

Share Class

[I] Institutional Investors

Fund Objective

The objective of the Fund is to track the performance of the fixed-rate, investment grade, Euro-denominated corporate bond market.

Investment Strategy

The investment policy of the Fund is to track the performance of the Bloomberg Barclays Euro-Aggregate Corporate 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 Euro corporate bond market. Securities must be fixed rate, Euro-denominated and rated investment grade as defined by the Index methodology. Inclusion is based on the currency of the issue, not the domicile of the issuer.

Benchmark

Bloomberg Barclays Euro-Aggregate Corporate Bond Index

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

ISIN	LU0438092701
NAV	15.83 EUR as of 31 March 2021
Currency	EUR
Net Assets(millions)	2,056.14 EUR as of 31 March 2021
Inception Date	21 July 2009
Investment Style	Index
Zone	Economic Monetary Union/ Eurozone
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD 11:00AM CET time
Valuation	Daily market close
Swing Factor¹	
Subscription	0.25%
Redemption	0.00%
Minimum Initial Investment	EUR 3,000,000.00
Minimum Subsequent Investment	EUR 1,000.00
Management Fees	0.15%
Actual TER	0.19%
Charge	Subscription Redemption
Paid to the fund	N/A Up to 2%

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

Performance

	Annualised	Benchmark	Fund Gross	Difference	Fund Net	Difference
1 Year (%)		8.76	9.07	0.31	10.50	1.75
3 Year (%)		2.44	2.58	0.14	2.48	0.04
5 Year (%)		2.31	2.44	0.14	2.22	-0.09
Since Inception (%)		4.10	4.16	0.06	3.97	-0.14
Cumulative						
1 Month (%)		0.21	0.22	0.01	0.46	0.25
3 Month (%)		-0.68	-0.67	0.01	-0.47	0.22
1 Year (%)		8.76	9.07	0.31	10.50	1.75
3 Year (%)		7.51	7.95	0.44	7.62	0.12
5 Year (%)		12.09	12.83	0.74	11.60	-0.49
Since Inception (%)		59.83	60.88	1.05	57.43	-2.41
Calendar						
2021 (year to date)		-0.68	-0.67	0.01	-0.47	0.22
2020		2.77	2.89	0.12	2.70	-0.07
2019		6.24	6.49	0.25	6.30	0.06
2018		-1.25	-1.20	0.06	-1.38	-0.13
2017		2.41	2.57	0.16	1.95	-0.47

Past performance is not a guarantee of future results.**Investing involves risk including the risk of loss of capital.**

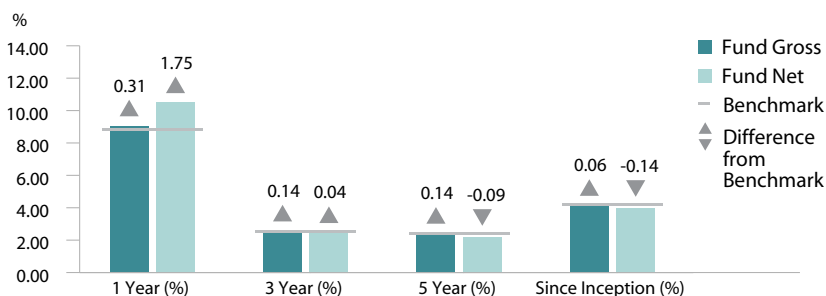
The performance figures contained herein are provided on a gross and net of fees basis. Gross of fees do not reflect the deduction of advisory or other fees which could reduce the return. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. The performance includes 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 31/03/2021

Annualised Performance**Fund Characteristics**

	Fund	Benchmark
Number of Issues*	2,949	3,194
Average Yield To Worst (%)	0.34	0.33
Yield to Maturity (%)	0.36	0.36
Current Yield (%)	1.46	1.44
Average Coupon (%)	1.59	1.57
Option Adjusted Spread (bps)	90.77	90.47
Effective Duration (Years)	5.36	5.33
Average Maturity (Years)	5.76	5.72
Effective Convexity	0.42	0.42
Average Credit Rating Quality	BAA1	BAA1

Ratios

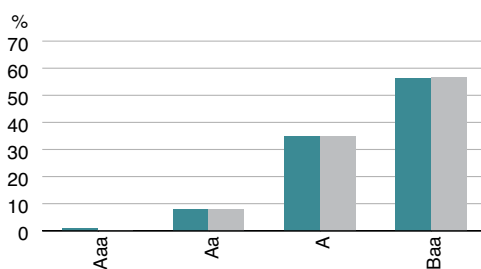
	3 Years
Standard Deviation (%)	5.19
Tracking Error (%)	0.11
Beta	1.02

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

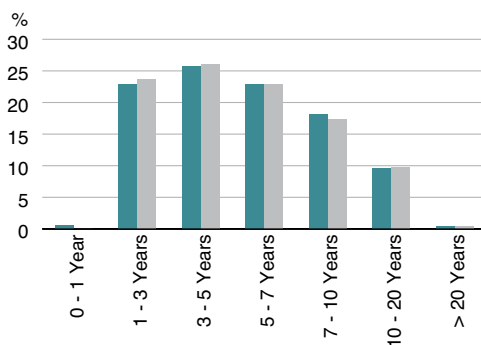
Country Allocation	Fund (%)	Benchmark (%)
United States	20.74	19.99
France	20.23	21.05
Germany	14.54	15.05
United Kingdom	8.90	8.72
Spain	5.80	6.17
Netherlands	5.04	5.11
Italy	4.22	4.36
Switzerland	3.45	3.58
Sweden	2.46	2.44
Australia	2.43	2.19
Other	12.17	11.35
Total	100.00	100.00

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	0.85	0.29
Aa	7.78	7.95
A	34.90	35.07
Baa	56.47	56.69
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Corporate - Industrial	51.88	52.20
Corporate - Finance	40.38	40.60
Corporate - Utility	7.12	7.20
Cash	0.61	-
Total	100.00	100.00



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	0.59	-
1 - 3 Years	22.79	23.64
3 - 5 Years	25.69	26.10
5 - 7 Years	22.92	22.79
7 - 10 Years	18.09	17.38
10 - 20 Years	9.52	9.68
> 20 Years	0.40	0.41



For More Information

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Source: SSGA.

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.

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