State Street Euro Core Treasury Bond Index Fund

State Street Global Advisors Luxembourg SICAV

Fact Sheet
Fixed Income

31 October 2026

Fund Objective

The objective of the Fund is to track the performance of the Euro core government bond market.

Investment Strategy

The investment policy of the Fund is to track the performance of a Customised Subset of the Bloomberg Global Treasury Bond Index (Euro Core 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 German, French and Dutch government bond markets. Securities must be fixed rate and rated investment grade as defined by the Index methodology.

Fund Information	
Share Class	[I Distributing] Institutional Investors
Benchmark	Bloomberg Global Treasury 40% Germany 40% France 20% Netherlands Custom Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts	
ISIN	LU0773064802
NAV	8.98 EUR as of 30 October 2026
Currency	EUR
Net Assets(millions)	94.49 EUR as of 30 October 2026
Inception Date	31 May 2012
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	0.01%
Redemption	0.01%
Minimum Initial Investment	EUR 3,000,000.00
Minimum Subsequent Investment	EUR 1,000.00
Management Fees	0.15%
Actual TER	0.22%
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					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised (%)					
1 Year	-3.09	-3.05	0.04	-3.26	-0.17
3 Year	1.16	1.19	0.03	0.97	-0.18
5 Year	-3.48	-3.45	0.03	-3.65	-0.17
Since Inception	0.17	0.18	0.01	-0.02	-0.19
Cumulative (%)					
1 Month	1.12	1.12	0.00	1.11	-0.01
3 Month	-1.71	-1.72	0.00	-1.77	-0.06
1 Year	-3.09	-3.05	0.04	-3.26	-0.17
3 Year	3.51	3.62	0.11	2.95	-0.56
5 Year	-16.23	-16.09	0.14	-16.95	-0.73
Since Inception	2.49	2.69	0.20	-0.33	-2.82
Calendar (%)					
2026 (YTD)	-2.18	-2.14	0.05	-2.31	-0.13
2025	-0.90	-0.77	0.13	-0.99	-0.09
2024	0.11	0.04	-0.07	-0.17	-0.28
2023	6.09	6.12	0.02	5.91	-0.19
2022	-18.80	-18.78	0.03	-18.94	-0.14

The performance data quoted represents past performance. Past performance does not guarantee future results.
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.
Previous to 1 December 2021, this Fund's Benchmark was the Customised Subset of the Bloomberg Barclays Global Treasury Bond Index (Euro Core Index).
Source: State Street Investment Management.
All data is as at 31/10/2026

Characteristics		
	Fund	Benchmark
Number of Issues*	148	143
Average Yield To Worst (%)	3.73	3.72
Yield to Maturity (%)	3.73	3.72
Current Yield (%)	2.54	2.38
Average Coupon (%)	2.36	2.20
Option Adjusted Spread (bps)	50.49	49.97
Effective Duration (Years)	7.14	7.14
Average Maturity (Years)	8.88	8.77
Effective Convexity	0.95	0.96
Average Credit Rating Quality	AA2	AA2

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

Ratios	3 Years
Standard Deviation (%)	4.91
Tracking Error (%)	0.16
Beta	1.00

Country Allocation		
	Fund (%)	Benchmark (%)
Germany	40.06	40.00
France	39.85	40.00
Netherlands	20.03	20.00
European Union	0.07	-
United States	0.00	-
United Kingdom	0.00	-
Total	**100.00**	**100.00**

Sector Allocation		
	Fund (%)	Benchmark (%)
Treasury	99.93	100.00
Cash	0.07	-
Total	**100.00**	**100.00**

Credit Rating Exposure Allocation		
	Fund (%)	Benchmark (%)
Aaa	60.15	60.00
A	39.85	40.00
Total	**100.00**	**100.00**

Maturity Allocation		
	Fund (%)	Benchmark (%)
0 - 1 Year	0.07	-
1 - 3 Years	21.90	22.53
3 - 5 Years	19.76	19.83
5 - 7 Years	12.12	12.08
7 - 10 Years	17.27	17.57
10 - 20 Years	17.18	16.19
> 20 Years	11.70	11.80

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.

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

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