

Share Class

[I] Institutional Investors

Fund Objective

The objective of the Fund is to track the performance 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

Bloomberg Barclays Global Treasury Bond Index

Structure

Investment Company

UCITS Compliant

Domicile

Luxembourg

Fund Facts

ISIN	LU0438093345	
NAV	12.55 USD as of 30 October 2020	
Currency	USD	
Net Assets(millions)	2,125.78 USD as of 30 October 2020	
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 Factor¹		
Subscription	0.03%	
Redemption	0.01%	
Minimum Initial Investment	USD 3,000,000.00	
Minimum Subsequent Investment	USD 1,000.00	
Management Fees	0.15%	
Actual TER	0.21%	
Charge	Subscription	Redemption
Due to the fund	N/A	N/A
Paid to third parties	N/A	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 (%)		5.48	5.48	0.00	5.22	-0.25
3 Year (%)		4.34	4.32	-0.02	4.11	-0.24
5 Year (%)		3.80	3.79	-0.01	3.56	-0.24
Since Inception (%)		2.30	2.29	-0.01	2.06	-0.24
Cumulative						
1 Month (%)		0.13	0.14	0.01	0.13	0.00
3 Month (%)		-0.40	-0.39	0.01	-0.47	-0.07
1 Year (%)		5.48	5.48	0.00	5.22	-0.25
3 Year (%)		13.61	13.54	-0.07	12.84	-0.77
5 Year (%)		20.51	20.45	-0.06	19.10	-1.40
Since Inception (%)		28.89	28.80	-0.09	25.55	-3.34
Calendar						
2020 (year to date)		6.25	6.25	0.00	6.06	-0.19
2019		5.59	5.50	-0.08	5.30	-0.29
2018		-0.38	-0.35	0.02	-0.56	-0.19
2017		7.29	7.29	0.00	6.97	-0.32
2016		1.65	1.65	-0.01	1.43	-0.22

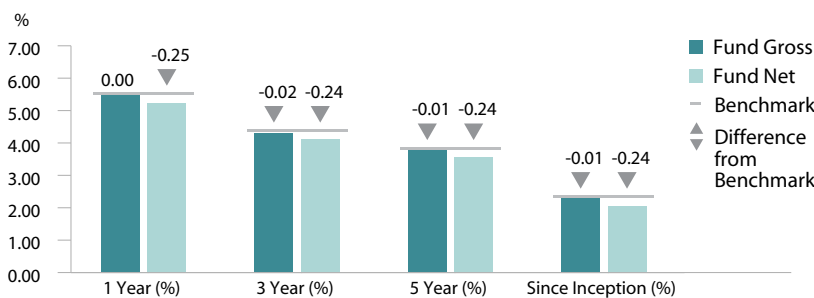
Past performance is not a guarantee of future results.

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 31/10/2020

Annualised Performance



Fund Characteristics

	Fund	Benchmark
Number of Issues*	1,350	1,686
Average Yield To Worst (%)	0.50	0.50
Yield to Maturity (%)	0.50	0.50
Current Yield (%)	1.71	1.76
Average Coupon (%)	2.07	2.13
Option Adjusted Spread (bps)	11.76	11.75
Effective Duration (Years)	8.75	8.75
Average Maturity (Years)	10.25	10.30
Effective Convexity	1.52	1.53
Average Credit Rating Quality	AA3	AA3

Ratios

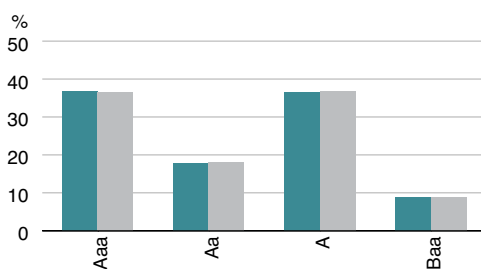
	3 Years
Standard Deviation (%)	4.40
Tracking Error (%)	0.03
Beta	1.00

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

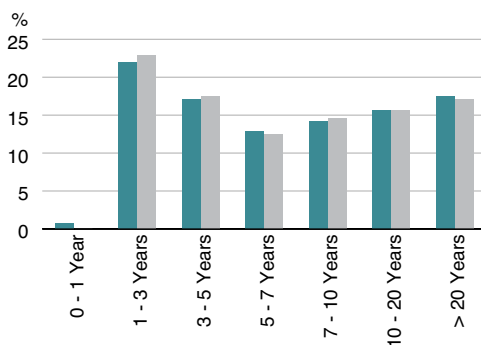
Country Allocation	Fund (%)	Benchmark (%)
United States	26.43	26.49
Japan	25.30	25.34
United Kingdom	6.62	6.65
France	6.24	6.26
Italy	5.76	5.77
China	5.56	5.55
Germany	4.56	4.58
Spain	3.60	3.58
South Korea	1.86	1.84
Australia	1.55	1.56
Other	12.51	12.40
Total	100.00	100.00

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	36.89	36.59
Aa	17.80	17.96
A	36.54	36.66
Baa	8.78	8.78
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Treasury	99.29	100.00
Cash	0.71	-
Total	100.00	100.00



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	0.71	-
1 - 3 Years	22.01	22.88
3 - 5 Years	17.04	17.49
5 - 7 Years	12.88	12.40
7 - 10 Years	14.20	14.51
10 - 20 Years	15.67	15.58
> 20 Years	17.49	17.13



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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