

Share Class

[P] All Investors

Fund Objective

The objective of the Fund is to seek to track the performance of a customized subset 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

Customised Subset of the Bloomberg Barclays Global Treasury Bond Index (Euro Core Index)

Structure

Investment Company

UCITS Compliant

Domicile

Luxembourg

Fund Facts

ISIN	LU0570151448	
NAV	12.61 EUR as of 31 January 2020	
Currency	EUR	
Net Assets(millions)	641.67 EUR as of 31 January 2020	
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	0.36%	
Charge	Subscription	Redemption
Due to the fund	N/A	N/A
Paid to third parties	3%	2%

¹ Indicative as at the date of this factsheet and is subject to change

Performance

	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised					
1 Year (%)	5.54	5.55	0.01	5.19	-0.35
3 Year (%)	3.21	3.21	-0.01	2.84	-0.37
5 Year (%)	1.90	1.90	0.00	1.55	-0.35
Since Inception (%)	3.41	3.41	0.00	3.04	-0.37
Cumulative					
1 Month (%)	2.26	2.19	-0.07	2.16	-0.10
3 Month (%)	0.45	0.43	-0.02	0.34	-0.11
1 Year (%)	5.54	5.55	0.01	5.19	-0.35
3 Year (%)	9.94	9.92	-0.02	8.77	-1.17
5 Year (%)	9.84	9.85	0.01	7.98	-1.86
Since Inception (%)	29.69	29.70	0.01	26.10	-3.59
Calendar					
2020 (year to date)	2.26	2.19	-0.07	2.16	-0.10
2019	4.10	4.18	0.08	3.82	-0.28
2018	1.89	1.86	-0.04	1.50	-0.39
2017	-0.56	-0.56	0.01	-0.93	-0.37
2016	3.91	3.92	0.01	3.58	-0.33

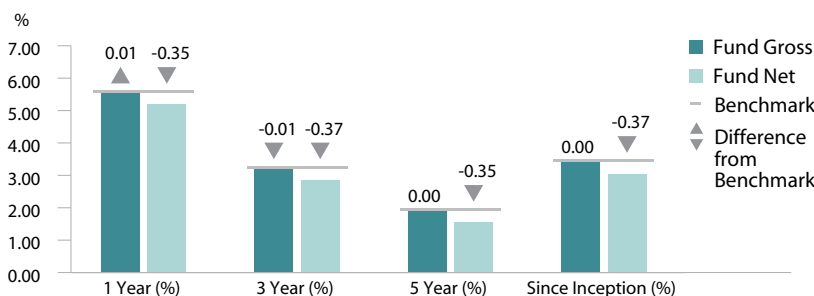
Past performance is not a guarantee of future results.

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 31/01/2020

Annualised Performance



Fund Characteristics

	Fund	Benchmark
Number of Issues	120	116
Average Yield To Worst (%)	-0.37	-0.37
Yield to Maturity (%)	-0.37	-0.37
Current Yield (%)	1.56	1.56
Average Coupon (%)	2.19	2.18
Option Adjusted Spread (bps)	11.83	11.82
Effective Duration (Years)	8.70	8.70
Average Maturity (Years)	10.08	10.08
Effective Convexity	1.41	1.41
Average Credit Rating Quality	AA1	AA1

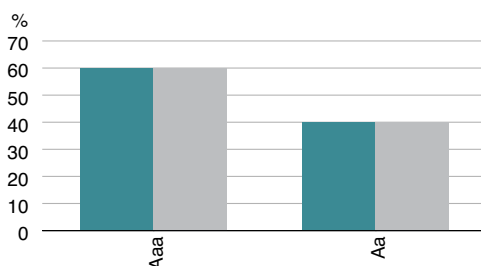
Ratios

	3 Years
Standard Deviation (%)	3.49
Tracking Error (%)	0.06
Beta	0.99

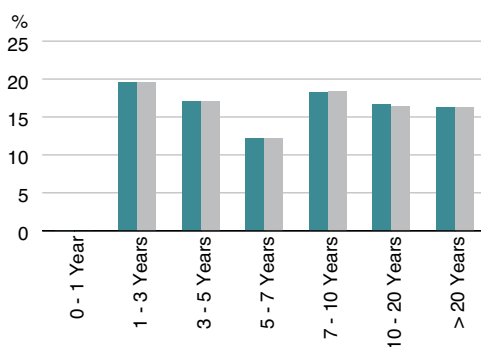
Country Allocation	Fund (%)	Benchmark (%)
France	39.99	40.00
Germany	39.98	40.00
Netherlands	19.99	20.00
European Union	0.04	-
Total	100.00	100.00

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	60.01	60.00
Aa	39.99	40.00
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Treasury	99.96	100.00
Cash	0.04	-
Total	100.00	100.00



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	0.04	-
1 - 3 Years	19.59	19.59
3 - 5 Years	17.04	17.02
5 - 7 Years	12.20	12.22
7 - 10 Years	18.26	18.37
10 - 20 Years	16.62	16.48
> 20 Years	16.26	16.31



For More Information

Visit our website www.ssga.com or contact your representative SSGA 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 (1) 776 3188 / +353 (1) 776 3029

SSGA Italy

+39 02 3206 6121

SSGA Middle East & North Africa

+971 (0) 4 437 2800

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, 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

Marketing Communication

This material is for your private information. The information provided does not constitute investment advice as such term is defined under the Markets in Financial Instruments Directive (2014/65/EU) or applicable Swiss regulation and it should not be relied on as such. There is no representation or warranty as to the accuracy of the information and State Street shall have no liability for decisions based on such information.

The funds are not available to U.S. investors. **This document should be read in conjunction with its prospectus and Key Investor Information Document (KIID). All transactions should be based on the latest available prospectus and KIID which contains more information regarding the charges, expenses and risks involved in your investment.**

This communication is directed at professional clients (this includes Eligible Counterparties) who are deemed both Knowledgeable and Experienced in matters relating to investments.

The information contained in this communication is not a research recommendation or 'investment research' and is classified as a 'Marketing Communication' in accordance with the Markets in Financial Instruments Directive (2014/65/EU) or applicable Swiss regulation. This means that this marketing communication (a) has not been prepared in accordance with legal requirements designed to promote the independence of investment research (b) is not subject to any prohibition on dealing ahead of the dissemination of investment research.

This collective investment scheme and its distributor are authorized by the Swiss Financial Market Supervisory Authority (FINMA) in accordance with the Swiss Collective Investment Schemes Act (CISA) and the Swiss Ordinance on Collective Investment Schemes (CISO). The collective investment scheme is organized as an Undertaking for Collective Investment in Transferable Securities (UCITS) under the laws of Luxembourg and authorized as a UCITS by the Commission de Surveillance du Secteur Financier (CSSF). Prospective investors may obtain the current prospectus, the articles of incorporation, the KIID as well as the latest annual and semi-annual report free of charge from the Swiss Representative and Paying Agent, State Street Bank International GmbH, Munich, Zurich Branch, Beethovenstrasse 19, 8027 Zurich.

© 2019 Morningstar, Inc. All rights reserved. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete, or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information.

BLOOMBERG®, a trademark and service mark of Bloomberg Finance L.P. and its affiliates, and BARCLAYS®, a trademark and service mark of Barclays Bank Plc, have each been licensed for use in connection with the listing of the Bloomberg/Barclays Indices.

The whole or any part of this work may not be reproduced, copied or transmitted or any of its contents disclosed to third parties without SSGA's express written consent.