

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 Climate Transition Corporate Bond Beta Strategy as further described in the "Investment Strategies" section of the Prospectus.

Fact Sheet
Fixed Income

31 October 2025

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

Fund Information

Share Class	[B GBP] Institutional Investors
Benchmark	BLOOMBERG EURO-AGGREGATE: CORPORATES
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts

ISIN	LU3045484873
NAV	10.13 GBP as of 31 October 2025
Currency	GBP
Net Assets(millions)	351.93 EUR as of 31 October 2025
Inception Date	29 September 2025
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 ¹	
Subscription	0.25%
Redemption	0.00%
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
Number of Issues*	1,697	3,963
Average Yield To Worst (%)	2.98	2.98
Yield to Maturity (%)	2.99	2.99
Current Yield (%)	2.77	2.79
Average Coupon (%)	2.81	2.82
Option Adjusted Spread (bps)	77.33	76.76
Effective Duration (Years)	4.50	4.51
Average Maturity (Years)	5.12	5.12
Effective Convexity	0.30	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 (%)	-
Tracking Error (%)	-
Beta	-

Country Allocation

	Fund (%)	Benchmark (%)
United States	20.61	21.64
France	18.06	19.09
Germany	12.14	13.10
United Kingdom	8.21	8.14
Netherlands	5.73	4.85
Spain	5.43	5.92
Italy	4.96	5.69
Sweden	3.98	3.04
Belgium	2.42	2.16
Denmark	2.37	2.00
Other	16.08	14.37
Total	100.00	100.00

Sector Allocation

	Fund (%)	Benchmark (%)
Corporate - Industrial	48.05	48.81
Corporate - Finance	43.69	43.00
Corporate - Utility	8.04	8.19
Cash	0.22	-
Total	100.00	100.00

Credit Rating Exposure Allocation

	Fund (%)	Benchmark (%)
Aaa	0.52	0.39
Aa	6.96	6.78
A	41.77	42.07
Baa	50.74	50.76
Total	100.00	100.00

Maturity Allocation

	Fund (%)	Benchmark (%)
0 - 1 Year	0.22	-
1 - 3 Years	30.55	30.44
3 - 5 Years	26.23	27.64
5 - 7 Years	21.07	19.71
7 - 10 Years	15.43	15.67
10 - 20 Years	6.07	6.09
> 20 Years	0.44	0.45

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.

Contact Us

Visit our website at statestreet.com/im or contact your representative State Street Investment Management's office.

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