

State Street Global High Yield Bond Screened Index Fund

State Street Global
Advisors Luxembourg
SICAV

Fact Sheet
Fixed Income

28 February 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 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.

Fund Information

Share Class	[I CHF Portfolio Hedged Distributing] Institutional Investors
Benchmark	ICE BofA Global High Yield Constrained Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts	
ISIN	LU3030270253
NAV	10.32 CHF as of 27 February 2026
Currency	CHF
Net Assets(millions)	1,146.25 USD as of 27 February 2026
Inception Date	22 May 2025
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 Factor ¹	
Subscription	0.30%
Redemption	0.00%
Minimum Initial Investment	CHF 3,000,000.00
Minimum Subsequent Investment	CHF 1,000.00
Management Fees	0.18%
Actual TER	N/A
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 of the fund is not shown as the inception date of the fund is less than 12 months.

Investing involves risk including the risk of loss of capital.

Characteristics		
	Fund	Benchmark
Number of Issues*	2,877	3,231
Average Yield To Worst (%)	6.42	6.48
Yield to Maturity (%)	6.84	6.92
Current Yield (%)	6.48	6.56
Average Coupon (%)	6.43	6.46
Option Adjusted Spread (bps)	292.44	295.41
Effective Duration (Years)	2.92	2.98
Average Maturity (Years)	5.98	6.31
Effective Convexity	-0.22	-0.21
Average Credit Rating Quality	B1	B1

* 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	57.96	56.14
France	4.77	4.72
United Kingdom	4.58	4.43
Canada	3.60	3.22
Italy	2.70	2.56
Germany	2.56	2.71
Brazil	2.44	2.96
Japan	1.74	1.55
Luxembourg	1.68	1.67
Turkey	1.45	1.56
Other	16.52	18.47
Total	100.00	100.00

Sector Allocation		
	Fund (%)	Benchmark (%)
Corporate - Industrial	77.69	76.35
Corporate - Finance	12.82	12.60
Corporate - Utility	4.22	4.28
Non Corporates	3.87	6.07
Cash	0.75	-
Agency	0.59	0.64
Other	0.05	0.05
Total	100.00	100.00

Credit Rating Exposure Allocation		
	Fund (%)	Benchmark (%)
Aaa	0.75	-
Baa	1.01	0.24
Below BAA	87.44	88.19
Not Rated	10.80	11.57
Total	100.00	100.00

Maturity Allocation		
	Fund (%)	Benchmark (%)
0 - 1 Year	2.11	0.85
1 - 3 Years	20.35	22.00
3 - 5 Years	41.69	39.79
5 - 7 Years	23.52	23.75
7 - 10 Years	9.83	10.51
10 - 20 Years	1.62	1.58
> 20 Years	0.88	1.52

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](https://www.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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statestreet.com/im

Marketing Communication

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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

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