

Share Class

[I] Institutional Investors

Fund Objective

The objective of the Fund is to track the performance of the FTSE EMU Government 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

FTSE EMU Government Bond Index

Structure

SICAV Umbrella sub fund

UCITS Compliant

Domicile

Luxembourg

Fund Facts

ISIN	LU0438092966
NAV	14.30 EUR as of 30 August 2019
Currency	EUR
Net Assets(millions)	585.95 EUR as of 30 August 2019
Inception Date	21 March 2012
Investment Style	Passive
Zone	Europe
Settlement	DD+2
Notification Deadline	DD 11:00AM CET time
Valuation	Daily market close
Swing Factor¹	
Subscription	0.04%
Redemption	0.00%
Minimum Initial Investment	EUR 3,000,000
Minimum Subsequent Investment	EUR 1,000
Management Fees	0.15%
Actual TER	0.20%
Charge	Subscription Redemption
Due to the fund	N/A N/A
Paid to third parties	3.00% 2.00%

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 (%)	11.88	11.90	0.02	11.68	-0.19
3 Year (%)	2.74	2.76	0.02	2.54	-0.20
5 Year (%)	3.78	3.80	0.01	3.57	-0.21
Since Inception (%)	5.15	5.15	0.00	4.93	-0.22
Cumulative					
1 Month (%)	2.49	2.49	0.00	2.47	-0.02
3 Month (%)	6.64	6.65	0.00	6.59	-0.05
1 Year (%)	11.88	11.90	0.02	11.68	-0.19
3 Year (%)	8.44	8.49	0.06	7.82	-0.62
5 Year (%)	20.41	20.48	0.07	19.19	-1.21
Since Inception (%)	45.33	45.38	0.05	43.03	-2.30
Calendar					
2019 (year to date)	10.46	10.47	0.01	10.33	-0.12
2018	0.88	0.88	0.01	0.68	-0.19
2017	0.15	0.17	0.02	-0.12	-0.28
2016	3.20	3.23	0.02	3.04	-0.16
2015	1.65	1.65	0.00	1.45	-0.20

Past performance is not a guarantee of future results.

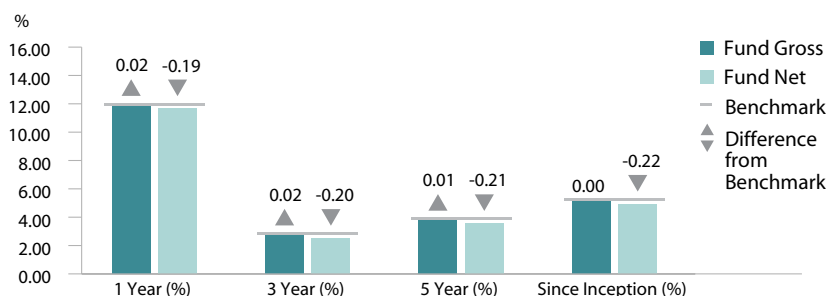
Investing involves risk including the risk of loss of capital.

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. Please note that the benchmark was the Barclays Euro Treasury Bond Index up until 12th September 2013.

Source: SSGA.

All data is as at 31/08/2019

Annualised Performance



Fund Characteristics

	Fund	Benchmark
Number of Issues	309	307
Average Yield To Worst (%)	-0.15	-0.15
Yield to Maturity (%)	-0.15	-0.15
Current Yield (%)	2.21	2.20
Average Coupon (%)	2.77	2.75
Option Adjusted Spread (bps)	60.32	60.31
Effective Duration (Years)	8.58	8.57
Average Maturity (Years)	10.23	10.22
Effective Convexity	1.43	1.43
Average Credit Rating Quality	A1	A1

Ratios

	3 Years
Standard Deviation (%)	3.76
Tracking Error (%)	0.01
Beta	1.00

Country Allocation

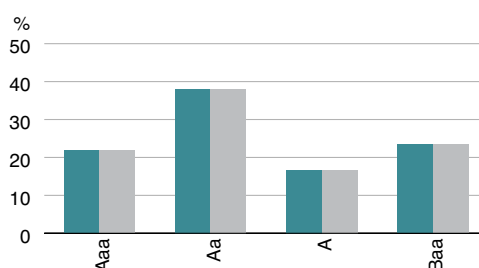
	Fund (%)	Benchmark (%)
France	26.28	26.23
Italy	23.42	23.45
Germany	16.89	16.91
Spain	14.80	14.82
Belgium	6.60	6.61
Netherlands	4.90	4.90
Austria	3.69	3.69
Ireland	1.90	1.90
Finland	1.51	1.51
European Union	-0.01	-
Total	100.00	100.00

Credit Rating Exposure Allocation

	Fund (%)	Benchmark (%)
Aaa	21.79	21.81
Aa	38.09	38.03
A	16.70	16.71
Baa	23.42	23.45
Total	100.00	100.00

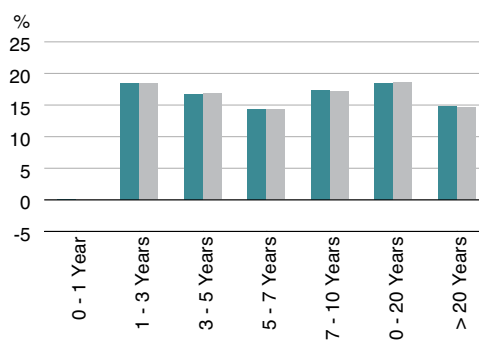
Sector Allocation

	Fund (%)	Benchmark (%)
Treasury	100.01	100.00
Cash	-0.01	-
Total	100.00	100.00



Maturity Allocation

	Fund (%)	Benchmark (%)
0 - 1 Year	-0.01	-
1 - 3 Years	18.47	18.43
3 - 5 Years	16.68	16.90
5 - 7 Years	14.34	14.26
7 - 10 Years	17.35	17.17
10 - 20 Years	18.42	18.52
> 20 Years	14.74	14.71



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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