State Street Aggregate Bond Index Fund - Class A

SSFCX

Fact Sheet

Fixed Income

As of 06/30/2026

Fund Objective

The State Street Aggregate Bond Index Fund (the "Fund") seeks to provide investment results that, before fees and expenses, correspond generally to the price and yield performance of an index that tracks the U.S. dollar denominated investment grade bond market over the long term.

Process

The Fund seeks to achieve its investment objective by investing substantially all of its investable assets in the Aggregate Bond Index Portfolio, which has substantially identical investment policies to the Fund. When the Fund invests in this “master-feeder” structure, the Fund’s only investments are shares of the Portfolio and it participates in the investment returns achieved by the Portfolio.

Under normal circumstances, the Fund generally invests substantially all, but at least 80%, of it's net assets (plus borrowings, if any) in securities comprising the Bloomberg U.S. Aggregate Bond Index (the "Index") or in securities that SSGA Funds Management, Inc. (the “Adviser”) determines have economic characteristics that are comparable to the economic characteristics of securities that comprise the Index.

The Fund is not managed according to traditional methods of "active" investment management, which involve the buying and selling of securities based upon economic, financial and market analysis and investment judgment.

In seeking to track the performance of the Index, the Fund employs a sampling strategy, which means that the Fund will not typically purchase all of the securities represented in the Index. Instead, the Fund may purchase a subset of the securities in the Index, or securities the Adviser considers to be comparable to securities in the Index, in an effort to hold a portfolio of securities with generally the same risk and return characteristics of the Index. The number of holdings in the Fund will be based on a number of factors, including asset size of the Fund. The Adviser generally expects the Fund to hold fewer than the total number of securities in the Index, but reserves the right to hold as many securities as it believes necessary to achieve the Fund’s investment objective.

Key Features

- Broad exposure to government bonds, investment grade corporate bonds, mortgage pass-through securities, commercial mortgage backed securities, and other asset backed securities that are publicly for sale within the U.S. fixed income markets.
- Managed by an industry leader in index solutions

About This Benchmark

The Bloomberg US Aggregate Bond Index is a broad-based flagship benchmark that measures the investment grade, US dollar denominated, fixed-rate taxable bond market. The index includes Treasuries, government-related and corporate securities, MBS (agency fixed-rate pass-throughs), ABS and CMBS (agency and non-agency).

Fund Information	
Inception Date	September 19, 2014
Net Asset Value	$86.58
Total Net Assets (000)	$15,843
CUSIP	85749T855
Primary Benchmark	Bloomberg U.S. Aggregate Bond Index
Distributor	State Street Global Advisors Funds Distributors, LLC
Investment Manager	SSGA Funds Management, Inc.

Not FDIC Insured. No Bank Guarantee. May Lose Value.

Total Return (As of 06/30/2026)	Fund at NAV (%)	Fund at POP (%)	Index (%)
Cumulative			
QTD	0.56	-3.22	0.67
YTD	0.47	-3.30	0.62
Annualized			
1 Year	3.30	-0.58	3.79
3 Year	3.72	2.40	4.16
5 Year	-0.36	-1.12	0.08
10 Year	1.06	0.67	1.54

Gross Expense Ratio (%)	0.573
Net Expense Ratio^ (%)	0.475
30 Day SEC Yield (%)	3.74
30 Day SEC Yield (Unsubsidized) (%)	3.63
Maximum Sales Charge (%)	3.75
CDSC (%)	1.00

The performance data quoted represents past performance. Past performance does not guarantee future results. Investment return and principal value will fluctuate, so you may have a gain or loss when shares are sold. Current performance may be higher or lower than that quoted. All results are historical and assume the reinvestment of dividends and capital gains. Visit www.statestreet.com/im for most recent month-end performance. Performance of an index is not illustrative of any particular investment. It is not possible to invest directly in an index. Index returns are unmanaged and do not reflect the deduction of any fees or expenses. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. An annualized yield that is calculated by dividing the investment income earned by the fund less expenses over the most recent 30-day period by the current maximum offering price that does not take into account expense ratio subsidizations.

The Fund's investment adviser, SSGA Funds Management, Inc. (the "Adviser" or "SSGA FM"), is contractually obligated until April 30, 2027, separately with respect to each of the Fund and the Portfolio, (i) to waive up to the full amount of the advisory fee payable by the Fund or the Portfolio, and/or (ii) to reimburse the Fund or the Portfolio to the extent that Total Annual Fund Operating Expenses (exclusive of non-recurring account fees, interest, taxes, extraordinary expenses, and distribution, shareholder servicing, and sub-transfer agency fees) exceed 0.025% of the Fund's or the Portfolio's average daily net assets on an annual basis (for avoidance of doubt, the waiver and/or reimbursement is inclusive of all the allocation of expenses from the Portfolio). This waiver and/or reimbursement may not be terminated prior to April 30, 2027 except with approval of the Fund's/Portfolio's Board of Trustees. SSGA FM is contractually obligated to waive up to the portion of the management fee and/or expenses attributable to acquired fund fees and expenses in connection with the Portfolio's investments in acquired funds held for other than cash management purposes. This fee waiver and/or expense reimbursement may only be terminated with approval of the Fund's/Portfolio's Board of Trustees.

Characteristics	
Effective Average Maturity	8.63
Number of Holdings	6,824
Portfolio Duration	6.11

Top 10 Holdings	Weight (%)
US/T	47.89
FNMA	16.34
GNMA	5.14
FNCL	1.80
G2SF	0.81
FHMS	0.60
JPM	0.57
MS	0.55
BAC	0.54
GS	0.43

Sector Weights	Weight (%)
Treasury	47.89
Mortgage Backed Securities	24.46
Corporate - Industrial	14.39
Corporate - Finance	8.04
Non Corporates	3.91
Corporate - Utility	2.55
CMBS	1.41
Agency	0.57
Asset Backed Securities	0.40
Cash	-3.61

Totals may not equal 100 due to rounding.
Characteristics, Holdings and Sector Weights shown are as of the date indicated, are subject to change, and should not be relied upon as current thereafter.

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Information Classification: General

State Street Global Advisors (SSGA) is now State Street Investment Management. Please go to statestreet.com/im for more information.

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Glossary

NAV is the market value of a mutual fund's and ETFs total assets, minus liabilities, divided by the number of shares outstanding.
Portfolio Duration is an option-adjusted measure of a bond's (or portfolio's) sensitivity to changes in interest rates. Calculated as the average percentage change in a bond's value (price plus accrued interest) under shifts of the Treasury curve +/- 100 bps. Incorporates the effect of embedded options for corporate bonds and changes in prepayments for mortgage-backed securities.
Public Offering Price (POP) is equal to a Fund's Net Asset Value plus sales charges, if any. As with the Net Asset Value, the public offering price (POP) will typically change on a day to day basis.

Important Risk Information

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The trademarks and service marks referenced herein are the property of their respective owners. Third party data providers make no warranties or representations of any kind relating to the accuracy, completeness or timeliness of the data and have no liability for damages of any kind relating to the use of such data.
The Fund's investments are subject to changes in general economic conditions, general market fluctuations and the risks inherent in investment in securities markets. Investment markets can be volatile and prices of investments can change substantially due to various factors including, but not limited to, economic growth or recession, changes in interest rates, changes in the actual or perceived creditworthiness of issuers, and general market liquidity. The Fund is subject to the risk that geopolitical events will disrupt securities markets and adversely affect global economies and markets. Local, regional or global events such as war, acts of terrorism, the spread of infectious illness or other public health issues, or other events could have a significant impact on the Fund and its investments.
Derivative investments may involve risks such as potential illiquidity of the markets and additional risk of loss of principal.
The value of the **debt securities** may increase or decrease as a result of the following: market fluctuations, increases in interest rates, inability of issuers to repay principal and interest or illiquidity in the debt securities markets; the risk of low rates of return due to reinvestment of securities during periods of falling interest rates or repayment by issuers with higher coupon or interest rates; and/or the risk of low income due to falling interest rates. To the extent that interest rates rise, certain underlying obligations may be paid off substantially slower than originally anticipated and the value of those securities may fall sharply. This may result in a reduction in income from debt securities income.
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Before investing, consider the funds' investment objectives, risks, charges and expenses. To obtain a prospectus or summary prospectus which contains this and other information, call 1-800-997-7327 or visit www.statestreet.com/im. Read it carefully.

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