# State Street Global Aggregate Bond Index Fund



## Share Class

[I USD Portfolio Hedged] Institutional Investors

## Fund Objective

The objective of the Fund is to track the performance of the global bond market.

## Investment Strategy

The investment policy of the Fund is to track the performance of the Bloomberg Global Aggregate 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 bond market. The Index includes government, government-related and corporate bonds, as well as asset-backed, mortgage-backed and commercial mortgage-backed securities from both developed and emerging markets issuers. Securities must be fixed rate and rated investment grade as defined by the Index methodology.

In relation to corporate bonds, the Investment Manager employs a negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

## Benchmark

Bloomberg Global Aggregate Bond Index (USD hedged)

## Structure

Investment Company

## UCITS Compliant

## Domicile

Luxembourg

## Fund Facts

| | |
|---|---|
| **ISIN** | LU0956450620 |
| **NAV** | 12.79 USD as of 30 September 2026 |
| **Currency** | USD |
| **Net Assets(millions)** | 2,372.99 USD as of 30 September 2026 |
| **Inception Date** | 10 April 2014 |
| **Investment Style** | Index |
| **Units in Issue** | 201,149,283 |
| **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** | 0.09% |
| **Redemption** | 0.01% |
| **Minimum Initial Investment** | USD 3,000,000.00 |
| **Minimum Subsequent Investment** | USD 1,000.00 |
| **Management Fees** | 0.18% |
| **Actual TER** | 0.23% |

| **Charge** | **Subscription** | **Redemption** |
|---|---|---|
| **Paid to the fund** | N/A | Up to 0% |

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

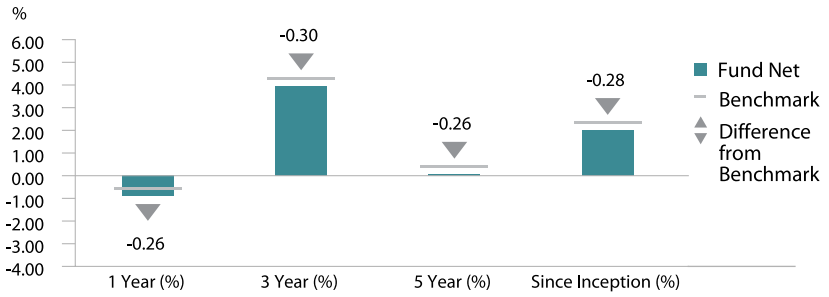
## Performance

| **Annualised** | **Benchmark** | **Fund Net** | **Difference** |
|---|---|---|---|
| 1 Year (%) | -0.64 | -0.90 | -0.26 |
| 3 Year (%) | 4.24 | 3.95 | -0.30 |
| 5 Year (%) | 0.34 | 0.08 | -0.26 |
| Since Inception (%) | 2.27 | 1.99 | -0.28 |
| **Cumulative** | | | |
| 1 Year (%) | -0.64 | -0.90 | -0.26 |
| 3 Year (%) | 13.29 | 12.32 | -0.97 |
| 5 Year (%) | 1.72 | 0.42 | -1.30 |
| Since Inception (%) | 32.30 | 27.86 | -4.44 |
| **Calendar** | | | |
| 2026 (year to date) | -1.42 | -1.53 | -0.11 |
| 2025 | 4.86 | 4.67 | -0.19 |
| 2024 | 3.40 | 2.87 | -0.53 |
| 2023 | 7.15 | 6.87 | -0.28 |
| 2022 | -11.22 | -11.34 | -0.13 |

**Past performance is not a guarantee of future results. The value may go up as well as down.**
**Investing involves risk including the risk of loss of capital.**
The performance figures contained herein are provided on a net of fees basis. 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.
Actual annual figures are available to investors on request.
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 Aggregate Bond Index.

Source: State Street Investment Management.
All data is as at 30/09/2026

## Annualised Performance




## Fund Characteristics

| | **Fund** | **Benchmark** |
|---|---|---|
| Number of Issues* | 6,086 | 32,573 |
| Average Yield To Worst (%) | 4.43 | 4.44 |
| Yield to Maturity (%) | 4.43 | 4.44 |
| Current Yield (%) | 3.42 | 3.47 |
| Average Coupon (%) | 3.18 | 3.23 |
| Option Adjusted Spread (bps) | 32.44 | 32.65 |
| Effective Duration (Years) | 6.08 | 6.09 |
| Average Maturity (Years) | 8.02 | 8.05 |
| Effective Convexity | 0.70 | 0.69 |
| Average Credit Rating Quality | A1 | A1 |

## Ratios

| | **3 Years** |
|---|---|
| Standard Deviation (%) | 4.05 |
| Tracking Error (%) | 0.08 |
| Beta | 1.01 |

* Number of Issues quoted for the Fund may include Cash related items.

## Country Allocation

| | Fund (%) | Benchmark (%) |
|---|---|---|
| United States | 41.26 | 40.38 |
| China | 11.18 | 11.32 |
| Japan | 8.01 | 8.07 |
| France | 4.91 | 5.02 |
| Germany | 4.90 | 4.74 |
| United Kingdom | 4.36 | 4.36 |
| Canada | 3.53 | 3.59 |
| Italy | 3.05 | 3.08 |
| Supranational | 2.72 | 2.78 |
| Spain | 2.19 | 2.22 |
| Other | 13.88 | 14.45 |
| **Total** | **100.00** | **100.00** |

## Sector Allocation

| | Fund (%) | Benchmark (%) |
|---|---|---|
| Treasury | 54.48 | 54.00 |
| Mortgage Backed Securities | 10.79 | 10.93 |
| Corporate - Industrial | 7.98 | 8.19 |
| Corporate - Finance | 6.77 | 6.87 |
| Agency | 6.42 | 6.64 |
| Non Corporates | 5.97 | 6.13 |
| Other | 4.61 | 4.67 |
| Corporate - Utility | 1.74 | 1.77 |
| CMBS | 0.61 | 0.58 |
| Cash | 0.60 | - |
| Asset Backed Securities | 0.03 | 0.21 |
| **Total** | **100.00** | **100.00** |

## Credit Rating Exposure Allocation

| | Fund (%) | Benchmark (%) |
|---|---|---|
| Aaa | 12.71 | 12.33 |
| Aa | 38.40 | 38.49 |
| A | 35.07 | 35.32 |
| Baa | 13.57 | 13.86 |
| Not Rated | 0.24 | - |
| **Total** | **100.00** | **100.00** |

## Maturity Allocation

| | Fund (%) | Benchmark (%) |
|---|---|---|
| 0 - 1 Year | 0.62 | 0.01 |
| 1 - 3 Years | 24.27 | 25.09 |
| 3 - 5 Years | 20.39 | 20.32 |
| 5 - 7 Years | 14.08 | 13.61 |
| 7 - 10 Years | 20.82 | 21.34 |
| 10 - 20 Years | 9.93 | 10.19 |
| > 20 Years | 9.89 | 9.45 |

## Asset Allocation

| | Weight (%) |
|---|---|
| Debt Securities | 99.02 |
| Cash & Other Net Assets / Liabilities | 0.98 |

## Risk and Reward Profile

**Lower Risk** Potentially lower reward — **Higher Risk** Potentially higher reward

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|---|---|---|---|---|---|

The risk indicator assumes you keep the product for 1 year.

**Risk Disclaimer** The risk category above is not a measure of capital loss or gains but of how significant the rises and falls in the Fund's return have been historically.
For example a fund whose return has experienced significant rises and falls will be in a higher risk category, whereas a fund whose return has experienced less significant rises and falls will be in a lower risk category.
The lowest category (i.e., category 1) does not mean that a fund is a risk free investment. As the Fund's risk category has been calculated using historical data, it may not be a reliable indication of the Fund's future risk profile. The Fund's risk category shown is not guaranteed and may change in the future.
We have classified this product as 2 out of 7, which is a low risk category.
This rates the potential losses from future performance at a medium level, and poor market conditions could impact the capacity of State Street Global Advisors Europe Limited to pay you.
The following are material risks relevant to the Fund which are not adequately captured by the risk category.
**Currency Hedging Risk:** Hedges are sometimes subject to imperfect matching between the hedging transaction and the risk sought to be hedged. There can be no assurance that the Fund's hedging transactions will be effective. As the purpose of currency hedging is to try to reduce or eliminate losses caused by exchange rate fluctuations, it can also reduce or eliminate gains where the currency in which the Fund's assets are denominated appreciates.
**Index Tracking Risk:** The Fund's return may not match the return of the Index. The Fund's ability to track the Index will be affected by Fund expenses, the amount of cash and cash equivalents held in its portfolio, and the frequency and the timing of purchases and sales of interests in the Fund. The Investment Manager may attempt to replicate the Index return by investing in a sub-set of the securities in the Index, or in some securities not included in the Index, potentially increasing the risk of divergence between the Fund's return and that of the Index.
**Liquidity Risk:** Lack of a ready market or restrictions on resale may limit the ability of the Fund to sell a security at an advantageous time or price or at all. Illiquid securities may trade at a discount from comparable, more liquid investments and may be subject to wide fluctuations in market value. Illiquidity of the Fund's holdings may limit the ability of the Fund to obtain cash to meet redemptions on a timely basis.
**Share Class Risk:** There is no segregation of liabilities between Classes of the Fund. While the Investment Manager will seek to ensure that gains/losses on and the costs of the relevant derivative instruments associated with any currency hedging strategy will accrue solely to the Class for which it is intended, the transactions could result in liabilities for other Classes.
**People's Republic of China (PRC) Investments Risk:** In addition to the risks of investing in emerging markets, risks of investing in PRC Investments include, among others, trading suspensions, currency transfer/exposure restrictions, limits on holdings of PRC Investments and use of brokers, untested concepts regarding treatment of beneficial ownership, reliance on Access Programmes which may be discontinued or substantially changed, custody risks including lack of sufficient segregation of assets from those of the RQFII licence holder and Sub-Custodian and tax uncertainty.
**Securities Lending Risk:** If the Fund engages in securities lending, there is a risk that the borrower may default its obligations to return equivalent securities to the loaned securities. In this way the Fund is exposed to counterparty risk. In this event, the Fund could also experience delays in recovering the securities and may incur a capital loss. The Fund could also lose money if the value of collateral held against the loaned securities falls.

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.**

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

**Representative Office:** Prescient Management Company (RF) (Pty) Ltd, Registration number: 2002/022560/07 Physical address: Prescient House, Westlake Business Park, Otto Close, Westlake, 7945 Postal address: PO Box 31142, Tokai, 7966. Telephone number: 0800 111 899. E-mail address: info@prescient.co.za Website: www.prescient.co.za.
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**Depository:** State Street Bank International GmbH, Luxembourg Branch; 49, avenue J.F. Kennedy; L-1855 Luxembourg
**Investment Manager:** State Street Global Advisors Europe Limited; 78 Sir John Rogerson's Quay; Dublin 2; Ireland
**Administrator:**State Street Bank International GmbH, Luxembourg Branch; 49, avenue J.F. Kennedy; L-1855 Luxembourg

**Glossary**

**Annualised performance:** Annualised performance shows longer term performance rescaled to a 1-year period. Annualised performance is the average return per year over the period. Actual annual figures are available to the investor on request.
**NAV:** The net asset value represents the assets of a Fund less its liabilities.
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Collective Investment Schemes in Securities (CIS) should be considered as medium to long-term investments. The value may go up as well as down and past performance is not necessarily a guide to future performance. CISs are traded at the ruling price and can engage in scrip lending and borrowing. The collective investment scheme may borrow up to 10% of the market value of the portfolio to bridge insufficient liquidity. A schedule of fees, charges and maximum commissions is available on request from the Manager. There is no guarantee in respect of capital or returns in a portfolio. A CIS may be closed to new investors in order for it to be managed more efficiently in accordance with its mandate. CIS prices are calculated on a net asset basis, which is the total value of all the assets in the portfolio including any income accruals and less any permissible deductions (brokerage, STT, VAT, auditor's fees, bank charges, trustee and custodian fees and the annual management fee) from the portfolio divided by the number of participatory interests (units) in issue. Forward pricing is used. The Fund's Total Expense Ratio (TER) reflects the percentage of the average Net Asset Value (NAV) of the portfolio that was incurred as charges, levies and fees related to the management of the portfolio. A higher TER does not necessarily imply a poor return, nor does a low TER imply a good return. The current TER cannot be regarded as an indication of future TERs. During the phase in period TERs do not include information gathered over a full year. Transaction Costs (TC) is the percentage of the value of the Fund incurred as costs relating to the buying and selling of the Fund's underlying assets. Transaction costs are a necessary cost in administering the Fund and impacts Fund returns. It should not be considered in isolation as returns may be impacted by many other factors over time including market returns, the type of Fund, investment decisions of the investment manager and the TER.
Where foreign securities are included in a portfolio there may be potential constraints on liquidity and the repatriation of funds, macroeconomic risks, political risks, foreign exchange risks, tax risks, settlement risks, and potential limitations on the availability of market information. The investor acknowledges the inherent risk associated with the selected investments and that there are no guarantees. Please note that all documents, notifications of deposit, investment, redemption and switch applications must be received by State Street Bank International GmbH by or before 14h00 (CET) on DD-1, to be transacted at the net asset value price for that day. Where all required documentation is not received before the stated cut-off time State Street Bank International GmbH shall not be obliged to transact at the net asset value price as agreed to. Funds are priced at daily market close.
Performance has been calculated using net NAV to NAV numbers with income reinvested. The performance for each period shown reflects the return for investors who have been fully invested for that period. Individual investor performance may differ as a result of initial fees, the actual investment date, the date of reinvestments and dividend withholding tax. Full performance calculations are available from the manager on request.
For further details and any additional information such as risks, fund prices, brochures and application forms please go to www.statestreet.com/im where you can find the Prospectus (including any Relevant Supplements) and other documentation and information relating to the Funds.
Please note that the above does not describe all the characteristics of the relevant Funds. Prospective investors must review the full Prospectus (including the Relevant Supplement(s)) carefully and in their entirety and, before making any investment decision with respect to an investment in a Fund, should consult a stockbroker, bank manager, lawyer, accountant or other financial adviser for independent advice in relation to: (a) the legal requirements within their own countries for the purchase, holding, exchanging, redeeming or disposing of Shares; (b) any foreign exchange restrictions to which they are subject in their own countries in relation to the purchase, holding, exchanging, redeeming or disposing of Shares; (c) the legal, tax, financial or other consequences of subscribing for, purchasing, holding, exchanging, redeeming or disposing of Shares; and (d) the provisions of the Prospectus.
There was no material changes in the composition of the portfolio during the reporting period. The Fund has adhered to its policy objective. The Share Class is an accumulating share class.
**The State Street Global Aggregate Bond Index Fund is registered and approved under section 65 of CISCA.**
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