

Share Class

[P] All Investors

Fund Objective

The objective of the Fund is to track the performance of the Euro core government bond market.

Investment Strategy

The investment policy of the Fund is to track the performance of a Customised Subset of the Bloomberg Global Treasury Bond Index (Euro Core 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 German, French and Dutch government bond markets. Securities must be fixed rate and rated investment grade as defined by the Index methodology.

Benchmark

Bloomberg Global Treasury 40% Germany 40% France 20% Netherlands Custom Index

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

| | | |
|--------------------------------------|--|-------------------|
| ISIN | LU0570151448 | |
| NAV | 10.43 EUR as of 30 August 2024 | |
| Currency | EUR | |
| Net Assets(millions) | 208.04 EUR as of 30 August 2024 | |
| Inception Date | 02 May 2012 | |
| 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 | 0.01% | |
| Redemption | 0.01% | |
| Minimum Initial Investment | EUR 50.00 | |
| Minimum Subsequent Investment | EUR 50.00 | |
| Management Fees | 0.3% | |
| Actual TER | 0.35% | |
| 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 (%) | | 3.77 | 3.79 | 0.02 | 3.42 | -0.36 |
| 3 Year (%) | | -5.46 | -5.43 | 0.03 | -5.77 | -0.30 |
| 5 Year (%) | | -3.82 | -3.81 | 0.02 | -4.14 | -0.32 |
| Since Inception (%) | | 0.70 | 0.71 | 0.01 | 0.35 | -0.35 |
| Cumulative | | | | | | |
| 1 Month (%) | | 0.40 | 0.40 | 0.00 | 0.38 | -0.02 |
| 3 Month (%) | | 2.85 | 2.86 | 0.01 | 2.77 | -0.08 |
| 1 Year (%) | | 3.77 | 3.79 | 0.02 | 3.42 | -0.36 |
| 3 Year (%) | | -15.51 | -15.44 | 0.08 | -16.33 | -0.81 |
| 5 Year (%) | | -17.71 | -17.65 | 0.07 | -19.08 | -1.37 |
| Since Inception (%) | | 8.94 | 9.06 | 0.12 | 4.34 | -4.60 |
| Calendar | | | | | | |
| 2024 (year to date) | | -0.48 | -0.46 | 0.02 | -0.70 | -0.22 |
| 2023 | | 6.09 | 6.13 | 0.03 | 5.76 | -0.33 |
| 2022 | | -18.80 | -18.78 | 0.03 | -19.07 | -0.26 |
| 2021 | | -3.43 | -3.43 | 0.01 | -3.76 | -0.32 |
| 2020 | | 3.76 | 3.70 | -0.06 | 3.34 | -0.42 |

Past performance is not a reliable indicator of future performance.**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.

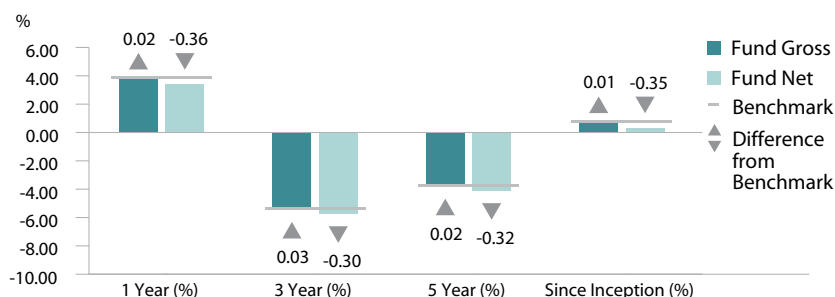
The calculation method for value added returns may show rounding differences.

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.

Previous to 1 December 2021, this Fund's Benchmark was the Customised Subset of the Bloomberg Barclays Global Treasury Bond Index (Euro Core Index).

Source: SSGA.

All data is as at 31/08/2024

Annualised Performance**Fund Characteristics**

| | Fund | Benchmark |
|-------------------------------|-------|-----------|
| Number of Issues* | 143 | 139 |
| Average Yield To Worst (%) | 2.55 | 2.55 |
| Yield to Maturity (%) | 2.55 | 2.55 |
| Current Yield (%) | 1.81 | 1.78 |
| Average Coupon (%) | 1.87 | 1.83 |
| Option Adjusted Spread (bps) | 25.62 | 25.58 |
| Effective Duration (Years) | 7.64 | 7.64 |
| Average Maturity (Years) | 9.03 | 9.03 |
| Effective Convexity | 1.10 | 1.11 |
| Average Credit Rating Quality | AA2 | AA2 |

Ratios

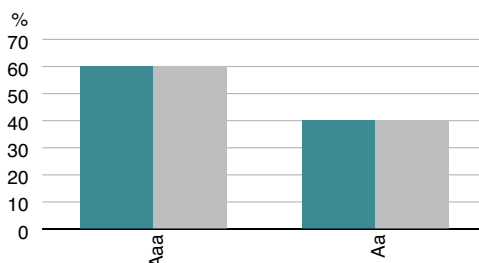
| | 3 Years |
|------------------------|---------|
| Standard Deviation (%) | 7.92 |
| Tracking Error (%) | 0.01 |
| Beta | 1.00 |

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

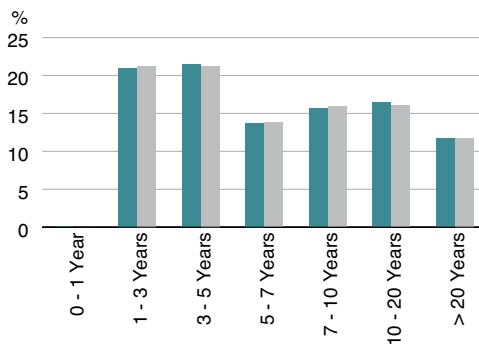
| Country Allocation | Fund (%) | Benchmark (%) |
|--------------------|---------------|---------------|
| France | 39.98 | 40.00 |
| Germany | 39.97 | 40.00 |
| Netherlands | 19.98 | 20.00 |
| European Union | 0.07 | - |
| United States | 0.00 | - |
| Total | 100.00 | 100.00 |

| Credit Rating Exposure Allocation | Fund (%) | Benchmark (%) |
|-----------------------------------|---------------|---------------|
| Aaa | 60.02 | 60.00 |
| Aa | 39.98 | 40.00 |
| Total | 100.00 | 100.00 |

| Sector Allocation | Fund (%) | Benchmark (%) |
|-------------------|---------------|---------------|
| Treasury | 99.93 | 100.00 |
| Cash | 0.07 | - |
| Total | 100.00 | 100.00 |



| Maturity Allocation | Fund (%) | Benchmark (%) |
|---------------------|----------|---------------|
| 0 - 1 Year | 0.07 | - |
| 1 - 3 Years | 20.98 | 21.23 |
| 3 - 5 Years | 21.46 | 21.23 |
| 5 - 7 Years | 13.72 | 13.77 |
| 7 - 10 Years | 15.62 | 15.95 |
| 10 - 20 Years | 16.45 | 16.06 |
| > 20 Years | 11.71 | 11.77 |



For More Information

Visit our website at ssga.com or contact your representative State Street Global Advisors' office.

SSGA Belgium

+32 (0) 2 663 2016

SSGA France

+33 (0) 1 44 45 40 48

SSGA Germany

+49 (0) 89 55878 999

SSGA Ireland

+353 (87) 469 8361

SSGA Italy

+39 02 3206 6121

SSGA Middle East & Africa

+971 2 245 9000

SSGA Netherlands

+31 (0) 20 718 1701

SSGA Switzerland

+41 (0) 44 245 7099

SSGA United Kingdom

+44 (0) 20 3395 2333

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.

Credit quality rating is based on an average of Moody's, S&P, and Fitch.

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

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