

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] Institutional Investors who have entered into a Qualifying Agreement
Benchmark	MSCI World Screened Choice Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts	
ISIN	LU3045484790
NAV	10.51 GBP as of 31 October 2025
Currency	GBP
Net Assets(millions)	974.25 USD as of 31 October 2025
Inception Date	29 September 2025
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	N/A
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 of the fund is not shown as the inception date of the fund is less than 12 months.

Investing involves risk including the risk of loss of capital.

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.

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Marketing Communication

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

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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

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