

### Share Class

[I] Institutional Investors

### Fund Objective

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

### Investment Strategy

The investment policy of the Fund is to track the performance of the Bloomberg Global Aggregate 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 bond market. The Index includes government, government-related and corporate bonds, as well as asset-backed, mortgage-backed and commercial mortgage-backed securities from both developed and emerging markets issuers. Securities must be fixed rate and rated investment grade as defined by the Index methodology.

In relation to corporate bonds, the Investment Manager employs a negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

### Benchmark

Bloomberg Global Aggregate Index

### Structure

Investment Company

### UCITS Compliant

### Domicile

Luxembourg

### Fund Facts

ISIN	LU0438093188	
NAV	11.34 USD as of 31 January 2022	
Currency	USD	
Net Assets(millions)	5,519.86 USD as of 31 January 2022	
Inception Date	10 June 2013	
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	0.09%	
Redemption	0.01%	
Minimum Initial Investment	USD 3,000,000.00	
Minimum Subsequent Investment	USD 1,000.00	
Management Fees	0.15%	
Actual TER	0.20%	
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 (%)	-5.83	-5.86	-5.86	-0.03	-6.03	-0.20
3 Year (%)	2.36	2.34	2.34	-0.03	2.11	-0.25
5 Year (%)	2.70	2.68	2.68	-0.02	2.44	-0.26
Since Inception (%)	1.69	1.68	1.68	-0.01	1.47	-0.23
<b>Cumulative</b>						
1 Month (%)	-2.05	-2.06	-2.06	-0.01	-2.08	-0.03
3 Month (%)	-2.47	-2.47	-2.47	0.00	-2.59	-0.12
1 Year (%)	-5.83	-5.86	-5.86	-0.03	-6.03	-0.20
3 Year (%)	7.26	7.18	7.18	-0.08	6.46	-0.80
5 Year (%)	14.26	14.14	14.14	-0.12	12.80	-1.46
Since Inception (%)	15.61	15.47	15.47	-0.14	13.40	-2.20
<b>Calendar</b>						
2022 (year to date)	-2.05	-2.06	-2.06	-0.01	-2.08	-0.03
2021	-4.71	-4.74	-4.74	-0.03	-4.92	-0.21
2020	9.20	9.19	9.19	0.00	8.98	-0.22
2019	6.84	6.83	6.83	-0.01	6.61	-0.23
2018	-1.20	-1.20	-1.20	0.00	-1.41	-0.21

### 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.

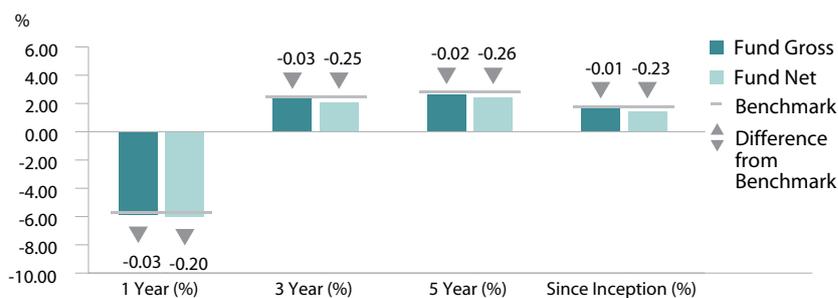
When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period.

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

Source: SSGA.

All data is as at 31/01/2022

### Annualised Performance



### Fund Characteristics

	Fund	Benchmark
Number of Issues*	8,541	27,892
Average Yield To Worst (%)	1.52	1.55
Yield to Maturity (%)	1.52	1.55
Current Yield (%)	1.89	2.09
Average Coupon (%)	2.03	2.28
Option Adjusted Spread (bps)	34.27	36.71
Effective Duration (Years)	7.40	7.40
Average Maturity (Years)	8.92	9.09
Effective Convexity	0.92	0.92
Average Credit Rating Quality	AA3	AA3

### Ratios

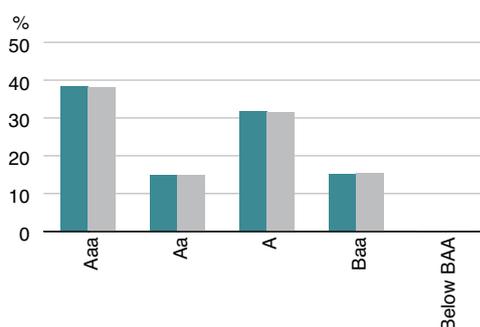
	3 Years
Standard Deviation (%)	4.55
Tracking Error (%)	0.07
Beta	1.01

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

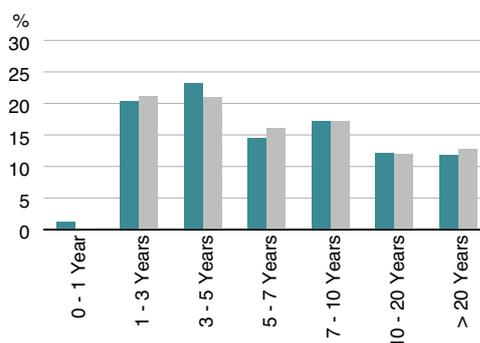
Country Allocation	Fund (%)	Benchmark (%)
United States	38.41	37.95
Japan	13.35	13.27
China	8.14	8.36
France	5.37	5.43
United Kingdom	4.94	5.01
Germany	4.87	4.85
Canada	3.69	3.46
Italy	3.20	3.23
Spain	2.34	2.32
Supranational	2.18	2.22
Other	13.50	13.90
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	38.27	38.21
Aa	14.82	14.77
A	31.83	31.61
Baa	15.06	15.41
Below BAA	0.01	-
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Sector Allocation	Fund (%)	Benchmark (%)
Treasury	56.57	52.99
Mortgage Backed Securities	11.99	12.26
Corporate - Industrial	9.63	9.82
Corporate - Finance	6.66	6.94
Agency	6.38	6.63
Non Corporates	5.72	5.92
Corporate - Utility	1.50	1.52
Other	0.99	2.97
CMBS	0.53	0.78
Asset Backed Securities	0.03	0.16
<b>Total</b>	<b>100.00</b>	<b>100.00</b>



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	1.14	0.00
1 - 3 Years	20.34	21.13
3 - 5 Years	23.10	20.95
5 - 7 Years	14.40	16.10
7 - 10 Years	17.11	17.09
10 - 20 Years	12.11	11.93
> 20 Years	11.81	12.80



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.

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