

# State Street Climate Transition Euro Corporate Bond Beta Fund

State Street Global  
Advisors Luxembourg  
SICAV

## Fund Objective

The objective of the Fund is to generate capital growth over the long term through investment in the fixed-rate, investment grade, Euro-denominated corporate bond market.

## 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 Strategy

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 climate-aligned issuers bonds and corporate bond securities issued by companies that are better positioned for the physical risks posed by climate change while screening out securities based on an assessment of their adherence to ESG criteria (i.e. international norms in relation to environmental protection, human rights, labour standards, anticorruption, controversial weapons and tobacco).

The Investment Manager, on behalf of the Fund, will invest actively using the Sustainable Climate Corporate Bond Strategy as further described in the "Investment Strategies" section of the Prospectus.

Fact Sheet  
Fixed Income

30 November 2025

The performance of the Fund will be measured against the Bloomberg Euro Aggregate Corporate Bond Index.

## Fund Information

Share Class	[I] Institutional Investors
Benchmark	Bloomberg Euro Aggregate Corporate Bond Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

## Fund Facts

ISIN	LU2243635245
NAV	10.00 EUR as of 28 November 2025
Currency	EUR
Net Assets(millions)	346.18 EUR as of 28 November 2025
Inception Date	20 May 2021
SFDR Fund Classification	SFDR - Article 8
Investment Style	Smart Beta
Zone	Economic Monetary Union/Eurozone
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD 11:00AM CET time
Valuation	Daily market close
Swing Factor <sup>1</sup>	
Subscription	0.25%
Redemption	0.00%
Minimum Initial Investment	EUR 3,000,000.00
Minimum Subsequent Investment	EUR 1,000.00
Management Fees	0.2%
Actual TER	0.29%
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 2%

<sup>1</sup> Indicative as at the date of this factsheet and is subject to change

Performance					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
<b>Annualised (%)</b>					
1 Year	2.84	2.88	0.04	2.57	-0.26
3 Year	4.73	4.85	0.12	4.56	-0.18
5 Year	-	-	-	-	-
Since Inception	0.25	0.30	0.05	0.00	-0.25
<b>Cumulative (%)</b>					
1 Month	-0.24	-0.23	0.02	-0.25	-0.01
3 Month	0.84	0.88	0.03	0.80	-0.04
1 Year	2.84	2.88	0.04	2.57	-0.26
3 Year	14.89	15.28	0.38	14.31	-0.58
5 Year	-	-	-	-	-
Since Inception	1.13	1.38	0.25	-0.01	-1.14
<b>Calendar (%)</b>					
2025 (YTD)	3.23	3.31	0.08	3.03	-0.20
2024	4.74	4.80	0.07	4.52	-0.21
2023	8.19	8.39	0.21	8.10	-0.09
2022	-13.65	-13.87	-0.23	-14.13	-0.48
2021 (partial)	0.13	0.30	0.17	0.02	-0.10

**Past performance is not a reliable indicator of future performance.**

**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 the reinvestment of dividends and other corporate earnings and is calculated in the currency stated in the Fund Facts.

Calendar year inception performance returns will be partial for the year where the inception date for either the Fund in question or the historic performance-linked Fund (whichever is the earliest) falls within that period.

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. Previous to 1 December 2021, this Fund's Benchmark was the Bloomberg Barclays Euro-Aggregate Corporate Bond Index.

Prior to 30th April 2025, the fund was known as State Street Sustainable Climate Euro Corporate Bond Fund.

Source: State Street Investment Management.

All data is as at 30/11/2025

Characteristics		
	Fund	Benchmark
Number of Issues*	1,673	4,022
Average Yield To Worst (%)	3.10	3.10
Yield to Maturity (%)	3.11	3.11
Current Yield (%)	2.80	2.83
Average Coupon (%)	2.83	2.85
Option Adjusted Spread (bps)	82.52	82.55
Effective Duration (Years)	4.55	4.55
Average Maturity (Years)	5.20	5.18
Effective Convexity	0.31	0.30
Average Credit Rating Quality	BAA1	BAA1

\* Number of Issues quoted for the Fund may include Cash related items.

Ratios	3 Years
Standard Deviation (%)	3.48
Tracking Error (%)	0.15
Beta	1.00

Country Allocation		
	Fund (%)	Benchmark (%)
United States	21.49	22.03
France	18.29	19.13
Germany	11.98	12.99
United Kingdom	8.09	8.06
Netherlands	5.69	4.96
Spain	5.60	5.83
Italy	4.83	5.62
Sweden	3.78	2.85
Denmark	2.35	2.06
Belgium	2.23	2.13
Other	15.65	14.36
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Sector Allocation		
	Fund (%)	Benchmark (%)
Corporate - Industrial	48.45	49.10
Corporate - Finance	43.30	42.65
Corporate - Utility	8.12	8.25
Cash	0.13	-
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Credit Rating Exposure Allocation		
	Fund (%)	Benchmark (%)
Aaa	0.43	0.39
Aa	7.10	6.90
A	42.42	42.44
Baa	50.04	50.28
Not Rated	0.00	0.00
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Maturity Allocation		
	Fund (%)	Benchmark (%)
0 - 1 Year	0.13	-
1 - 3 Years	30.40	30.11
3 - 5 Years	26.12	27.25
5 - 7 Years	21.29	20.18
7 - 10 Years	15.17	15.51
10 - 20 Years	6.14	6.46
> 20 Years	0.74	0.50

Source: State Street Investment Management.

Characteristics, Credit Rating Exposure Allocation, country allocations and sectors shown are as of the date indicated at the top of this factsheet and are subject to change.

Within Country Allocation, 'Other' denotes the consolidation of any countries which are not already included in the Fund's top 10.

Credit quality rating is based on an average of Moody's, S&P, and Fitch.

**Please note that full details of underlying fund holdings can be found on [statestreet.com/im](https://statestreet.com/im).**

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Visit our website at [statestreet.com/im](https://statestreet.com/im) or contact your representative State Street Investment Management's office.

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