

# State Street Global High Yield Bond Screened Index Fund

State Street Global  
Advisors Luxembourg  
SICAV

Fact Sheet  
Fixed Income

31 May 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	9.88 CHF as of 29 May 2026
Currency	CHF
Net Assets(millions)	1,368.98 USD as of 29 May 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 <sup>1</sup>	
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	0.26%
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 0%

<sup>1</sup> Indicative as at the date of this factsheet and is subject to change

Performance					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
<b>Annualised (%)</b>					
1 Year	2.93	3.26	0.33	2.57	-0.35
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
Since Inception	3.23	3.22	-0.01	2.95	-0.28
<b>Cumulative (%)</b>					
1 Month	0.33	0.40	0.06	0.37	0.04
3 Month	-0.19	-0.07	0.11	-0.14	0.05
1 Year	2.93	3.26	0.33	2.57	-0.35
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
Since Inception	3.31	3.30	-0.01	3.02	-0.29
<b>Calendar (%)</b>					
2026 (YTD)	0.19	0.37	0.18	0.26	0.07
2025 (partial)	3.11	2.92	-0.19	2.76	-0.36

**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: State Street Investment Management.

All data is as at 31/05/2026

Characteristics		
	Fund	Benchmark
Number of Issues*	2,973	3,306
Average Yield To Worst (%)	6.59	6.70
Yield to Maturity (%)	7.01	7.13
Current Yield (%)	6.56	6.64
Average Coupon (%)	6.47	6.50
Option Adjusted Spread (bps)	260.35	271.95
Effective Duration (Years)	2.99	3.08
Average Maturity (Years)	6.16	6.27
Effective Convexity	-0.20	-0.19
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	59.38	56.63
United Kingdom	4.93	4.25
France	4.78	4.66
Canada	3.66	3.14
Italy	2.68	2.63
Germany	2.62	2.59
Brazil	2.30	2.81
Luxembourg	1.65	1.69
Japan	1.50	1.51
Turkey	1.31	1.59
Other	15.19	18.49
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Sector Allocation		
	Fund (%)	Benchmark (%)
Corporate - Industrial	77.90	76.30
Corporate - Finance	13.56	13.08
Corporate - Utility	4.03	4.07
Non Corporates	3.34	5.95
Cash	0.61	-
Agency	0.52	0.56
Other	0.04	0.04
<b>Total</b>	<b>99.99</b>	<b>100.00</b>

Credit Rating Exposure Allocation		
	Fund (%)	Benchmark (%)
Aaa	0.61	-
Baa	0.47	0.40
Below BAA	88.81	87.86
Not Rated	10.11	11.74
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Maturity Allocation		
	Fund (%)	Benchmark (%)
0 - 1 Year	0.89	0.01
1 - 3 Years	23.39	23.69
3 - 5 Years	39.87	38.47
5 - 7 Years	22.31	23.19
7 - 10 Years	10.36	10.47
10 - 20 Years	1.72	1.83
> 20 Years	0.77	1.47

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](http://statestreet.com/im).**

## Contact Us

Visit our website at [statestreet.com/im](http://statestreet.com/im) or contact your representative State Street Investment Management's office.

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