

State Street Global Treasury Bond 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 global government bond market.

Investment Strategy

The investment policy of the Fund is to track the performance of the Bloomberg Global Treasury 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 government bond market. Securities must be fixed rate and rated investment grade as defined by the Index methodology.

Fund Information

Share Class	[S EUR Portfolio Hedged] Institutional Investors
Benchmark	Bloomberg Global Treasury Hedged Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts

ISIN	LU3226602608
NAV	10.16 EUR as of 27 February 2026
Currency	EUR
Net Assets(millions)	4,655.27 USD as of 27 February 2026
Inception Date	16 December 2025
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	0.04%
Redemption	0.01%
Minimum Initial Investment	EUR 125,000,000.00
Minimum Subsequent Investment	EUR 1,000,000.00
Management Fees	0.12%
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*	1,663	1,967
Average Yield To Worst (%)	3.08	3.06
Yield to Maturity (%)	3.08	3.06
Current Yield (%)	2.91	2.80
Average Coupon (%)	2.90	2.77
Option Adjusted Spread (bps)	7.28	6.30
Effective Duration (Years)	6.99	6.99
Average Maturity (Years)	8.92	8.80
Effective Convexity	0.99	1.00
Average Credit Rating Quality	AA3	AA3

* 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	35.03	35.03
Japan	14.03	14.04
China	10.68	10.68
United Kingdom	5.67	5.66
France	5.61	5.60
Italy	5.16	5.13
Germany	4.43	4.43
Spain	3.36	3.38
Canada	1.82	1.80
South Korea	1.72	1.71
Other	12.49	12.55
Total	100.00	100.00

Sector Allocation		
	Fund (%)	Benchmark (%)
Treasury	99.58	100.00
Cash	0.42	-
Total	100.00	100.00

Credit Rating Exposure Allocation		
	Fund (%)	Benchmark (%)
Aaa	10.18	9.84
Aa	45.43	45.52
A	36.39	36.52
Baa	8.00	8.11
Total	100.00	100.00

Maturity Allocation		
	Fund (%)	Benchmark (%)
0 - 1 Year	0.42	-
1 - 3 Years	24.72	26.78
3 - 5 Years	20.25	19.79
5 - 7 Years	13.77	13.07
7 - 10 Years	13.84	14.40
10 - 20 Years	14.70	13.36
> 20 Years	12.29	12.59

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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