

Aviva Investors International Index Tracking Fund 2 GBP Acc



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|----------------------|-------------------------|-----------------------|-------------------|--------------------------|----------------------|
| ISIN GB00B2NRNX53 | BLOOMBERG NORTRSC LN | ASSET CLASS Equity | NAV 352.34 GBX | FUND SIZE GBP 866.65m | AS AT 30 Jun 2024 |
|----------------------|-------------------------|-----------------------|-------------------|--------------------------|----------------------|

Fund overview

Objective: To track the performance of the FTSE® World (ex UK) Index (before charges and taxes). Any returns will be a combination of capital growth and income. This objective is measured over any given 12-month period.

Investments: The Fund invests directly into shares of companies that make up the Index. The Fund may also invest in other funds, cash and deposits. The Fund may use derivatives for efficient portfolio management or reducing risk.

Strategy: The Fund will aim to track the Index by investing in international companies that make up the Index, or a sample of them which are representative of the Index, with the aim of mirroring the performance of the Index.

Full details of the Fund's Objective & Investment Policy are available on our website and prospectus.

Fund's performance not available between inception date and 12th May 2008.

Key facts

Fund Managers

Ned Kelly since 01/07/2001
Steven Thomas since 22/12/2021
Paramjit Nandra since 22/12/2021
Open Ended Investment Company

Legal Form

United Kingdom

Domicile

Share Class Inception Date

01/11/1998

Fund launch date

20/02/1991

Hedged Share Class Flag

No

Entry Fees (max.)

None

Exit Charge

None

Ongoing Charges

0.25% (as at 31/12/2023)

Fund Management Fee

0.25%

Performance Fee (max.)

None

Historic yield

1.48%

Risk measurement (As at 04th Jul 2024)



Lower risk

Potentially lower returns

Higher risk

Potentially higher returns

The indicator is based on historical data and may not be a reliable indication of the future risk profile. The category shown may change over time. The lowest category does not mean 'risk free'.

Performance

| | Cumulative (%) | | | | | Annualised (%) | | |
|------------------|----------------|------|-------|-------|-------|----------------|-------|-----------------|
| | 1M | 3M | 6M | YTD | 1Y | 5Y | 10Y | Since inception |
| Fund | 3.81 | 2.90 | 12.55 | 12.55 | 21.74 | 11.90 | 12.41 | - |
| Benchmark | 3.09 | 2.67 | 12.70 | 12.70 | 21.41 | 12.44 | 13.16 | 8.83 |

Past performance is not a guide to future performance.

Performance basis: Month end returns, Mid to mid, net income reinvested, net of ongoing charges and fees, in the share class currency and net of tax payable by the fund. The figures do not include the effect of any exit or entry charge. The Fund's performance is compared against the FTSE World ex UK Index.

Calendar year returns

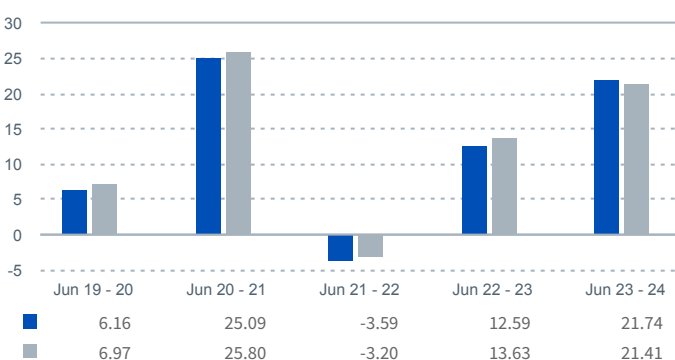
| | 2019 | 2020 | 2021 | 2022 | 2023 |
|------------------|--------|--------|--------|--------|--------|
| Fund net | 23.36% | 13.32% | 22.41% | -8.81% | 17.05% |
| Benchmark | 23.10% | 14.15% | 22.23% | -7.66% | 17.55% |

| | 2014 | 2015 | 2016 | 2017 | 2018 |
|------------------|--------|-------|--------|--------|--------|
| Fund net | 12.36% | 3.55% | 29.55% | 12.37% | -4.45% |
| Benchmark | 12.26% | 4.77% | 30.42% | 13.45% | -2.68% |

Cumulative performance (%) (last 5 years, if applicable)



Rolling annual net performance (%)



Tracking error (%)*

| Period | Jun 19 - 20 | Jun 20 - 21 | Jun 21 - 22 | Jun 22 - 23 | Jun 23 - 24 |
|-------------|-------------|-------------|-------------|-------------|-------------|
| Fund | 4.00 | 2.40 | 4.39 | 6.40 | 3.38 |

Past performance is not a guide to future performance.

*The Fund is expected to have an average yearly tracking error of between 0% and 0.3% when compared to the FTSE World ex UK Index. The Fund has a 12:00pm valuation point on any London business day; the benchmark is valued at close of business on any London business day. This can lead to an artificially high tracking error difference stated on the factsheet. The figures are calculated on an ex-post basis.

Portfolio stats

| | 1 Year | 3 Years | 5 Years |
|----------------------------------|--------|---------|---------|
| Annualised volatility (%) | 9.36 | 11.27 | 13.06 |
| Tracking error (%) | 3.38 | 4.75 | 4.18 |

Top holdings

| | Company | Sector | Fund (%) |
|----|------------------------------------|------------------------|----------|
| 1 | Microsoft Corp | Information Technology | 4.89 |
| 2 | Apple Inc | Information Technology | 4.50 |
| 3 | Nvidia Corp | Information Technology | 4.32 |
| 4 | Amazon Com Inc | Consumer Discretionary | 2.64 |
| 5 | Meta Platforms Inc Class A | Communication | 1.62 |
| 6 | Alphabet Inc Class A | Communication | 1.57 |
| 7 | Alphabet Inc Class C | Communication | 1.34 |
| 8 | Aviva Investors Usd Liq Fund 3 Usd | Cash Securities | 1.30 |
| 9 | Eli Lilly | Health Care | 1.13 |
| 10 | Broadcom Inc | Information Technology | 1.07 |

Source: Aviva Investors, all other data is Morningstar unless stated otherwise.
Basis: Excludes cash and futures.

Fund breakdown by sector

| Sector | Fund (%) |
|------------------------|----------|
| Technology | 30.45 |
| Financials | 13.28 |
| Consumer Discretionary | 13.18 |
| Industrials | 12.07 |
| Health Care | 10.81 |
| Consumer Staples | 4.69 |
| Energy | 3.89 |
| Basic Materials | 2.81 |
| Telecommunications | 2.73 |
| Other | 4.79 |

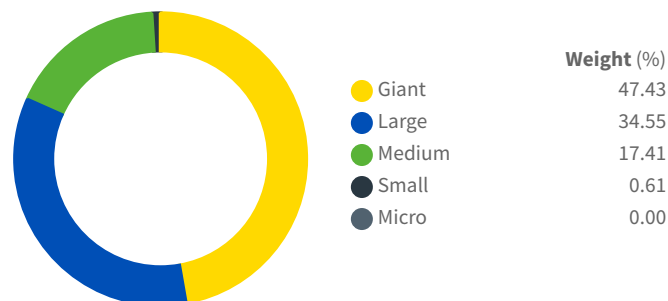
Source: Aviva Investors, all other data is Morningstar unless stated otherwise.
The fund breakdown by sector shown in the factsheet excludes cash and equivalents.

Fund breakdown by country

| Country | Fund (%) |
|---------------|----------|
| United States | 69.63 |
| Japan | 6.45 |
| Switzerland | 2.65 |
| France | 2.53 |
| Canada | 2.39 |
| Taiwan | 2.20 |
| Germany | 2.11 |
| Australia | 1.94 |
| Netherlands | 1.53 |
| Other | 8.57 |

The fund breakdown by country shown in the factsheet exclude cash and equivalents.

Market cap



Rather than using a fixed number of cap stocks, Morningstar uses a flexible system that isn't adversely affected by overall movements in the market. Stocks are divided into seven regions based on their country of domicile, organised in descending order by size and the cumulative capitalisation as a percentage of the total is calculated for each stock. Giant-cap stocks refer to the top 40% of the cumulative capitalisation of each region, large-cap represents the next 30%, mid-cap represents the next 20%, small-cap the next 7% with micro covering the balance.

Fund targets

The Index comprises large and medium-sized companies of developed and emerging markets excluding the UK, providing a broad coverage of global markets.

Fund risks

Investment Risk & Currency Risk

The value of an investment and any income from it can go down as well as up and can fluctuate in response to changes in currency exchange rates. Investors may not get back the original amount invested.

Full information on risks applicable to the Fund are in the Prospectus and the Key Investor Information Document (KIID).

Glossary

Annualised performance

An annualised total return is the geometric average amount of money earned by an investment each year over a given time period.

Volatility (%)

A measure of the fund's dispersion of returns. A higher volatility implies that a fund's return is spread over a larger range of values whilst a lower volatility implies that a fund's return is spread over a smaller range of values.

Credit Rating

Independent ratings agencies assign different ratings to bonds depending on the bond issuers' financial strength and their outlook as well as their ability to pay interest on time and meet all of their liabilities. We use appropriate industry recognised ratings as detailed in source notes.

Distribution yield

This reflects the amount that is expected to be distributed over the next 12 months as a percentage of the share price of the fund on the date shown. It does not include the deduction of entry charges and is the gross return before tax on distributions. You may be subject to further tax on your distributions. The yield is not guaranteed.

Entry fee

A one-off charge may be taken from your money before it is invested. The charge is usually a percentage of the amount invested and is additional to the price paid for the units/shares. The entry charge is deducted from the investment before units/shares are bought and is also known as the "initial charge".

Exit charge

A one-off charge levied on redemption of units/shares before the proceeds of your investment are paid out. This is also known as a "redemption charge".

Fund management Fee

The management fee is fixed rate charge to cover the costs of managing the investments of the fund. It accrues daily based on a percentage of the fund's net asset value and deducted from the fund's assets.

Modified duration

A calculation that expresses the measurable change in the value of a security in response to a change in interest rates - (under analysis).

Spread Duration

The Spread Duration measures the sensitivity of a security's price to changes in its Option Adjusted Spread (OAS) relative to the Treasury Curve.

Ongoing charge

The ongoing charge figure represents the costs you can expect to pay annually based on last year's expenses. The ongoing charges figure is made up of various elements such as the fund management fee, professional fees, audit fees and custody fees. Performance fees (if payable) are not included in this figure.

Performance fee

The percentage of any outperformance of the hurdle rate and/or benchmark that will be taken as a performance fee.

Tracking error (%)

A measure of how closely the fund follows its benchmark. A passive fund should have a tracking error close to zero, while an actively managed fund would normally have a higher tracking error.

NAV

NAV is typically an End Of Day valuation using close of market prices to value the individual securities with the portfolio or fund, rolling up to a total portfolio or fund level.

Important information

THIS IS A MARKETING COMMUNICATION

The source for all performance, portfolio and fund breakdown data is Morningstar unless indicated otherwise. All data is as at the date of the Factsheet, unless indicated otherwise.

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For further information please read the latest Key Investor Information Document and Supplementary Information Document. The Prospectus and the annual and interim reports are also available on request. Copies in English can be obtained, free of charge from Aviva Investors, PO Box 10410, Chelmsford CM99 2AY. You can also download copies at www.avivainvestors.com

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