State Street Global High Yield Bond Screened 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 fixed rate global high yield 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 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 minimise 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 certain ESG criteria defined by the Investment Manager and further in Annex 4.

Fund Information	
Share Class	[I NOK Portfolio Hedged] Institutional Investors
Benchmark	ICE BoFA Global High Yield Constrained Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts	
ISIN	LU2358927668
NAV	114.44 NOK as of 30 October 2026
Currency	NOK
Net Assets(millions)	1,026.54 USD as of 30 October 2026
Inception Date	30 November 2021
SFDR Fund Classification	SFDR - Article 8
Investment Style	Index
Zone	Global
Settlement	Redemption Settlement Cycle, DD+3; Subscription Settlement Cycle, DD+3
Notification Deadline	DD-1 2:00PM CET time
Valuation	Daily market close
Swing Factor[1]	
Subscription	0.30%
Redemption	0.00%
Minimum Initial Investment	NOK 30,000,000.00
Minimum Subsequent Investment	NOK 10,000.00
Management Fees	0.18%
Actual TER	0.26%
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	1.76	1.96	0.21	1.70	-0.06
3 Year	8.25	8.36	0.12	8.08	-0.17
5 Year	-	-	-	-	-
Since Inception	3.04	3.15	0.11	2.78	-0.26
Cumulative (%)					
1 Month	-0.02	0.05	0.08	-0.27	-0.24
3 Month	-1.42	-1.36	0.07	-1.42	0.01
1 Year	1.76	1.96	0.21	1.70	-0.06
3 Year	26.85	27.25	0.41	26.24	-0.60
5 Year	-	-	-	-	-
Since Inception	15.89	16.47	0.58	14.44	-1.45
Calendar (%)					
2026 (YTD)	0.75	0.91	0.15	0.69	-0.07
2025	8.39	8.33	-0.06	8.05	-0.33
2024	8.37	8.42	0.05	8.12	-0.25
2023	10.75	11.25	0.51	10.93	0.18
2022	-12.81	-12.94	-0.13	-13.16	-0.34

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 Global High Yield Bond ESG Screened Index Fund.
Source: State Street Investment Management.
All data is as at 31/10/2026

Characteristics		
	Fund	Benchmark
Number of Issues*	2,556	3,284
Average Yield To Worst (%)	8.09	8.10
Yield to Maturity (%)	8.27	8.30
Current Yield (%)	6.97	7.04
Average Coupon (%)	6.57	6.61
Option Adjusted Spread (bps)	353.32	354.91
Effective Duration (Years)	3.12	3.18
Average Maturity (Years)	4.69	4.86
Effective Convexity	-0.06	-0.06
Average Credit Rating Quality	B1	B1

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

Ratios	3 Years
Standard Deviation (%)	3.93
Tracking Error (%)	0.18
Beta	1.01

Country Allocation		
	Fund (%)	Benchmark (%)
United States	58.73	57.93
France	4.56	4.53
United Kingdom	4.37	4.27
Canada	3.72	3.05
Germany	2.64	2.56
Italy	2.44	2.43
Brazil	2.18	2.46
Turkey	1.85	1.70
Japan	1.61	1.71
Luxembourg	1.61	1.61
Other	16.28	17.76
Total	**100.00**	**100.00**

Sector Allocation		
	Fund (%)	Benchmark (%)
Corporate - Industrial	78.40	76.36
Corporate - Finance	12.43	12.86
Corporate - Utility	4.02	4.28
Non Corporates	3.87	5.80
Cash	0.64	-
Agency	0.59	0.66
Other	0.04	0.04
Total	**100.00**	**100.00**

Credit Rating Exposure Allocation		
	Fund (%)	Benchmark (%)
Aaa	0.64	-
Baa	0.71	0.56
Below BAA	88.10	88.58
Not Rated	10.54	10.86
Total	**100.00**	**100.00**

Maturity Allocation

	Fund (%)	Benchmark (%)
0 - 1 Year	0.74	0.02
1 - 3 Years	26.55	25.76
3 - 5 Years	38.86	38.39
5 - 7 Years	21.50	23.03
7 - 10 Years	9.52	9.45
10 - 20 Years	1.96	1.77
> 20 Years	0.61	1.27

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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