State Street Global Treasury Bond Index Fund

State Street Global Advisors Luxembourg SICAV

Fact Sheet
Fixed Income

30 November 2025

★★★
Morningstar Rating™
As of 30 November 2025

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	[I] Institutional Investors
Benchmark	Bloomberg Global Treasury Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fund Facts	
ISIN	LU0438093345
NAV	10.58 USD as of 28 November 2025
Currency	USD
Net Assets(millions)	2,599.16 USD as of 28 November 2025
Inception Date	28 August 2009
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	USD 3,000,000.00
Minimum Subsequent Investment	USD 1,000.00
Management Fees	0.15%
Actual TER	0.20%
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 2%

[1] Indicative as at the date of this factsheet and is subject to change

Performance	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised (%)					
1 Year	4.03	4.07	0.04	3.90	-0.13
3 Year	2.58	2.56	-0.02	2.35	-0.23
5 Year	-3.47	-3.47	0.00	-3.66	-0.19
Since Inception	0.57	0.57	0.00	0.35	-0.22
Cumulative (%)					
1 Month	-0.01	-0.01	0.00	0.01	0.02
3 Month	-0.15	-0.16	-0.01	-0.22	-0.07
1 Year	4.03	4.07	0.04	3.90	-0.13
3 Year	7.94	7.89	-0.06	7.22	-0.72
5 Year	-16.18	-16.17	0.01	-16.99	-0.82
Since Inception	9.73	9.67	-0.05	5.83	-3.90
Calendar (%)					
2025 (YTD)	6.69	6.80	0.10	6.64	-0.05
2024	-3.58	-3.67	-0.09	-3.87	-0.29
2023	4.18	4.15	-0.03	3.94	-0.24
2022	-17.47	-17.43	0.05	-17.60	-0.13
2021	-6.60	-6.61	-0.01	-6.81	-0.21

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 December 2021, this Fund's Benchmark was the Bloomberg Barclays Global Treasury Bond Index.
Source: State Street Investment Management.
All data is as at 30/11/2025

Characteristics	Fund	Benchmark
Number of Issues*	1,630	1,936
Average Yield To Worst (%)	3.10	3.08
Yield to Maturity (%)	3.10	3.08
Current Yield (%)	2.83	2.77
Average Coupon (%)	2.80	2.72
Option Adjusted Spread (bps)	8.07	7.48
Effective Duration (Years)	7.02	7.02
Average Maturity (Years)	8.89	8.81
Effective Convexity	1.00	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 (%)	7.73
Tracking Error (%)	0.07
Beta	1.00

Country Allocation	Fund (%)	Benchmark (%)
United States	35.31	35.31
Japan	14.62	14.64
China	10.41	10.42
United Kingdom	5.60	5.59
France	5.52	5.51
Italy	5.19	5.19
Germany	4.44	4.42
Spain	3.30	3.31
Canada	1.75	1.74
South Korea	1.74	1.73
Other	12.12	12.13
Total	**100.00**	**100.00**

Sector Allocation	Fund (%)	Benchmark (%)
Treasury	99.54	100.00
Cash	0.46	-
Total	**100.00**	**100.00**

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	10.06	9.67
Aa	45.49	45.65
A	36.41	36.57
Baa	8.03	8.10
Total	**100.00**	**100.00**

Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	0.46	-
1 - 3 Years	25.07	26.79
3 - 5 Years	19.50	19.78
5 - 7 Years	13.18	13.12
7 - 10 Years	15.44	14.57
10 - 20 Years	13.67	13.21
> 20 Years	12.69	12.53

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.

Belgium
+32 (0) 2 663 2016

France
+33 (0) 1 44 45 40 48

Germany
+49 (0) 89 55878 999

Ireland
+353 (1) 776 3000

Italy
+39 02 3206 6121

Middle East & Africa
+971 2 245 9000

Netherlands
+31 (0) 20 718 1701

Switzerland
+41 (0) 44 245 7099

United Kingdom
+44 (0) 20 3395 2333

statestreet.com/im

Marketing Communication
General Access. Professional Clients Only.

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

This material is for your private information. The information provided does not constitute investment advice as such term is defined under the Markets in Financial Instruments Directive (2014/65/EU) or applicable Swiss regulation and it should not be relied on as such. There is no representation or warranty as to the accuracy of the information and State Street shall have no liability for decisions based on such information. **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 de-notification in compliance with Article 93a of Directive 2009/65/EC.**
This communication is directed at professional clients (this includes Eligible Counterparties) who are deemed both Knowledgeable and Experienced in matters relating to investments. **The information contained in this communication is not a research recommendation or 'investment research' and is classified as a 'Marketing Communication' in accordance with the applicable regional regulation. This means that this marketing communication (a) has not been prepared in accordance with legal requirements designed to promote the independence of investment research (b) is not subject to any prohibition on dealing ahead of the dissemination of investment research.**
This collective investment scheme and its distributor are authorized by the Swiss Financial Market Supervisory Authority (FINMA) in accordance with the Swiss Collective Investment Schemes Act (CISA) and the Swiss Ordinance on Collective Investment Schemes (CISO). The collective investment scheme is organized as an Undertaking for Collective Investment in Transferable Securities (UCITS) under the laws of Luxembourg and authorized as a UCITS by the Commission de Surveillance du Secteur Financier (CSSF). Prospective investors may obtain the current prospectus, the articles of incorporation, the KIID as well as the latest annual and semi-annual report free of charge from the Swiss Representative and Paying Agent, State Street Bank International GmbH, Munich, Zurich Branch, Beethovenstrasse 19, 8027 Zurich.

© 2025 Morningstar, Inc. All rights reserved. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete, or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information. "Bloomberg™" and all Bloomberg Indices are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited ("BISL"), the administrator of the index (collectively, "Bloomberg") and have been licensed for use for certain purposes by State Street Bank and Trust Company, through its State Street Global Advisors division ("SSGA"). Bloomberg is not affiliated with SSGA, and Bloomberg does not approve, endorse, review, or recommend any SSGA product. Bloomberg does not guarantee the timeliness, accurateness, or completeness of any data or information relating to any SSGA product. The whole or any part of this work may not be reproduced, copied or transmitted or any of its contents disclosed to third parties without SSGA's express written consent.

© 2025 State Street Corporation.
All Rights Reserved.
Expiration Date:19/01/2026