

**Fund Objective**

The State Street Global Fixed Income Index Trust ('the Fund') seeks an investment return that approximates as closely as practicable, before expenses, the performance of the FTSE World Government Bond Index ex-Australia, 100% hedged to Australian dollars.

**Investment Strategy**

In managing the Fund, SSGA's primary investment strategy is index sampling. Since the FTSE World Government Bond Index ex-Australia includes too many securities to efficiently purchase or includes securities that may be difficult to purchase in the open markets, SSGA will build a representative portfolio that aims to closely track the performance of the index. The Fund also enters into forward foreign exchange contracts to largely remove the foreign currency exposure arising from foreign currency denominated securities.

**Benchmark**

FTSE World Government Bond Index ex-Australia, 100% hedged to Australian dollars

**Structure**

Trust

**Domicile**

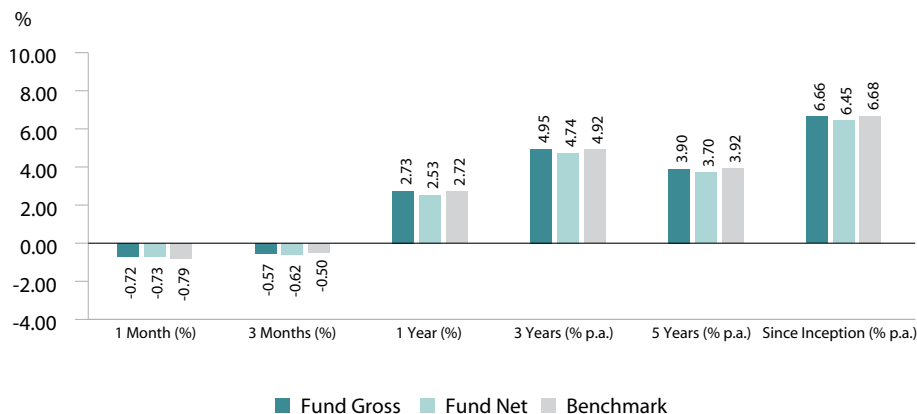
Australia

**Fund Facts**

|                                   |               |
|-----------------------------------|---------------|
| <b>Currency</b>                   | AUD           |
| <b>Inception Date</b>             | 30 April 1998 |
| <b>Investment Style</b>           | Index         |
| <b>Management Costs (p.a.)</b>    | 0.2%          |
| <b>Minimum Initial Investment</b> | AUD 25,000.00 |
| <b>Pricing</b>                    | Daily         |
| <b>Distribution Frequency</b>     | Annually      |
| <b>APIR</b>                       | SST0009AU     |
| <b>ARSN</b>                       | 089 590 545   |
| <b>ISIN</b>                       | AU60SST00092  |

**Performance**

|                    | <b>1 Month (%)</b> | <b>3 Months (%)</b> | <b>1 Year (%)</b> | <b>3 Years (% p.a.)</b> | <b>5 Years (% p.a.)</b> | <b>Since Inception (% p.a.)</b> |
|--------------------|--------------------|---------------------|-------------------|-------------------------|-------------------------|---------------------------------|
| Fund (Gross)       | -0.72              | -0.57               | 2.73              | 4.95                    | 3.90                    | 6.66                            |
| Fund (Net)         | -0.73              | -0.62               | 2.53              | 4.74                    | 3.70                    | 6.45                            |
| Benchmark          | -0.79              | -0.50               | 2.72              | 4.92                    | 3.92                    | 6.68                            |
| Difference (Gross) | 0.07               | -0.07               | 0.01              | 0.03                    | -0.02                   | -0.02                           |
| Difference (Net)   | 0.05               | -0.12               | -0.19             | -0.18                   | -0.22                   | -0.23                           |



Prior to 31 December 2003 the performance benchmark for the Fund was the JP Morgan World Government Bond Index. Past performance is not a reliable indicator of future performance. Performance returns for periods of less than one year are not annualised. The performance figures contained herein reflect Total Returns and are provided on a net and gross of fees basis. Performance figures are calculated using end-of-month exit prices except for the 'Since Inception' return which is calculated using NAV prices for the pre 1 January 2010 period, and end-of-month exit prices thereafter, assume the reinvestment of distributions and make no allowance for tax. Net performance figures are after management and transaction costs. Gross performance figures are before management costs but after transaction costs. Index returns reflect capital gains or losses and income. Index returns are unmanaged and do not reflect the deduction of any fees or expenses. The calculation method for the value added returns may show rounding differences. Source: SSGA, as at 31 January 2021.

**Ratios**

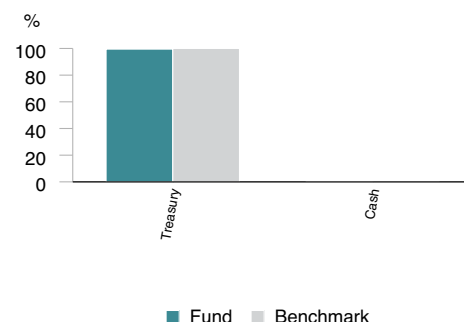
|                          | <b>3 Years (% p.a.)</b> |
|--------------------------|-------------------------|
| Tracking Error (ex-Post) | 0.20                    |

Tracking error measures the volatility of the difference between the returns of a fund and its associated benchmark. A larger tracking error means that the fund's return has historically deviated from the benchmark significantly, a smaller tracking error means the fund's return has historically been closer to the benchmark. Tracking error is calculated gross of fees. Source: SSGA, as at 31 January 2021.

**Sector Allocation**

|              | <b>Fund (%)</b> | <b>Benchmark (%)</b> |
|--------------|-----------------|----------------------|
| Treasury     | 99.48           | 100.00               |
| Cash         | 0.52            | -                    |
| <b>Total</b> | <b>100.00</b>   | <b>100.00</b>        |

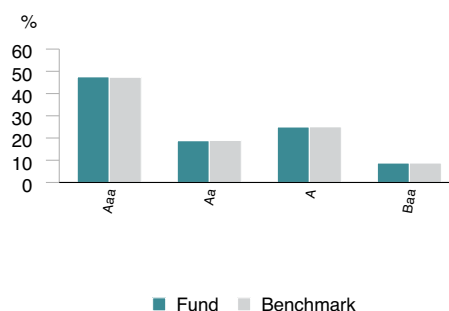
Source: SSGA, as at 31 January 2021.



## Credit Quality Allocation

|              | Fund (%)      | Benchmark (%) |
|--------------|---------------|---------------|
| Aaa          | 47.52         | 47.31         |
| Aa           | 18.78         | 18.90         |
| A            | 24.96         | 25.04         |
| Baa          | 8.74          | 8.75          |
| <b>Total</b> | <b>100.00</b> | <b>100.00</b> |

Source: SSGA, as at 31 January 2021.



## Country Allocation

|                | Fund (%)      | Benchmark (%) |
|----------------|---------------|---------------|
| United States  | 36.29         | 36.31         |
| Japan          | 17.69         | 17.73         |
| France         | 9.12          | 9.13          |
| Italy          | 8.06          | 8.06          |
| Germany        | 6.45          | 6.45          |
| UNITED KINGDOM | 5.75          | 5.75          |
| Spain          | 5.22          | 5.21          |
| BELGIUM        | 2.13          | 2.16          |
| Canada         | 1.64          | 1.66          |
| Netherlands    | 1.53          | 1.59          |
| Austria        | 1.30          | 1.31          |
| Ireland        | 0.73          | 0.75          |
| Mexico         | 0.69          | 0.69          |
| Poland         | 0.54          | 0.55          |
| Finland        | 0.53          | 0.54          |
| Malaysia       | 0.49          | 0.42          |
| Denmark        | 0.43          | 0.44          |
| Israel         | 0.39          | 0.39          |
| Singapore      | 0.37          | 0.37          |
| Sweden         | 0.28          | 0.29          |
| Norway         | 0.20          | 0.20          |
| European Union | 0.14          | -             |
| Australia      | 0.04          | -             |
| South Africa   | 0.00          | -             |
| <b>Total</b>   | <b>100.00</b> | <b>100.00</b> |

Source: SSGA, as at 31 January 2021.

## Fund Characteristics

|                            | Fund   | Benchmark |
|----------------------------|--------|-----------|
| Number of Issues           | 580.00 | 1,049.00  |
| Average Maturity in Years  | 10.36  | 10.44     |
| Current Yield (%)          | 1.69   | 1.72      |
| Modified Adjusted Duration | 8.97   | 8.97      |
| Average Coupon             | 1.95   | 2.03      |
| Yield to Maturity (%)      | 0.30   | 0.30      |

Source: SSGA, as at 31 January 2021.

## For More Information

For more information visit our website [www.ssga.com](http://www.ssga.com) or contact:  
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