State Street US Systematic Corporate Bond Tilted Beta Fund - S

Asset Class

Fixed Income

Fund Identifier

LU2280216107

As of 31 Aug 2026

Climate Metrics

Source: State Street Investment Management, MSCI, CBI, Task Force on Climate-related Financial Disclosures. Holdings as of 31 Aug 2026, sustainability data as of 31 Jul 2026.

See Glossary for detailed calculation notes such as missing data treatment, data lag and exclusions. The results are estimates based on assumptions and analysis made by State Street Investment Management. They are not intended to represent actual results of any offering.

Actual results may differ.

Companies with SBTi Approved Targets

43.07%

Potential Emissions

0.00

ktCO2-eq per $mn invested

Green/Fossil Fuel Based Revenue Ratio

4.31

Green Bonds

5.54%

Brown Revenues

0.94%

Portfolio Coverage **98.56%**

Low Carbon Transition Score

6.15

Portfolio Coverage **96.55%**

Implied Temperature Rise (°C)

2.00

Portfolio Coverage **96.88%**

Carbon Footprint (t CO2e/$M EVIC)

	Portfolio	Portfolio Coverage
Scope 1	**35.38**	**98.56%**
Scope 2	**6.49**	**98.56%**
Scope 3	**151.24**	**98.56%**
Scope 1+2	**41.86**	**98.56%**
Scope 1+2+3	**195.84**	**97.87%**

Total Carbon Emissions

	Portfolio	Portfolio Coverage
Scope 1	**8,573.91**	**98.56%**
Scope 2	**1,571.97**	**98.56%**
Scope 3	**36,654.93**	**98.56%**
Scope 1+2	**10,145.92**	**98.56%**

Weighted Average Carbon Intensity (t CO2e/$M Sales)

	Portfolio	Portfolio Coverage
Scope 1	**39.76**	**98.44%**
Scope 2	**17.10**	**98.44%**
Scope 3	**340.68**	**98.56%**
Scope 1+2	**56.89**	**98.56%**
Scope 1+2+3	**398.61**	**98.56%**

Climate Value at Risk

Policy Risk VaR	Portfolio	Portfolio Coverage
Orderly Transition (1.5 °C)	**-9.23%**	**97.00%**
Disorderly Transition (2 °C)	**-3.64%**	**97.00%**
Hothouse (3 °C)	**-2.60%**	**97.00%**
Technology Opportunities VaR		
Orderly Transition (1.5 °C)	**0.72%**	**91.35%**
Disorderly Transition (2 °C)	**0.15%**	**91.35%**
Hothouse (3 °C)	**0.16%**	**91.35%**
Physical Risk VaR		
Orderly Transition (1.5 °C)	**-0.43%**	**96.96%**
Disorderly Transition (2 °C)	**-0.95%**	**96.96%**
Hothouse (3 °C)	**-1.44%**	**96.96%**

Glossary

Sustainability data is as of the date identified in the report sections above, usually on a month lag. All metrics are reported in USD unless otherwise stated.

Climate Metrics

Data Treatments - State Street applies the data treatments where applicable to Climate Metrics. To review the data treatments and the metrics they are applied to please click here.

Portfolio Coverage is dependent upon the universe covered by SSGA's external providers. For certain markets and types of companies, there may be significant limitations in the availability of data, or in some cases, no data may be available at all. In such instances, the benchmark index provider, investment manager, an affiliate of the investment manager or another party may use data from a related entity as a proxy or generate estimated data to fill these gaps.

Brown Revenues: Percentage of revenue from "brown" sectors and activities, including fossil fuel extractions, mining, operations, and power generation, employing MSCI revenue indicators. Brown revenue (%) is defined as the proportion of revenues a company derives from activities related to the extraction of fossil fuels, or power generation using fossil fuel-based energy sources. It reflects firms tied to conventional energy value chains.

Brown Revenues– MSCI: Weighted Average of each Underlying Security with Brown Revenue for the Portfolio.

Potential Emissions – MSCI: Sum of Weighted Average Total Potential Emission of Fossil Fuel Reserves Normalized by EVIC $MN (ktCO2-eq per $MN invested) on the Portfolio Level.

Green Bonds: The Climate Bonds Initiative (CBI) defines green bonds as debt instruments that finance projects with environmental benefits, and the CBI Green Bond Database uses a methodology to evaluate and categorize projects as green. The CBI's methodology includes the following criteria:

> **Self-labeling:** The issuer must consciously label the instrument as a green bond.
>
> **Public disclosure:** The issuer must provide sufficient information to determine if the financed assets are green. This includes information such as the amount outstanding and closing confirmation.
>
> **Eligible sectors:** The financed assets must be in eligible sectors, such as energy efficient products and processes, or non-energy GHG reductions.
>
> **Eligible use of proceeds:** The proceeds must be used for eligible purposes.

Green Bonds – CBI: Market Value of Securities with Green Bonds as a Percentage of the Total Market Value of all Securities in the Portfolio.

Green/Fossil Fuel Based Revenue Ratio - MSCI: The Sum of Green to Fossil Fuel Based Revenue Ratio on the Portfolio level and the Sum of Green to Fossil Fuel Based Revenue Ratio on the Portfolio level.

Companies with SBTi /Approved Targets – MSCI: The percentage of the fund's market value exposed to issuers that have carbon emissions reduction targets approved by the Science Based Targets initiative (SBTi) on the Portfolio level.

Low Carbon Transition Score – MSCI: Score calculates a company's climate transition risk by aggregating Scope 1, 2 and 3 emissions, emissions avoided, and the quality of the company's climate management into a score between 0 (highest risk) and 10 (lowest risk). Companies with higher Low Carbon Transition score are more aligned with the Low Carbon Transition compared to the companies with lower scores. Score calculated at the Portfolio level.

Carbon Footprint:

> **Scope 1+2+3- (t CO2e/$M EVIC) – MSCI:** Weighted average Scope 1, Scope 2 and Scope 3 carbon emissions intensity normalized by enterprise value including cash.

Total Carbon Emissions – MSCI: Total Carbon Emissions measures the absolute tons of CO2e EVIC for which an investor is responsible. It is apportioned to the investor based on an equity ownership perspective, and can be explained with a simple example: If an investor's position in a company is equal to 1% of the company's total market capitalization, then the investor owns 1% of the company, and is consequently responsible for 1% of the company's carbon emissions (tons CO2e). Calculating the "owned" emissions from each position in the portfolio and summing those emissions yields the total carbon emissions for the portfolio.

> **Scope 1** emissions are "direct emissions" from sources that are owned or controlled by the company. Data
>
> **Scope 2** emissions are the indirect emissions released into the atmosphere from the use of purchased energy such as electricity, heat or steam. These are called "indirect emissions" because the actual emissions are generated at another facility such as a power station.
>
> **Scope 3** emissions include all other indirect emissions that occur across the value chain and are outside of the organization's direct control.

Weighted Average Carbon Intensity - MSCI: Scope 1+2+3 - Calculating a portfolio's Weighted Average Carbon Intensity is achieved by calculating the carbon intensity (Scope 1 + 2 + 3 Emissions / $M Sales) for each portfolio company and calculating the weighted average by portfolio weight.

Please note that the scope 1+2 and scope 1+2+3 values for Total Carbon Emissions, Carbon Footprint, and Weighted Average Carbon Intensity may not equal the sum of the individual values. This may occur for a few reasons. Each metric is a distinct data element provided by the vendor. Data treatments for replacing null data with sub-industry median data could cause differences in aggregated results. Data is reported based on the most recent common fiscal year end, which may vary for aggregated fields and is more likely with scope 3.

Implied Temperature Rise (°C) – MSCI: The climate scenario alignment uses MSCI's Implied Temperature Rise (ITR) model, Which is a forward-looking temperature alignment metric for companies and portfolios. Specifically, the MSCI ITR methodology evaluates whether a company or portfolio are aligned with the Paris Agreement temperature goals – in particular, the maximal goal of limiting global mean surface temperature to an increase of no more than 1.5°C in the year 2100 compared with preindustrial levels. For example, an ITR of 2.5°C assigned to a given portfolio would indicate that the portfolio is exceeding its fair share of the global carbon budget, and that if everyone exceeded their fair shares by a similar proportion, by 2100 we would end up in a world with >2.5°C of warming compared to pre-industrial levels. Please note there is significant uncertainty related to this temperature estimate, and outputs differ amongst different data vendors as methodologies continue to evolve and mature.

> **Portfolio:** Implied Temperature Rise aggregated at the Portfolio Level.

Climate Value at Risk- MSCI: (Climate VaR) is a measure to estimate the potential financial losses that a company or portfolio of assets could incur as a result of climate change. For additional details Climate Value at Risk metrics included on this report click here.

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