

State Street Global Aggregate Bond Index Fund

State Street Global
Advisors Luxembourg
SICAV

Fact Sheet
Fixed Income

30 November 2025

Fund Objective

The objective of the Fund is to track the performance of the global bond market.

Investment Strategy

The investment policy of the Fund is to track the performance of the Bloomberg Global Aggregate 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 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 global bond market. The Index includes government, government-related and corporate bonds, as well as asset-backed, mortgage-backed and commercial mortgage-backed securities from both developed and emerging markets issuers. Securities must be fixed rate and rated investment grade as defined by the Index methodology.

In relation to corporate bonds, the Investment Manager employs a negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Fund Information

Share Class	[I NOK Portfolio Hedged] Institutional Investors
Benchmark	Bloomberg Global Aggregate Hedged Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts

ISIN	LU2428027051
NAV	104.72 NOK as of 28 November 2025
Currency	NOK
Net Assets(millions)	2,420.94 USD as of 28 November 2025
Inception Date	24 October 2024
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 Factor ¹	
Subscription	0.10%
Redemption	0.01%
Minimum Initial Investment	NOK 30,000,000.00
Minimum Subsequent Investment	NOK 10,000.00
Management Fees	0.18%
Actual TER	0.22%
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 2%

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	4.21	4.14	-0.07	4.00	-0.21
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
Since Inception	4.58	4.52	-0.06	4.28	-0.30
Cumulative (%)					
1 Month	0.21	0.21	0.00	0.19	-0.02
3 Month	1.71	1.69	-0.02	1.63	-0.08
1 Year	4.21	4.14	-0.07	4.00	-0.21
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
Since Inception	5.05	4.99	-0.06	4.72	-0.33
Calendar (%)					
2025 (YTD)	5.06	5.00	-0.06	4.88	-0.18
2024 (partial)	0.00	-0.01	0.00	-0.15	-0.15

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 Global Aggregate Bond Index.

Source: State Street Investment Management.

All data is as at 30/11/2025

Characteristics		
	Fund	Benchmark
Number of Issues*	6,228	31,547
Average Yield To Worst (%)	3.42	3.44
Yield to Maturity (%)	3.42	3.44
Current Yield (%)	3.05	3.15
Average Coupon (%)	2.99	3.10
Option Adjusted Spread (bps)	28.04	29.46
Effective Duration (Years)	6.40	6.41
Average Maturity (Years)	8.14	8.23
Effective Convexity	0.73	0.70
Average Credit Rating Quality	A1	A1

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

Ratios	3 Years
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

Country Allocation		
	Fund (%)	Benchmark (%)
United States	41.25	40.82
China	10.10	10.23
Japan	8.68	8.60
France	5.01	5.13
Germany	4.96	4.80
United Kingdom	4.37	4.37
Canada	3.62	3.53
Italy	3.27	3.25
Supranational	2.62	2.65
Spain	2.28	2.28
Other	13.83	14.34
Total	100.00	100.00

Sector Allocation		
	Fund (%)	Benchmark (%)
Treasury	53.82	53.63
Mortgage Backed Securities	11.48	11.55
Corporate - Industrial	9.33	9.54
Corporate - Finance	6.92	7.10
Agency	6.29	6.51
Non Corporates	5.75	5.98
Other	2.93	3.13
Corporate - Utility	1.66	1.74
Cash	1.15	-
CMBS	0.65	0.60
Asset Backed Securities	0.01	0.21
Total	100.00	100.00

Credit Rating Exposure Allocation		
	Fund (%)	Benchmark (%)
Aaa	13.17	12.19
Aa	38.84	39.30
A	33.97	34.30
Baa	13.82	14.22
Not Rated	0.20	-
Total	100.00	100.00

Maturity Allocation		
	Fund (%)	Benchmark (%)
0 - 1 Year	1.16	0.01
1 - 3 Years	25.33	24.68
3 - 5 Years	19.08	21.00
5 - 7 Years	14.55	13.71
7 - 10 Years	18.96	19.81
10 - 20 Years	10.36	10.68
> 20 Years	10.56	10.11

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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The returns on a portfolio of securities which exclude companies that do not meet the portfolio's sustainable strategy criteria may trail

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