

**Share Class**

[P] All Investors

**Fund Objective**

The objective of the Fund is to seek to track the performance of a customized subset of the Bloomberg Barclays Global Treasury Bond Index (the "Index") as closely as reasonably possible.

**Investment Strategy**

The Fund invests primarily in securities included in the Index. Since the Index includes too many securities to efficiently purchase or includes securities that may be difficult to purchase in the open markets, State Street Global Advisors Limited (the "Investment Manager") will build a representative portfolio that aims to closely track the performance of the Index.

**Benchmark**

Customised Subset of the Bloomberg Barclays Global Treasury Bond Index (Euro Core Index)

**Structure**

Investment Company

**UCITS Compliant**

**Domicile**

Luxembourg

**Fund Facts**

<b>ISIN</b>	LU0570151448	
<b>NAV</b>	12.75 EUR as of 30 September 2019	
<b>Currency</b>	EUR	
<b>Net Assets(millions)</b>	682.88 EUR as of 30 September 2019	
<b>Inception Date</b>	02 May 2012	
<b>Investment Style</b>	Index	
<b>Zone</b>	EMU/Eurozone	
<b>Settlement</b>	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2	
<b>Notification Deadline</b>	DD 11:00AM CET time	
<b>Valuation</b>	Daily market close	
<b>Swing Factor<sup>1</sup></b>		
<b>Subscription</b>	0.01%	
<b>Redemption</b>	0.01%	
<b>Minimum Initial Investment</b>	EUR 50.00	
<b>Minimum Subsequent Investment</b>	EUR 50.00	
<b>Management Fees</b>	0.3%	
<b>Actual TER</b>	0.36%	
<b>Charge</b>	<b>Subscription</b>	<b>Redemption</b>
<b>Due to the fund</b>	N/A	N/A
<b>Paid to third parties</b>	3%	2%

<sup>1</sup> Indicative as at the date of this factsheet and is subject to change

**Performance**

	<b>Annualised</b>	<b>Benchmark</b>	<b>Fund Gross</b>	<b>Difference</b>	<b>Fund Net</b>	<b>Difference</b>
1 Year (%)		8.79	8.81	0.02	8.44	-0.36
3 Year (%)		1.90	1.90	0.01	1.55	-0.35
5 Year (%)		3.16	3.17	0.00	2.80	-0.36
Since Inception (%)		3.71	3.71	0.00	3.33	-0.37
<b>Cumulative</b>						
1 Month (%)		-1.07	-1.07	0.00	-1.10	-0.03
3 Month (%)		2.37	2.43	0.06	2.34	-0.03
1 Year (%)		8.79	8.81	0.02	8.44	-0.36
3 Year (%)		5.79	5.81	0.02	4.71	-1.08
5 Year (%)		16.84	16.86	0.02	14.82	-2.02
Since Inception (%)		30.98	31.01	0.04	27.52	-3.45
<b>Calendar</b>						
2019 (year to date)		7.51	7.54	0.03	7.26	-0.24
2018		1.89	1.86	-0.04	1.50	-0.39
2017		-0.56	-0.56	0.01	-0.93	-0.37
2016		3.91	3.92	0.01	3.58	-0.33
2015		0.40	0.41	0.01	0.07	-0.32

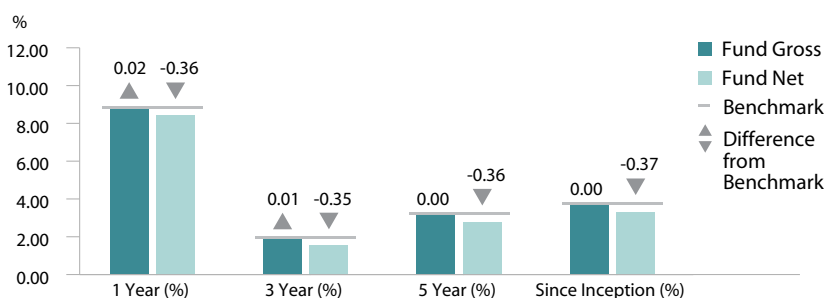
**Past performance is not a guarantee of future results.**

**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.

Source: SSGA.  
All data is as at 30/09/2019

**Annualised Performance**



**Fund Characteristics**

	<b>Fund</b>	<b>Benchmark</b>
Number of Issues	118	115
Average Yield To Worst (%)	-0.48	-0.48
Yield to Maturity (%)	-0.48	-0.48
Current Yield (%)	1.57	1.57
Average Coupon (%)	2.23	2.24
Option Adjusted Spread (bps)	12.66	12.66
Effective Duration (Years)	8.72	8.72
Average Maturity (Years)	10.12	10.11
Effective Convexity	1.41	1.40
Average Credit Rating Quality	AA1	AA1

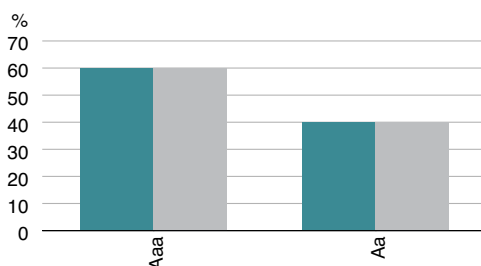
**Ratios**

	<b>3 Years</b>
Standard Deviation (%)	3.58
Tracking Error (%)	0.04
Beta	1.00

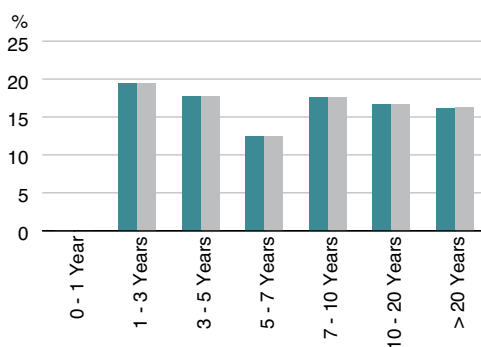
Country Allocation	Fund (%)	Benchmark (%)
France	40.00	40.00
Germany	39.99	40.00
Netherlands	19.98	20.00
European Union	0.03	-
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	60.00	60.00
Aa	40.00	40.00
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Sector Allocation	Fund (%)	Benchmark (%)
Treasury	99.97	100.00
Cash	0.03	-
<b>Total</b>	<b>100.00</b>	<b>100.00</b>



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	0.03	-
1 - 3 Years	19.50	19.40
3 - 5 Years	17.67	17.73
5 - 7 Years	12.40	12.40
7 - 10 Years	17.56	17.63
10 - 20 Years	16.64	16.62
> 20 Years	16.21	16.23



**For More Information**

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Source: SSGA.

Characteristics, holdings, 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.

**PLEASE NOTE THAT FULL DETAILS OF UNDERLYING FUND HOLDINGS CAN BE FOUND ON [WWW.SSGA.COM](http://WWW.SSGA.COM)**

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