

## Share Class

(P) All Investors

## Fund Objective

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

## Investment Strategy

The investment policy of the Fund is to track the performance of the Bloomberg Global Treasury 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 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 global government bond market. Securities must be fixed rate and rated investment grade as defined by the Index methodology.

## Benchmark

Bloomberg Global Treasury Index

## Structure

Investment Company

## UCITS Compliant

## Domicile

Luxembourg

## Fund Facts

ISIN	LU0438093428	
NAV	10.12 USD as of 29 December 2023	
Currency	USD	
Net Assets(millions)	2,004.17 USD as of 29 December 2023	
Inception Date	14 June 2010	
Investment Style	Index	
Zone	Global	
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2	
Notification Deadline	DD-1 2:00PM CET time	
Valuation	Daily market close	
Swing Factor <sup>1</sup>		
Subscription	0.05%	
Redemption	0.01%	
Minimum Initial Investment	USD 50.00	
Minimum Subsequent Investment	USD 50.00	
Management Fees	0.3%	
Actual TER	0.39%	
Charge	Subscription	Redemption
Paid to the fund	N/A	Up to 2%

<sup>1</sup> Indicative as at the date of this factsheet and is subject to change

## Performance

Annualised	Benchmark	Fund Gross	Difference	Fund Net	Difference
1 Year (%)	4.18	4.15	-0.03	3.78	-0.40
3 Year (%)	-7.06	-7.05	0.01	-7.40	-0.34
5 Year (%)	-1.48	-1.49	-0.01	-1.85	-0.37
Since Inception (%)	0.63	0.62	-0.01	0.25	-0.38

## Cumulative

1 Month (%)	4.30	4.30	0.00	4.22	-0.08
3 Month (%)	8.10	8.11	0.01	8.03	-0.07
1 Year (%)	4.18	4.15	-0.03	3.78	-0.40
3 Year (%)	-19.70	-19.68	0.02	-20.58	-0.88
5 Year (%)	-7.16	-7.22	-0.05	-8.90	-1.74
Since Inception (%)	8.88	8.76	-0.12	3.38	-5.50

## Calendar

2023 (year to date)	4.18	4.15	-0.03	3.78	-0.40
2022	-17.47	-17.42	0.05	-17.75	-0.27
2021	-6.60	-6.61	-0.01	-6.96	-0.36
2020	9.50	9.50	0.00	9.10	-0.40
2019	5.59	5.50	-0.09	5.14	-0.45

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.

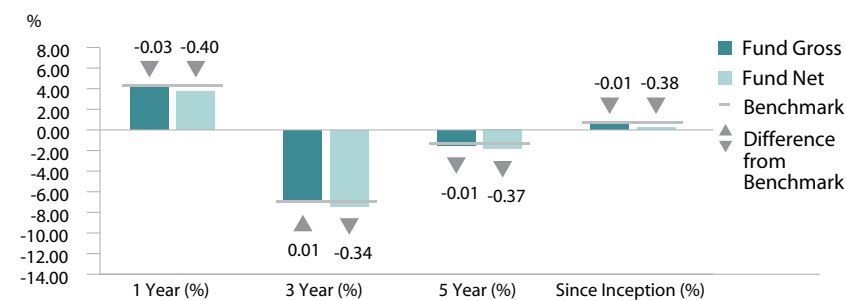
When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, 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 Bloomberg Barclays Global Treasury Bond Index.

Source: SSGA.

All data is as at 31/12/2023

## Annualised Performance



## Fund Characteristics

	Fund	Benchmark
Number of Issues*	1,488	1,821
Average Yield To Worst (%)	2.92	2.92
Yield to Maturity (%)	2.92	2.92
Current Yield (%)	2.25	2.31
Average Coupon (%)	2.21	2.29
Option Adjusted Spread (bps)	12.66	12.89
Effective Duration (Years)	7.50	7.51
Average Maturity (Years)	9.21	9.26
Effective Convexity	1.14	1.15
Average Credit Rating Quality	AA3	AA3

## Ratios

	3 Years
Standard Deviation (%)	9.07
Tracking Error (%)	0.05
Beta	1.00

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

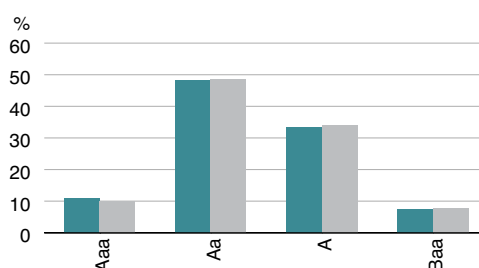
## Country Allocation

	Fund (%)	Benchmark (%)
United States	32.24	32.17
Japan	19.54	19.55
China	8.80	8.80
France	5.68	5.68
United Kingdom	5.59	5.60
Italy	5.02	5.02
Germany	4.42	4.42
Spain	3.34	3.33
South Korea	1.96	1.91
Canada	1.70	1.73
Other	11.71	11.79
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

## Credit Rating Exposure Allocation

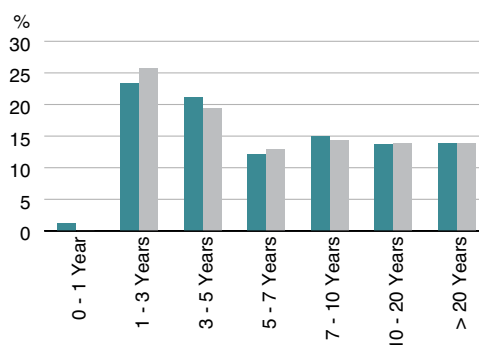
	Fund (%)	Benchmark (%)
Aaa	10.80	9.94
Aa	48.31	48.45
A	33.46	33.86
Baa	7.43	7.75
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Sector Allocation	Fund (%)	Benchmark (%)
Treasury	98.87	100.00
Cash	1.13	-
<b>Total</b>	<b>100.00</b>	<b>100.00</b>



## Maturity Allocation

	Fund (%)	Benchmark (%)
0 - 1 Year	1.16	-
1 - 3 Years	23.26	25.75
3 - 5 Years	21.08	19.38
5 - 7 Years	12.17	12.88
7 - 10 Years	14.88	14.29
10 - 20 Years	13.64	13.84
> 20 Years	13.81	13.87



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](http://WWW.SSGA.COM)**

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