 October 2025
Inception Date	07 October 2024
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
Zone	Global
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD-1 10:00AM Irish time
Minimum Initial Investment	EUR 30,000,000.00
Minimum Subsequent Investment	EUR 1,000.00
Management Fees	N/A
Actual TER	0.07% as of 01 January 1900
Charge Due to the Fund	Subscription: N/A Redemption: N/A
Charge Paid to Third Parties	Subscription: N/A Redemption: N/A

Performance					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised (%)					
1 Year	18.68	18.85	0.18	18.79	0.11
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
Cumulative (%)					
1 Month	2.62	2.64	0.02	2.64	0.02
3 Month	7.61	7.67	0.06	7.66	0.05
1 Year	18.68	18.85	0.18	18.79	0.11
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
Since Inception	18.03	18.18	0.14	18.10	0.07
Calendar (%)					
2025 (YTD)	15.23	15.29	0.06	15.23	0.01
2024 (partial)	2.44	2.51	0.07	2.49	0.05

Source: State Street Investment Management.

**Investing involves risk including the risk of loss of principal.**

**Past performance is not a guarantee of future results**

Fund and benchmark performance currency displayed in EUR.

Past performance is not a guarantee of future results. Investing involves risk including the risk of loss of capital.The performance figures contained herein are provided on a gross and net of fees basis. Gross of fees do not reflect the deduction of advisory or other fees which could reduce the return. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. The performance includes there investment of dividends and other corporate earnings and is calculated in EUR.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.

Performance returns for periods of less than one year are not annualised.

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$972,277	US\$972,804
Av. Price/Book	3.79	3.80
Price/Earnings (Forward 1yr)	23.73	23.72
Weighted Harmonic Av. Price/Cash flow	14.27	14.27
Dividend Yield (%)	1.59	1.59
Number of Holdings	890	910

Source: State Street Investment Management.

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

Source: State Street Investment Management.

Top 10 Holdings	Weight (%)
NVIDIA CORP	6.11
APPLE INC	4.94
MICROSOFT CORP	4.46
AMAZON.COM INC	2.85
BROADCOM INC	2.03
ALPHABET INC-CL C	1.89
ALPHABET INC-CL A	1.78
META PLATFORMS INC-CLASS A	1.67
TESLA INC	1.62
JPMORGAN CHASE & CO	1.03

Source: State Street Investment Management.

Sector Allocation		
	Fund (%)	Benchmark (%)
Information Technology	29.77	29.78
Financials	17.00	17.00
Industrials	10.49	10.48
Consumer Discretionary	9.77	9.77
Health Care	9.63	9.63
Communication Services	8.05	8.04
Consumer Staples	4.23	4.24
Materials	3.02	3.02
Energy	2.96	2.96
Utilities	2.94	2.94
Real Estate	2.15	2.14
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Source: State Street Investment Management.

Country Allocation		
	Fund (%)	Benchmark (%)
United States	71.20	71.11
Japan	5.66	5.66
Canada	3.97	3.99
United Kingdom	3.11	3.12
Switzerland	2.51	2.51
France	2.21	2.22
Germany	1.98	1.99
Australia	1.65	1.65
Netherlands	1.41	1.43
Spain	1.12	1.14
Other	5.18	5.19
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Source: State Street Investment Management.  
Characteristics, Country Allocation, Maturity Allocation, Credit Exposure Allocation, are as of the date indicated, are subject to change, and should not be relied upon as current thereafter. Past performance is not a guarantee of future results.  
**Please note that full details of underlying fund holdings can now be found on [www.statestreet.com/im](http://www.statestreet.com/im).**

## Contact Us

Visit our website at [statestreet.com/im](http://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](http://statestreet.com/investment-management) for more information.**

**Warning: If you invest in this product you may lose some or all of the money you invest. The value of your investment may go down as well as up.**

### 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.

### TER

Total Expense Ratio is a fee charged to the fund, as a percentage of the Net Asset Value, to cover costs associated with operation and management of the portfolio of assets.

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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.

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Expiration Date: 20/12/2025