

State Street Climate Transition World Equity Beta Fund

State Street Global
Advisors Luxembourg
SICAV

Fact Sheet
Equity

31 October 2025

Fund Objective

The objective of the Fund is to generate capital growth over the long term through investment in global equity securities.

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 Fund adopts a systematic mitigation and adaptation approach that targets reductions in carbon emissions and reallocation of capital towards companies benefiting from low-carbon technologies. The Fund aims to achieve the following criteria in relation to the climate categories utilised in the portfolio construction process: minimise carbon emission intensity, brown revenues, fossil fuel reserves, sensitivity to climate risks, implied temperature rise, climate value at risk, maximise green revenues and score adaptation efforts. In addition, a negative and norms-based screen is applied to the portfolio of the Fund to screen out the following exclusion criteria:

- Controversial Weapons
- UNGC Violations

- Thermal Coal
- Arctic Drilling
- Oil and Tar Sands
- Severe ESG Controversies
- Civilian Firearms
- Tobacco

Fund Information

Share Class	[B GBP Portfolio Hedged Distributing]
Benchmark	MSCI World 100% Hedged Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts	
ISIN	LU2547984109
NAV	17.00 GBP as of 31 October 2025
Currency	GBP
Net Assets(millions)	974.25 USD as of 31 October 2025
Inception Date	03 January 2023
SFDR Fund Classification	SFDR - Article 8
Investment Style	Smart Beta
Zone	Global
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD-1 11:00AM CET time
Valuation	Daily market close
Swing Factor ¹	
Subscription	0.04%
Redemption	0.01%
Minimum Initial Investment	GBP 10,000,000.00
Minimum Subsequent Investment	GBP 5,000.00
Management Fees	0%
Actual TER	0.10%
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 2%

¹ Indicative as at the date of this factsheet and is subject to change

Performance					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised (%)					
1 Year	21.67	21.28	-0.38	21.20	-0.46
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
Since Inception	22.03	21.91	-0.12	21.79	-0.25
Cumulative (%)					
1 Month	2.66	2.93	0.28	2.93	0.27
3 Month	8.20	8.21	0.01	8.19	-0.01
1 Year	21.67	21.28	-0.38	21.20	-0.46
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
Since Inception	75.53	75.04	-0.49	74.52	-1.00
Calendar (%)					
2025 (YTD)	18.14	16.86	-1.28	16.79	-1.34
2024	21.43	22.21	0.78	22.08	0.65
2023 (partial)	22.36	22.57	0.21	22.40	0.04

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. Prior to 30th April 2025, the fund was known as State Street Sustainable Climate World Equity Fund.

Source: State Street Investment Management.

All data is as at 31/10/2025

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$1,043,699	US\$977,772
Av. Price/Book	3.94	3.75
Price/Earnings (Forward 1yr)	23.85	23.55
Weighted Harmonic Av. Price/Cash flow	15.04	14.31
Dividend Yield (%)	1.57	1.58
Number of Holdings*	464	1,321

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

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

Top 10 Holdings	Weight (%)
NVIDIA CORP	7.24
APPLE INC	4.82
MICROSOFT CORP	4.44
AMAZON.COM INC	2.87
ALPHABET INC-CL C	2.37
TESLA INC	2.15
ALPHABET INC-CL A	2.01
BROADCOM INC	1.71
SCHNEIDER ELECTRIC SE	1.65
META PLATFORMS INC-CLASS A	1.65

Sector Allocation

	Fund (%)	Benchmark (%)
Information Technology	29.60	28.58
Financials	17.19	16.19
Industrials	10.22	11.06
Consumer Discretionary	9.70	10.25
Health Care	9.51	9.21
Communication Services	9.42	8.60
Consumer Staples	4.79	5.24
Real Estate	2.78	1.83
Materials	2.70	3.08
Energy	2.51	3.33
Utilities	1.58	2.60
Total	100.00	100.00

Country Allocation	Fund (%)	Benchmark (%)
United States	72.84	72.70
Japan	5.11	5.49
France	3.27	2.62
Germany	2.80	2.30
Canada	2.69	3.23
United Kingdom	2.56	3.56
Switzerland	2.56	2.23
Australia	1.68	1.61
Netherlands	1.65	1.21
Spain	0.97	0.87
Other	3.88	4.18
Total	100.00	100.00

Source: State Street Investment Management.

Characteristics, holdings, 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.

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.

Belgium

+32 (0) 2 663 2016

France

+33 (0) 1 44 45 40 48

Germany

+49 (0) 89 55878 999

Ireland

+353 (1) 776 3000

Italy

+39 02 3206 6121

Middle East & Africa

+971 2 245 9000

Netherlands

+31 (0) 20 718 1701

Switzerland

+41 (0) 44 245 7099

United Kingdom

+44 (0) 20 3395 2333

statestreet.com/im

Marketing Communication

General Access. Professional Clients Only.

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

This material is for your private information.

The information provided does not constitute investment advice as such term is defined under the Markets in Financial Instruments Directive (2014/65/EU) or applicable Swiss regulation and it should not be relied on as such. There is no representation or

warranty as to the accuracy of the information and State Street shall have no liability for decisions based on such information.

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 www.statestreet.com/im. 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.

This communication is directed at professional clients (this includes Eligible Counterparties) who are deemed both Knowledgeable and Experienced in matters relating to investments.

The information contained in this communication is not a research recommendation or 'investment research' and is classified as a 'Marketing Communication' in accordance with the applicable regional regulation. This means that this marketing communication (a) has not been prepared in accordance with legal requirements designed to promote the independence of investment research (b) is not subject to any prohibition on dealing ahead of the dissemination of

investment research.

The whole or any part of this work may not be reproduced, copied or transmitted or any of its contents disclosed to third parties without SSGA's express written consent.

The trademarks and service marks referenced herein are the property of their respective owners. Third party data providers make no warranties or representations of any kind relating to the accuracy, completeness or timeliness of the data and have no liability for damages of any kind relating to the use of such data.

© 2025 State Street Corporation.
All Rights Reserved.
Expiration Date: 20/12/2025