

State Street Euro Core Treasury Bond Index Fund - P

Asset Class
Fixed Income

Fund Identifier
LU0570151448

As of 31 Oct 2025

The information presented is intend to provide transparency to investors around sustainability characteristics of the fund. Presenting this information should not be construed as a representation of the fund's current or future investment objective, nor should it be viewed as an indicator of the fund manager's current or future investment decision-making.

Source: State Street Investment Management, MSCI, CBI. Holdings as of 31 Oct 2025, sustainability data as of 30 Sep 2025. See Glossary for definitions and detailed calculation notes such as missing data treatment, data lag and exclusions. The results are estimates based on assumptions and analysis made by State Street Investment Management. They are not intended to represent actual results of any offering. Actual results may differ.

ESG Score



ESG Rating



Green Bonds



Adverse Sustainability Indicator

Sovereign - Additional Social

Average Income Inequality Score	31.19
Average Freedom Of Expression Score	81.80

Sovereign - Governance

Average Corruption Score	72.40
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Sovereign - Jurisdictions

Average Political Stability Score	7.09
Average Rule Of Law Score	1.42

ESG Rating Distribution

	Portfolio
ESG Leaders	40.00%
ESG Average	60.00%
ESG Laggards	0.00%
ESG Not Covered	0.00%

Weighted Average Carbon Intensity

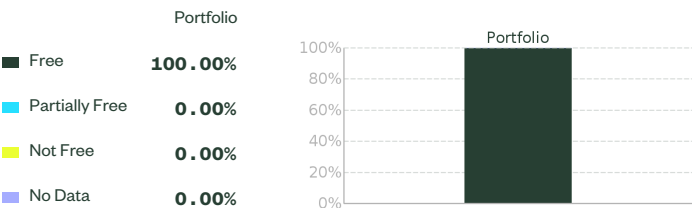
	Portfolio	Coverage % MV Portfolio
Scope 1 Exclude LULUCF	106.04	100.00
Scope 1 Include LULUCF	112.65	100.00
Consumption	157.84	100.00

Total Carbon Emissions

	Portfolio	Coverage % MV Portfolio
Scope 1 Exclude LULUCF	14,139.27	100.00
Scope 1 Include LULUCF	15,020.36	100.00
Consumption	21,045.41	100.00

Government Freedom Status

(Market Value)



Glossary

Sustainability data is as of the date identified in the report sections above, usually on a month lag. All metrics are reported in USD unless otherwise stated.

Data Treatments: State Street applies the data treatments where applicable to Sustainability Metrics. To review the data treatments and the metrics they are applied to please see the data treatments table below.

ESG Score/ESG Rating - MSCI: Provide an opinion of sovereign and sub-sovereign entities' exposure to and management of ESG risks. MSCI ESG Research defines ESG risks to sovereign or sub sovereign entities as environmental, social, or governance-related issues that could impact the long-term sustainability of their economies. MSCI ESG Government Ratings are determined for countries, local authorities, and supranational administrative bodies and are relative to a global peer set. Each rating takes into consideration measures of environmental risk and management, knowledge and social capital, and the strength of financial, judicial, and political systems. ESG Government Scores are calculated for all countries and then converted into a letter rating. The AAA rating represents the highest ESG Rating (i.e., lower ESG risk exposure and stronger risk management) whereas the CCC rating represents the lowest ESG Rating (i.e., higher ESG risk exposure and weaker risk management).

ESG Ratings Distribution - MSCI

ESG Leaders: Rated AAA or AA: Issuers(sovereign) that have strong management of financially relevant environmental, social and AA governance issues.

ESG Average: Rated A, BBB or BB: Issuers(sovereign) that have average management of ESG issues.

ESG Laggards: Rated B or CCC: Issuers(sovereign) that do not demonstrate adequate management of the financially relevant ESG risks that they face.

ESG Not Covered: Issuers(sovereign) which have not been evaluated for ESG sustainability risks.

Green Bonds - CBI: Market Value of Securities with Green Bonds as a Percentage of the Total Market Value of all Securities in the Portfolio. Bonds are identified as green if they meet the criteria for Climate Bonds Initiative's (CBI) green labelled database. For more information on the Green Bond Database methodology, please visit <https://www.climate-bonds.net/data-insights/market-data/green-bond-dataset-methodology>

Adverse Sustainability Indicators(Weighted Average) - MSCI

Average Income Inequality Score(Weighted): measures the extent to which the distribution of income (or, in some cases, consumption expenditure) among individuals or households within an economy deviates from a perfectly equal distribution.

Average Corruption Score(Weighted): Perceptions of public-sector corruption, including bribery, diversion of public funds, use of public office for private gain, nepotism in the civil service, state capture and mechanisms available to prevent corruption.

Average Rule of Law Score(Weighted): measures the strength and predictability of a country's legal system and institutions. Assesses factors like: Protection of property rights, Contract enforcement, Absence of corruption, Public safety and security.

Average Freedom of Expression Score(Weighted): assesses the extent to which countries and their citizens enjoy freedom of expression. It evaluates the protection and promotion of fundamental freedoms, including freedom of speech, press, assembly, and association.

Average Political Stability Score(Weighted): assesses the potential adverse impacts of investment decisions on sustainability factors. Analyzes various factors related to political stability, including government stability, internal conflict, and external conflict.

Sovereign - Weighted Average Carbon Intensity - MSCI: Weighted

Average Carbon Intensity (WACI) evaluates a portfolio's relative exposure to carbon intensive economies. Portfolio-weighted GHG emissions per sovereign GDP. (PPP GDP (PPP-adjusted GDP of the country expressed in millions of US dollars).

Scope 1 (exclude LULUCF) - MSCI: The most recently reported or estimated Scope 1 greenhouse gas emissions for the country/territory (if available), in tons of CO2 equivalent per year (tCO2e/yr). Scope 1 emissions are domestic GHG emissions from sources located within the country/territory. Values exclude land use, land-use change and forestry (LULUCF).

Scope 1 (include LULUCF) - MSCI: The most recently reported or estimated Scope 1 greenhouse gas emissions for the country/territory (if available), in tons of CO2 equivalent per year (tCO2e/yr). Scope 1 emissions are domestic GHG emissions from sources located within the country territory. Values include land use, land-use change and forestry (LULUCF).

Consumption (Scope 1 exclude LULUCF + scope 2+3 - exported emissions) - MSCI: The estimated consumption emissions for the country/territory (if available), in tons of CO2 equivalent per year (tCO2e/yr). MSCI ESG Research calculates consumption emissions based on Scope 1 emissions excl. LULUCF plus Scope 2 and Scope 3 emissions minus exported emissions.

Total Carbon Emissions - MSCI: Total carbon emissions includes all greenhouse gas emissions produced within a country's borders from all sources, including energy production, industry, agriculture, and transportation apportioned by **PPP GDP** (PPP-adjusted GDP of the country expressed in millions of US dollar).

Scope 1 (excluding LULUCF) MSCI: The most recently reported or estimated Scope 1 greenhouse gas emissions for the country/territory (if available), in tons of CO2 equivalent per year (tCO2e/yr). Scope 1 emissions are domestic GHG emissions from sources located within the country/territory. Values exclude land use, land-use change and forestry (LULUCF).

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Government Freedom Status MSCI:

Free: Countries with strong political rights and civil liberties.

Partially Free: Countries where some political rights and civil liberties are present, but there are challenges and limitations.

Not Free: Countries where political rights and civil liberties are largely absent.

No Data: No data available to evaluate a country's government based on political rights and civil liberties.

Sustainability Sovereign Bond Portfolio Characteristics

Data Treatments:

1. Exclusions - Exclude positions for specific security types that are not expected to have a score / rating. (Cash*, Cash Equivalents**, Derivatives, Rights and Warrants)
2. Exclude securities without a value for a particular metric.
3. Rebalance the position weights of covered securities.

Attributes	Exclusions	Additional Exclusions	Missing Data Treatment
MSCI ESG Score	1.Cash and Cash Equivalents* 2. Derivatives ** 3. Rights and Warrants 4.Securities without a Score or Rating	N/A	N/A
MSCI ESG Rating			
MSCI Weighted Average Carbon Intensity			
MSCI Carbon Emissions			
MSCI Average Income Inequality Score(Weighted)			
MSCI Average Freedom of Expression Score(Weighted)			
MSCI Average Corruption Score(Weighted)			
MSCI Average Political Stability Score(Weighted)			
Average Rule of Law Score(Weighted)	1. Cash and Cash Equivalents * 2. Derivatives ** 3. Rights and Warrants	N/A	N/A
MSCI ESG Ratings Distribution			
Government Freedom Status			
CBI Green Bonds			
Coverage for each ESG Attributes			

* Cash and Cash Equivalents: Cash, Cash Collateral, Money Market, Money Market Fund

** Derivatives: Futures, Options, Swaps, Swaptions, Forwards

Disclosures

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R-Factor scoring is designed by State Street to reflect certain sustain-

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