

Share Class

[I] Institutional Investors

Fund Objective

The objective of the Fund is to track the performance of the long-dated Euro government bond market.

Investment Strategy

The investment policy of the Fund is to track the performance of the FTSE EMU Government Bond 15 Years + 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 government bond market. Securities must be fixed rate, have a maturity of more than 15 years and rated investment grade as defined by the Index methodology.

Benchmark

FTSE EMU Government Bond 15 Years + Index

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

ISIN	LU0956453301	
NAV	18.58 EUR as of 29 January 2021	
Currency	EUR	
Net Assets(millions)	47.92 EUR as of 29 January 2021	
Inception Date	24 January 2014	
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	0.07%	
Redemption	0.00%	
Minimum Initial Investment	EUR 3,000,000.00	
Minimum Subsequent Investment	EUR 1,000.00	
Management Fees	0.15%	
Actual TER	0.25%	
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 (%)	4.84	5.06	0.22	4.80	-0.05
3 Year (%)	10.18	10.30	0.11	10.00	-0.18
5 Year (%)	6.47	6.53	0.06	6.27	-0.19
Since Inception (%)	8.05	8.03	-0.02	7.78	-0.27
Cumulative					
1 Month (%)	-1.48	-1.48	0.00	-1.51	-0.02
3 Month (%)	-1.00	-1.00	0.00	-1.06	-0.06
1 Year (%)	4.84	5.06	0.22	4.80	-0.05
3 Year (%)	33.78	34.18	0.40	33.12	-0.66
5 Year (%)	36.81	37.22	0.41	35.56	-1.25
Since Inception (%)	182.74	182.04	-0.70	173.40	-9.34
Calendar					
2021 (year to date)	-1.48	-1.48	0.00	-1.51	-0.02
2020	13.14	13.39	0.25	13.11	-0.04
2019	16.93	17.04	0.11	16.76	-0.17
2018	2.97	2.96	-0.01	2.71	-0.26
2017	-0.77	-0.77	0.00	-1.02	-0.25

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

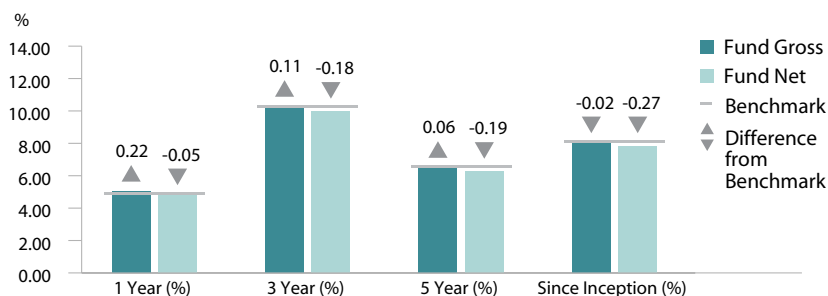
The performance figures contained herein are provided on a gross and net of fees basis. Gross of fees do not reflect the deduction of advisory or other fees which could reduce the return. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. The performance includes 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. Past performance reported before the inception date of the Fund is indicative only. The reported past performance before the inception date has been adjusted and linked to the performance of the fund absorbed as of 24 January 2014 having an equivalent and comparable investment policy and risk profile. The inception date of the performance is the 31st of August 2007.

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 31/01/2021

Annualised Performance**Fund Characteristics**

	Fund	Benchmark
Number of Issues*	81	77
Average Yield To Worst (%)	0.43	0.43
Yield to Maturity (%)	0.43	0.43
Current Yield (%)	1.92	1.91
Average Coupon (%)	3.08	3.06
Option Adjusted Spread (bps)	64.36	64.38
Effective Duration (Years)	19.45	19.48
Average Maturity (Years)	24.65	24.62
Convexity	5.07	5.07
Average Credit Rating Quality	A1	A1

Ratios

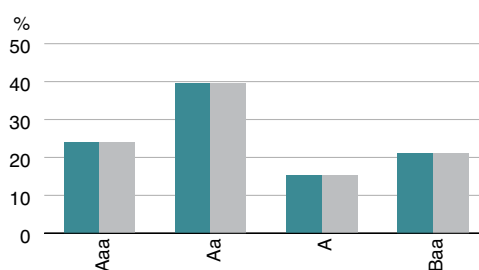
	3 Years
Standard Deviation (%)	9.37
Tracking Error (%)	0.12
Beta	1.00

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

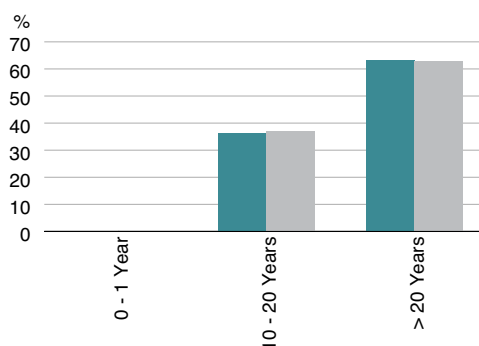
Country Allocation	Fund (%)	Benchmark (%)
France	26.78	26.82
Italy	21.18	21.25
Germany	17.96	17.98
Spain	13.65	13.65
Belgium	6.81	6.81
Netherlands	5.96	5.94
Austria	4.80	4.84
Ireland	1.57	1.57
Finland	1.14	1.12
European Union	0.15	-
Total	100.00	100.00

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	24.07	23.93
Aa	39.53	39.60
A	15.22	15.22
Baa	21.18	21.25
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Treasury	99.85	100.00
Cash	0.15	-
Total	100.00	100.00



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	0.15	-
10 - 20 Years	36.52	37.07
> 20 Years	63.33	62.93



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.

PLEASE NOTE THAT FULL DETAILS OF UNDERLYING FUND HOLDINGS CAN BE FOUND ON WWW.SSGA.COM

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