

Share Class

[1 EUR Portfolio Hedged] Institutional Investors

Fund Objective

The objective of the Fund is to track the performance of the fixed rate global high yield corporate bond market.

Investment Strategy

The State Street Global High Yield Bond Screened Index Fund ("Fund") is an index fund tracking the performance of the ICE BofA Global High Yield Constrained Index ("Index") while screening out securities based on an assessment of their adherence to the ESG criteria defined by the Investment Manager.

The investment policy of the Fund is to provide investors a return in line with the performance of the Index while screening out securities based on an assessment of their adherence to ESG criteria defined by the Investment Manager. Specifically, a negative and norms-based screen is applied to the portfolio of the Fund to screen out the following exclusion criteria:

- Controversial Weapons;
- UN Global Compact ("UNGC") Violations;
- Thermal Coal;
- Arctic Drilling;
- Oil and Tar Sands;
- Severe ESG Controversies;
- Civilian Firearms; and
- Tobacco.

Benchmark

ICE BofA Global High Yield Constrained Index

Structure

Investment Company

UCITS Compliant

Domicile

Luxembourg

Fund Facts

ISIN	LU2287755099	
NAV	10.57 EUR as of 30 June 2025	
Currency	EUR	
Net Assets(millions)	850.52 USD as of 30 June 2025	
Inception Date	29 April 2021	
SFDR Fund Classification	SFDR - Article 8	
Investment Style	Index	
Zone	Global	
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2	
Notification Deadline	DD-1 2:00PM CET time	
Valuation	Daily market close	
Swing Factor¹		
Subscription	0.40%	
Redemption	0.00%	
Minimum Initial Investment	EUR 3,000,000.00	
Minimum Subsequent Investment	EUR 1,000.00	
Management Fees	0.18%	
Actual TER	0.29%	
Charge	Subscription	Redemption
Paid to the fund	N/A	Up to 2%

Performance

	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised					
1 Year (%)	8.14	8.05	-0.09	7.76	-0.38
3 Year (%)	7.94	8.05	0.11	7.89	-0.04
5 Year (%)	-	-	-	-	-
Since Inception (%)	1.56	1.60	0.05	1.33	-0.23
Cumulative					
1 Month (%)	1.36	1.30	-0.05	1.27	-0.09
3 Month (%)	2.51	2.42	-0.09	2.35	-0.16
1 Year (%)	8.14	8.05	-0.09	7.76	-0.38
3 Year (%)	25.75	26.15	0.39	25.60	-0.15
5 Year (%)	-	-	-	-	-
Since Inception (%)	6.67	6.86	0.20	5.66	-1.01
Calendar					
2025 (year to date)	3.37	3.21	-0.17	3.48	0.11
2024	7.47	7.66	0.19	7.36	-0.11
2023	10.35	10.77	0.42	10.45	0.10
2022	-13.59	-13.53	0.06	-13.75	-0.16
2021	0.70	0.42	-0.28	-0.16	-0.86

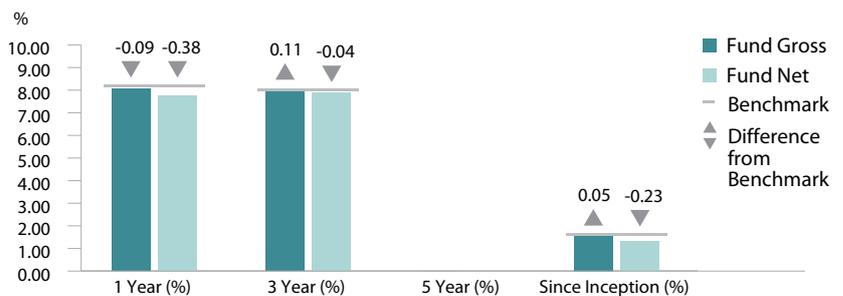
Past performance is not a reliable indicator of future performance.

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 January 2023, the Fund was known as State Street Global High Yield Bond ESG Screened Index Fund.

Source: SSGA.
All data is as at 30/06/2025

Annualised Performance



Fund Characteristics

	Fund	Benchmark
Number of Issues*	2,825	3,177
Average Yield To Worst (%)	6.83	6.78
Yield to Maturity (%)	7.15	7.11
Current Yield (%)	6.47	6.47
Average Coupon (%)	6.35	6.32
Option Adjusted Spread (bps)	311.43	302.99
Effective Duration (Years)	2.92	2.96
Average Maturity (Years)	6.29	6.21
Effective Convexity	-0.17	-0.18
Average Credit Rating Quality	B1	B1

Ratios

	3 Years
Standard Deviation (%)	5.97
Tracking Error (%)	0.30
Beta	0.99

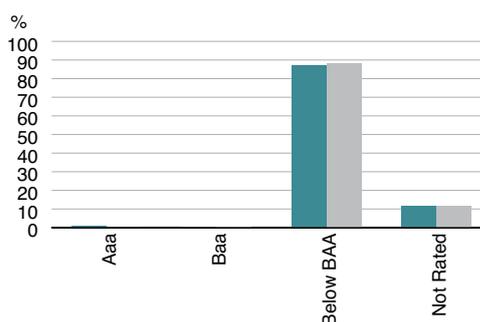
* Number of Issues quoted for the Fund may include Cash related items.

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

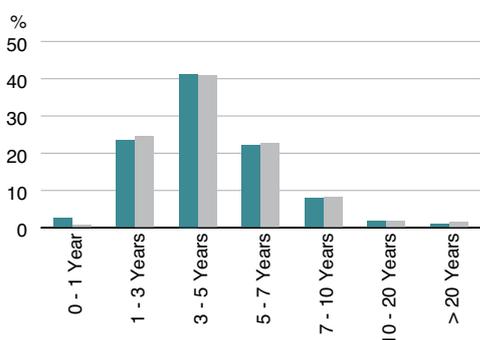
Country Allocation	Fund (%)	Benchmark (%)
United States	56.82	56.22
United Kingdom	4.59	4.39
France	4.30	4.07
Canada	3.71	3.55
Italy	2.93	2.85
Brazil	2.82	2.88
Germany	2.71	2.89
Luxembourg	1.50	1.52
Turkey	1.40	1.39
Spain	1.35	1.27
Other	17.86	18.96
Total	100.00	100.00

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	0.99	-
Baa	0.30	0.35
Below BAA	86.93	88.17
Not Rated	11.78	11.48
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Corporate - Industrial	77.42	76.34
Corporate - Finance	12.88	12.52
Non Corporates	4.42	6.61
Corporate - Utility	3.72	3.88
Cash	0.99	-
Agency	0.52	0.58
Other	0.03	0.04
Asset Backed Securities	0.02	0.02
Total	100.00	100.00



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	2.47	0.80
1 - 3 Years	23.36	24.50
3 - 5 Years	41.26	40.79
5 - 7 Years	22.18	22.63
7 - 10 Years	7.92	8.13
10 - 20 Years	1.78	1.74
> 20 Years	1.03	1.41



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.STATESTREET.COM/IM

State Street Global Advisors (SSGA) is now State Street Investment Management. Please go to statestreet.com/investment-management for more information.

Marketing Communication – General Access. Professional Clients Only.

This material is for your private information. The information provided does not constitute investment advice as such term is defined under the Markets in Financial Instruments Directive (2014/65/EU) or applicable Swiss regulation and it should not be relied on as such. There is no representation or warranty as to the accuracy of the information and State Street shall have no liability for decisions based on such information.

Please refer to the Fund's latest Key Information Document (KID)/Key Investor Information Document (KIID) and Prospectus before making any final investment decision. The latest English version of the prospectus and the KID/KIID can be found at www.statestreet.com/im. A summary of investor rights can be found here: <https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-investors-rights-summary-template-non-etf-Lux.pdf> Note that the Management Company may decide to terminate the arrangements made for marketing and proceed with de-notification in compliance with Article 93a of Directive 2009/65/EC.

This communication is directed at professional clients (this includes Eligible Counterparties) who are deemed both Knowledgeable and Experienced in matters relating to investments.

The information contained in this communication is not a research recommendation or 'investment research' and is classified as a 'Marketing Communication' in accordance with the applicable regional regulation. This means that this marketing communication (a) has not been prepared in accordance with legal requirements designed to promote the independence of investment research (b) is not subject to any prohibition on dealing ahead of the dissemination of investment research.

The trademarks and service marks referenced herein are the property of their respective owners. Third party data providers make no warranties or representations of any kind relating to the accuracy, completeness or timeliness of the data and have no liability for damages of any kind relating to the use of such data.

The whole or any part of this work may not be reproduced, copied or transmitted or any of its contents disclosed to third parties without SSGA's express written consent.

For More Information

Visit our website at www.statestreet.com/im 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