

Share Class

[I Distributing] Institutional Investors

Fund Objective

The objective of the Fund is to track the performance of the fixed-rate, investment grade, Euro-denominated corporate bond market.

Investment Strategy

The investment policy of the Fund is to track the performance of the Bloomberg Euro Aggregate Corporate Bond 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 seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index 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, anti-corruption and controversial weapons.

The Index measures the performance of the Euro corporate bond market. 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.

Benchmark

Bloomberg Euro Aggregate Corporate Bond Index

Structure

Investment Company

UCITS Compliant

Domicile

Luxembourg

Fund Facts

ISIN	LU1833563999
NAV	9.87 EUR as of 28 February 2025
Currency	EUR
Net Assets(millions)	1,477.72 EUR as of 28 February 2025
Inception Date	18 October 2018
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 Factor¹	
Subscription	0.35%
Redemption	0.00%
Minimum Initial Investment	EUR 3,000,000.00
Minimum Subsequent Investment	EUR 1,000.00
Management Fees	0.15%
Actual TER	0.19%
Charge	Subscription Redemption
Paid to the fund	N/A Up to 2%

¹ Indicative as at the date of this factsheet and is subject to change

Performance

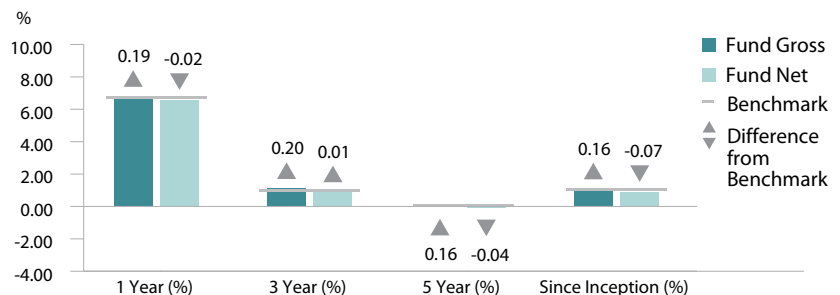
	Annualised	Benchmark	Fund Gross	Difference	Fund Net	Difference
1 Year (%)		6.62	6.81	0.19	6.60	-0.02
3 Year (%)		0.92	1.12	0.20	0.92	0.01
5 Year (%)		-0.02	0.13	0.16	-0.07	-0.04
Since Inception (%)		0.94	1.10	0.16	0.87	-0.07
Cumulative						
1 Month (%)		0.60	0.60	0.01	0.24	-0.36
3 Month (%)		0.66	0.69	0.03	0.64	-0.02
1 Year (%)		6.62	6.81	0.19	6.60	-0.02
3 Year (%)		2.78	3.39	0.61	2.80	0.02
5 Year (%)		-0.12	0.67	0.79	-0.34	-0.22
Since Inception (%)		6.15	7.23	1.08	5.69	-0.46
Calendar						
2025 (year to date)		1.04	1.10	0.06	1.07	0.03
2024		4.74	4.91	0.18	4.71	-0.03
2023		8.19	8.43	0.25	8.23	0.04
2022		-13.65	-13.51	0.13	-13.68	-0.03
2021		-0.97	-0.92	0.04	-1.11	-0.14

Past performance is not a reliable indicator of future performance. 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 Bloomberg Barclays Euro-Aggregate Corporate Bond Index. Previous to 28 May 2021, the Fund was known as State Street Euro Corporate Bond Index Fund. Previous to 1 January 2023, the Fund was known as State Street Euro Corporate Bond ESG Screened Index Fund.

Source: SSGA.
All data is as at 28/02/2025

Annualised Performance



Fund Characteristics

	Fund	Benchmark
Number of Issues*	2,222	3,842
Average Yield To Worst (%)	3.06	3.03
Yield to Maturity (%)	3.07	3.04
Current Yield (%)	2.96	2.59
Average Coupon (%)	3.02	2.62
Option Adjusted Spread (bps)	92.95	90.67
Effective Duration (Years)	4.46	4.47
Average Maturity (Years)	5.09	5.06
Effective Convexity	0.30	0.30
Average Credit Rating Quality	BAA1	BAA1

Ratios

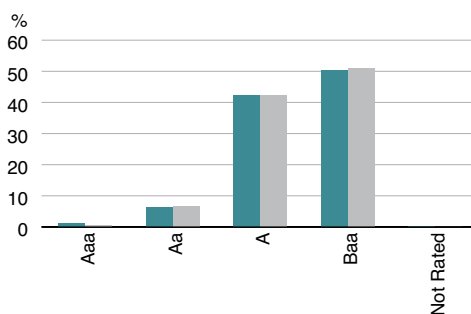
	3 Years
Standard Deviation (%)	6.34
Tracking Error (%)	0.09
Beta	1.01

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

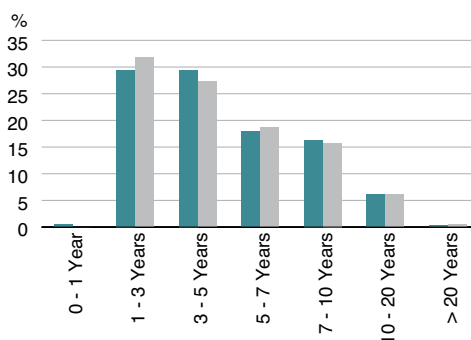
Country Allocation	Fund (%)	Benchmark (%)
United States	21.13	21.50
France	19.38	19.41
Germany	13.11	13.69
United Kingdom	7.79	7.62
Spain	6.24	6.42
Italy	5.50	5.70
Netherlands	4.95	4.85
Sweden	3.04	2.92
Switzerland	2.49	2.43
Denmark	2.05	1.95
Other	14.32	13.51
Total	100.00	100.00

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	1.03	0.56
Aa	6.36	6.47
A	42.14	42.19
Baa	50.42	50.78
Not Rated	0.06	-
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Corporate - Industrial	48.55	48.98
Corporate - Finance	42.94	42.83
Corporate - Utility	8.07	8.19
Cash	0.43	-
Total	100.00	100.00



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	0.43	-
1 - 3 Years	29.43	31.73
3 - 5 Years	29.45	27.24
5 - 7 Years	17.92	18.70
7 - 10 Years	16.31	15.77
10 - 20 Years	6.10	6.08
> 20 Years	0.37	0.47



For More Information

Visit our website at ssga.com or contact your representative State Street Global Advisors' office.

SSGA Belgium

+32 (0) 2 663 2016

SSGA France

+33 (0) 1 44 45 40 48

SSGA Germany

+49 (0) 89 55878 999

SSGA Ireland

+353 1 776 3000

SSGA Italy

+39 02 3206 6121

SSGA Middle East & Africa

+971 2 245 9000

SSGA Netherlands

+31 (0) 20 718 1701

SSGA Switzerland

+41 (0) 44 245 7099

SSGA United Kingdom

+44 (0) 20 3395 2333

Source: SSGA.

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 WWW.SSGA.COM

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