

Equities

31 May 2021

Share Class

[I] Institutional Investors

Fund Objective

The objective of the Fund is to track the performance of the Canadian equity market

Investment Strategy

The investment policy of the Fund is to track the performance of the MSCI Canada 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 Canadian equities. Securities are weighted by market capitalisation.

Benchmark

MSCI Canada

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

ISIN	LU1159237574
NAV	16.49 CAD as of 31 May 2021
Currency	CAD
Net Assets(millions)	141.07 CAD as of 31 May 2021
Inception Date	28 September 2015
Investment Style	Index
Zone	Canada
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	0.01%
Redemption	0.01%
Minimum Initial Investment	CAD 3,000,000.00
Minimum Subsequent Investment	CAD 1,000.00
Management Fees	0.2%
Actual TER	0.30%
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 (%)		32.14	32.58	0.44	32.15	0.02
3 Year (%)		8.88	9.14	0.26	8.82	-0.06
5 Year (%)		9.34	9.59	0.25	9.25	-0.09
Since Inception (%)		4.93	5.21	0.28	4.91	-0.02
Cumulative						
1 Month (%)		3.54	3.57	0.02	3.54	0.00
3 Month (%)		10.25	10.30	0.05	10.21	-0.03
1 Year (%)		32.14	32.58	0.44	32.15	0.02
3 Year (%)		29.08	30.03	0.94	28.86	-0.22
5 Year (%)		56.26	58.04	1.78	55.64	-0.61
Since Inception (%)		84.70	91.00	6.30	84.17	-0.53
Calendar						
2021 (year to date)		14.41	14.63	0.22	14.49	0.08
2020		3.47	3.70	0.24	3.39	-0.08
2019		21.05	21.33	0.28	20.97	-0.08
2018		-9.74	-9.61	0.13	-9.88	-0.14
2017		8.45	8.65	0.21	8.33	-0.12

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.

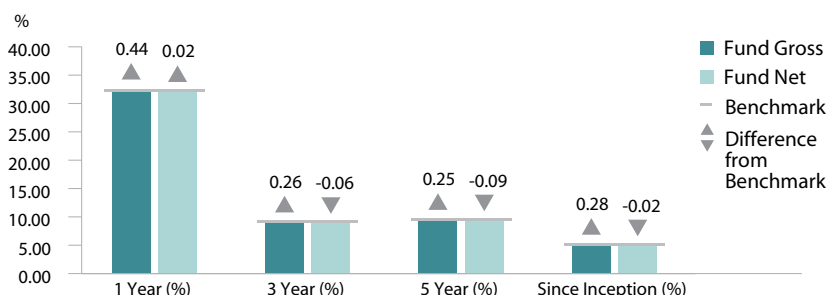
Calendar year inception performance returns will be partial for the year where the inception date for either the Fund in question or the historic performance-linked Fund (whichever is the earliest) falls within that period. This fund has a new inception date of 28 September 2015 due to a merger from the French domiciled SSgA Canada Index Equity Fund. The performance table and graph shows historical data beginning from 31 August 2008.

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 31/05/2021

Annualised Performance**Fund Characteristics**

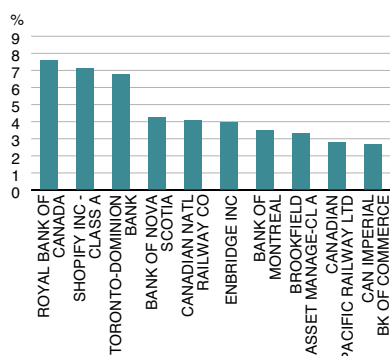
	Fund	Benchmark
Weighted Av. Market Cap (m)	CA\$70,408	CA\$70,516
Av. Price/Book	2.15	2.15
Price/Earnings (Forward 1yr)	15.03	15.05
Weighted Harmonic Av. Price/Cash flow	7.82	7.84
Dividend Yield (%)	2.66	2.65
Number of Holdings*	92	91

Ratios

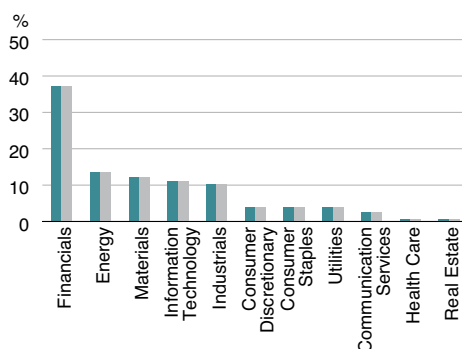
	3 Years
Standard Deviation (%)	16.64
Tracking Error (%)	0.08
Beta	1.00

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

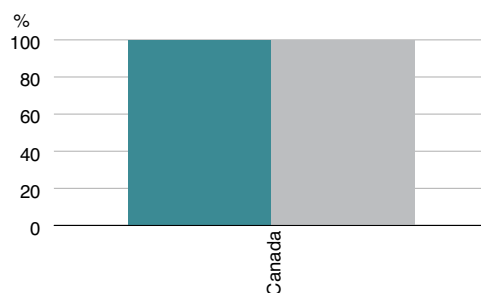
Top 10 Holdings	Weight (%)
ROYAL BANK OF CANADA	7.57
SHOPIFY INC - CLASS A	7.11
TORONTO-DOMINION BANK	6.75
BANK OF NOVA SCOTIA	4.22
CANADIAN NATL RAILWAY CO	4.08
ENBRIDGE INC	3.97
BANK OF MONTREAL	3.48
BROOKFIELD ASSET MANAGE-CL A	3.30
CANADIAN PACIFIC RAILWAY LTD	2.76
CAN IMPERIAL BK OF COMMERCE	2.69



Sector Allocation	Fund (%)	Benchmark (%)
Financials	37.22	37.22
Energy	13.54	13.56
Materials	12.15	12.16
Information Technology	11.14	11.13
Industrials	10.22	10.21
Consumer Discretionary	3.96	3.96
Consumer Staples	3.88	3.85
Utilities	3.87	3.90
Communication Services	2.57	2.56
Health Care	0.78	0.79
Real Estate	0.67	0.67
Total	100.00	100.00



Country Allocation	Fund (%)	Benchmark (%)
Canada	100.00	100.00
Total	100.00	100.00



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

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