State Street SRI Euro Corporate Bond Index Fund

State Street Global Advisors Luxembourg SICAV

Fact Sheet

Fixed Income

30 September 2026

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Morningstar Rating™

As of 30 September 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	[A2 Distributing] All Investors
Benchmark	Markit iBoxx Euro SRI Corporate Bond Custom Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts	
ISIN	LU1259993019
NAV	9.62 EUR as of 30 September 2026
Currency	EUR
Net Assets(millions)	565.49 EUR as of 30 September 2026
Inception Date	23 July 2015
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 300,000,000.00
Minimum Subsequent Investment	EUR 50.00
Management Fees	0.16%
Actual TER	0.13%
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	-1.00	-0.95	0.05	-1.08	-0.08
3 Year	3.94	4.06	0.12	3.93	-0.01
5 Year	-0.32	-0.19	0.14	-0.30	0.02
Since Inception	1.06	1.12	0.06	0.96	-0.10
Cumulative (%)					
1 Month	-1.36	-1.36	0.00	-1.37	-0.01
3 Month	-2.56	-2.56	0.00	-2.59	-0.03
1 Year	-1.00	-0.95	0.05	-1.08	-0.08
3 Year	12.31	12.69	0.38	12.27	-0.04
5 Year	-1.60	-0.92	0.68	-1.50	0.10
Since Inception	12.53	13.24	0.72	11.25	-1.27
Calendar (%)					
2026 (YTD)	-1.23	-1.20	0.04	-1.30	-0.06
2025	2.99	3.10	0.11	2.97	-0.02
2024	4.54	4.70	0.16	4.56	0.02
2023	8.16	8.42	0.26	8.31	0.15
2022	-13.85	-13.70	0.15	-13.79	0.06

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 January 2023, the Fund was known as State Street Euro Sustainable Corporate Bond Index Fund.
Previous to 30 April 2025, this Fund's Benchmark was the Markit iBoxx Euro Sustainable Corporate Bond Custom Index.

Source: State Street Investment Management.
All data is as at 30/09/2026

Characteristics

	Fund	Benchmark
Number of Issues*	2,838	3,422
Average Yield To Worst (%)	4.24	4.23
Yield to Maturity (%)	4.31	4.30
Current Yield (%)	3.28	3.24
Average Coupon (%)	3.14	3.11
Option Adjusted Spread (bps)	92.96	91.66
Effective Duration (Years)	4.45	4.44
Average Maturity (Years)	5.15	5.13
Effective Convexity	0.29	0.29
Average Credit Rating Quality	BAA1	BAA1

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

Ratios	3 Years
Standard Deviation (%)	3.46
Tracking Error (%)	0.03
Beta	1.00

Country Allocation

	Fund (%)	Benchmark (%)
United States	20.27	20.07
France	17.59	17.74
Germany	11.40	11.99
United Kingdom	9.35	9.28
Netherlands	6.55	6.42
Spain	6.13	6.23
Italy	5.82	5.88
Sweden	2.74	2.85
Belgium	2.72	2.69
Denmark	2.25	2.40
Other	15.17	14.44
Total	**100.00**	**100.00**

Sector Allocation

	Fund (%)	Benchmark (%)
Corporate - Finance	41.24	41.29
Corporate - Industrial	34.35	34.34
Other	9.91	10.06
Corporate - Utility	8.50	8.46
Agency	4.56	4.46
Non Corporates	1.39	1.39
Cash	0.05	-
Total	**100.00**	**100.00**

Credit Rating Exposure Allocation

	Fund (%)	Benchmark (%)
Aaa	0.14	0.07
Aa	7.61	7.72
A	42.27	42.24
Baa	49.83	49.83
Below BAA	0.10	0.11
Not Rated	0.05	0.02
Total	**100.00**	**100.00**

Maturity Allocation

	Fund (%)	Benchmark (%)
0 - 1 Year	0.07	0.06
1 - 3 Years	28.36	29.17
3 - 5 Years	29.27	28.77
5 - 7 Years	21.11	20.38
7 - 10 Years	14.93	15.26
10 - 20 Years	5.74	5.87
> 20 Years	0.52	0.49

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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