State Street SRI Euro Corporate Bond Index Fund

State Street Global Advisors Luxembourg SICAV

Fact Sheet
Fixed Income

30 June 2026

Fund Objective

The objective of the Fund is to track the performance of the fixed-rate, investment grade, Euro-denominated sustainable 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 track the performance of the Markit iBoxx Euro SRI Corporate Bond Custom Index (or any other index determined by the Directors from time to time to track substantially the same market as the Index) as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

The Index measures the performance of the Euro corporate bond market, screened based on sustainability criteria. Securities must be fixed rate, Euro-denominated and rated investment grade as defined by the Index methodology. Inclusion is based on the currency of the issue, not the domicile of the issuer.

Fund Information

Share Class	[B] Institutional Investors who have entered into a Qualifying Agreement
Benchmark	Markit iBoxx Euro SRI Corporate Bond Custom Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts

ISIN	LU0773064638
NAV	10.20 EUR as of 30 June 2026
Currency	EUR
Net Assets(millions)	539.34 EUR as of 30 June 2026
Inception Date	01 April 2026
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
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	0.20%
Redemption	0.00%
Minimum Initial Investment	EUR 10,000,000.00
Minimum Subsequent Investment	EUR 5,000.00
Management Fees	0%
Actual TER	N/A
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 0%

[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*	2,834	3,357
Average Yield To Worst (%)	3.42	3.42
Yield to Maturity (%)	3.51	3.51
Current Yield (%)	3.08	3.04
Average Coupon (%)	3.06	3.03
Option Adjusted Spread (bps)	79.75	79.29
Effective Duration (Years)	4.57	4.56
Average Maturity (Years)	5.24	5.22
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	19.90	19.83
France	18.03	18.15
Germany	11.42	11.86
United Kingdom	9.40	9.17
Netherlands	6.58	6.43
Spain	6.53	6.52
Italy	5.81	5.87
Sweden	2.83	2.85
Belgium	2.71	2.68
Denmark	2.48	2.48
Other	14.31	14.16
Total	**100.00**	**100.00**

Sector Allocation

	Fund (%)	Benchmark (%)
Corporate - Finance	43.62	43.63
Corporate - Industrial	39.80	39.85
Corporate - Utility	8.65	8.60
Agency	4.44	4.31
Other	2.03	2.12
Non Corporates	1.43	1.49
Cash	0.04	-
Total	**100.00**	**100.00**

Credit Rating Exposure Allocation

	Fund (%)	Benchmark (%)
Aaa	0.14	0.07
Aa	7.62	7.73
A	42.95	43.10
Baa	49.17	48.95
Below BAA	0.07	0.14
Not Rated	0.05	0.02
Total	**100.00**	**100.00**

Maturity Allocation

	Fund (%)	Benchmark (%)
0 - 1 Year	0.11	0.02
1 - 3 Years	27.49	28.76
3 - 5 Years	29.58	28.48
5 - 7 Years	21.02	20.49
7 - 10 Years	15.56	15.62
10 - 20 Years	5.66	6.10
> 20 Years	0.58	0.54

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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