

Share Class

[I] Institutional Investors

Fund Objective

The objective of the Fund is to track the performance of the fixed-rate, investment grade, Euro-denominated corporate bond market.

Investment Strategy

The investment policy of the Fund is to track the performance of the Bloomberg Euro Aggregate Corporate Bond 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 seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The Index measures the performance of the Euro corporate bond market. Securities must be fixed rate, Euro denominated and rated investment grade as defined by the Index methodology. Inclusion is based on the currency of the issue, not the domicile of the issuer.

Benchmark

BLOOMBERG EURO-AGGREGATE: CORPORATES

Structure

Investment Company

UCITS Compliant

Domicile

Luxembourg

Fund Facts

| | | |
|-------------------------------|--|------------|
| ISIN | LU0438092701 | |
| NAV | 15.13 EUR as of 28 February 2022 | |
| Currency | EUR | |
| Net Assets(millions) | 1,518.40 EUR as of 28 February 2022 | |
| Inception Date | 21 July 2009 | |
| 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 Factor ¹ | | |
| Subscription | 0.20% | |
| Redemption | 0.00% | |
| Minimum Initial Investment | EUR 3,000,000.00 | |
| Minimum Subsequent Investment | EUR 1,000.00 | |
| Management Fees | 0.15% | |
| Actual TER | 0.19% | |
| 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 (%) | -3.87 | -3.81 | 0.06 | -3.99 | -0.12 |
| 3 Year (%) | 0.73 | 0.85 | 0.13 | 0.67 | -0.06 |
| 5 Year (%) | 0.89 | 1.01 | 0.12 | 0.74 | -0.15 |
| Since Inception (%) | 3.46 | 3.51 | 0.06 | 3.30 | -0.16 |
| Cumulative | | | | | |
| 1 Month (%) | -2.51 | -2.50 | 0.02 | -2.51 | 0.00 |
| 3 Month (%) | -3.91 | -3.89 | 0.02 | -3.93 | -0.03 |
| 1 Year (%) | -3.87 | -3.81 | 0.06 | -3.99 | -0.12 |
| 3 Year (%) | 2.20 | 2.58 | 0.39 | 2.02 | -0.18 |
| 5 Year (%) | 4.53 | 5.17 | 0.64 | 3.76 | -0.77 |
| Since Inception (%) | 53.32 | 54.41 | 1.09 | 50.45 | -2.87 |
| Calendar | | | | | |
| 2022 (year to date) | -3.80 | -3.78 | 0.02 | -3.81 | -0.01 |
| 2021 | -0.97 | -0.92 | 0.04 | -1.11 | -0.14 |
| 2020 | 2.77 | 2.89 | 0.12 | 2.70 | -0.07 |
| 2019 | 6.24 | 6.49 | 0.25 | 6.30 | 0.06 |
| 2018 | -1.25 | -1.20 | 0.06 | -1.38 | -0.13 |

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.

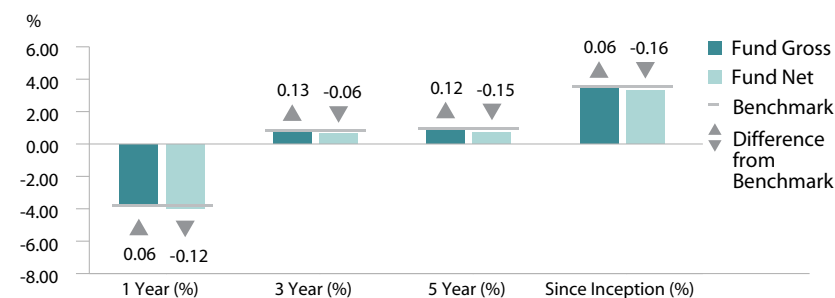
Previous to 28 May 2021, the Fund was known as State Street Euro Corporate Bond Index Fund.

Previous to 1 December 2021, this Fund's Benchmark was the Bloomberg Barclays Euro-Aggregate Corporate Bond Index.

Source: SSGA.

All data is as at 28/02/2022

Annualised Performance



Fund Characteristics

| | Fund | Benchmark |
|-------------------------------|--------|-----------|
| Number of Issues* | 2,669 | 3,406 |
| Average Yield To Worst (%) | 1.27 | 1.24 |
| Yield to Maturity (%) | 1.29 | 1.26 |
| Current Yield (%) | 1.42 | 1.40 |
| Average Coupon (%) | 1.44 | 1.42 |
| Option Adjusted Spread (bps) | 146.46 | 144.16 |
| Effective Duration (Years) | 5.11 | 5.08 |
| Average Maturity (Years) | 5.49 | 5.45 |
| Effective Convexity | 0.38 | 0.38 |
| Average Credit Rating Quality | BAA1 | BAA1 |

Ratios

| | 3 Years |
|------------------------|---------|
| Standard Deviation (%) | 5.49 |
| Tracking Error (%) | 0.11 |
| Beta | 1.02 |

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

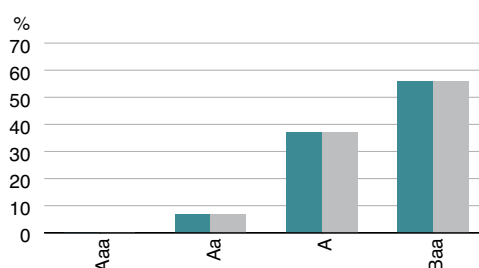
Country Allocation

| | Fund (%) | Benchmark (%) |
|----------------|---------------|---------------|
| United States | 20.67 | 19.68 |
| France | 19.41 | 20.49 |
| Germany | 13.90 | 14.21 |
| United Kingdom | 8.91 | 8.60 |
| Netherlands | 5.31 | 5.38 |
| Spain | 5.14 | 5.86 |
| Italy | 5.08 | 4.77 |
| Switzerland | 3.73 | 3.48 |
| Sweden | 2.62 | 2.90 |
| Australia | 2.22 | 2.07 |
| Other | 13.00 | 12.56 |
| Total | 100.00 | 100.00 |

Credit Rating Exposure Allocation

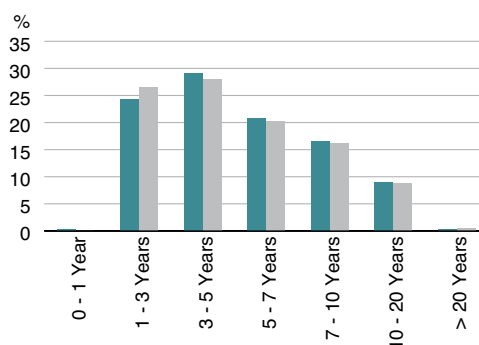
| | Fund (%) | Benchmark (%) |
|--------------|---------------|---------------|
| Aaa | 0.28 | 0.30 |
| Aa | 6.76 | 6.91 |
| A | 36.95 | 36.98 |
| Baa | 56.01 | 55.81 |
| Total | 100.00 | 100.00 |

| Sector Allocation | Fund (%) | Benchmark (%) |
|------------------------|---------------|---------------|
| Corporate - Industrial | 50.23 | 50.22 |
| Corporate - Finance | 42.41 | 42.50 |
| Corporate - Utility | 7.17 | 7.28 |
| Cash | 0.19 | - |
| Total | 100.00 | 100.00 |



Maturity Allocation

| | Fund (%) | Benchmark (%) |
|---------------|----------|---------------|
| 0 - 1 Year | 0.19 | - |
| 1 - 3 Years | 24.25 | 26.52 |
| 3 - 5 Years | 29.13 | 28.03 |
| 5 - 7 Years | 20.72 | 20.12 |
| 7 - 10 Years | 16.53 | 16.21 |
| 10 - 20 Years | 8.91 | 8.69 |
| > 20 Years | 0.28 | 0.43 |



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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