

**Share Class**

[Class I EUR Hedged] Institutional Investors

**Fund Objective**

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

**Investment Strategy**

The investment policy of the Fund is to track the performance of the Bloomberg Barclays US Issuer Scored Corporate 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 is an alternatively weighted bond index that weights fixed-rate, investment grade US-denominated corporate bond issuers that also have publicly traded equity, weighted using factors other than the market value of their outstanding debt. Inclusion is based on the currency of the issue, not the domicile of the issuer.

**Benchmark**

Bloomberg Barclays US Issuer Scored Corporate Index

**Structure**

Investment Company

**UCITS Compliant****Domicile**

Luxembourg

**Fund Facts**

ISIN	LU0868465948
NAV	12.33 EUR as of 29 October 2021
Currency	EUR
Net Assets(millions)	85.86 USD as of 29 October 2021
Inception Date	01 August 2013
Investment Style	Smart Beta
Zone	United States
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD 11:00AM CET time
Valuation	Daily market close
Swing Factor <sup>1</sup>	
Subscription	0.40%
Redemption	0.00%
Minimum Initial Investment	EUR 3,000,000.00
Minimum Subsequent Investment	EUR 1,000.00
Management Fees	0.23%
Actual TER	0.28%
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 (%)	0.18	0.19	0.00	-0.13	-0.32
3 Year (%)	5.24	5.14	-0.11	4.80	-0.45
5 Year (%)	2.32	2.22	-0.10	1.88	-0.44
Since Inception (%)	3.10	2.91	-0.18	2.57	-0.52
<b>Cumulative</b>					
1 Month (%)	0.02	0.05	0.03	-0.38	-0.40
3 Month (%)	-1.32	-1.31	0.01	-1.40	-0.07
1 Year (%)	0.18	0.19	0.00	-0.13	-0.32
3 Year (%)	16.58	16.22	-0.36	15.09	-1.49
5 Year (%)	12.15	11.58	-0.57	9.77	-2.38
Since Inception (%)	28.60	26.72	-1.88	23.32	-5.28
<b>Calendar</b>					
2021 (year to date)	-2.19	-2.25	-0.06	-2.51	-0.32
2020	7.74	7.51	-0.23	7.16	-0.59
2019	9.89	9.79	-0.10	9.44	-0.45
2018	-4.67	-4.71	-0.04	-5.02	-0.34
2017	3.97	3.99	0.02	3.64	-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.

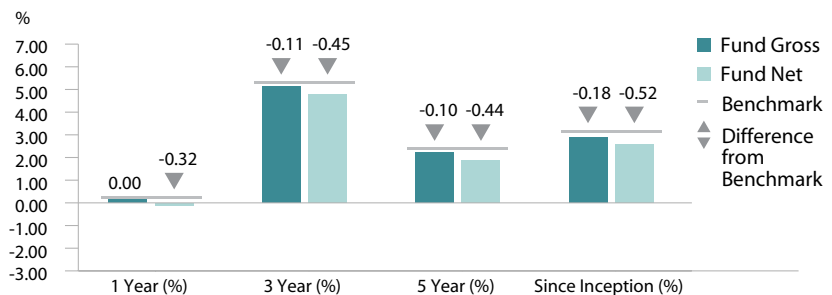
Calendar year inception performance returns will be partial for the year where the inception date for either the Fund in question or the historic performance-linked Fund (whichever is the earliest) falls within that period. The calculation method for value added returns may show rounding differences.

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.

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

Source: SSGA.

All data is as at 31/10/2021

**Annualised Performance****Fund Characteristics**

	Fund	Benchmark
Number of Issues*	790	5,011
Average Yield To Worst (%)	2.00	2.04
Yield to Maturity (%)	2.06	2.10
Current Yield (%)	3.03	3.13
Average Coupon (%)	3.38	3.52
Option Adjusted Spread (bps)	78.63	80.94
Effective Duration (Years)	7.55	7.52
Average Maturity (Years)	10.22	10.24
Effective Convexity	1.12	1.10
Average Credit Rating Quality	BAA1	BAA1

**Ratios**

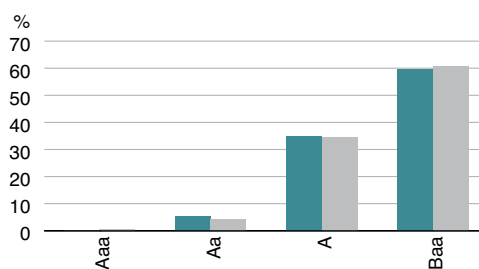
	3 Years
Standard Deviation (%)	7.47
Tracking Error (%)	0.13
Beta	1.00

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

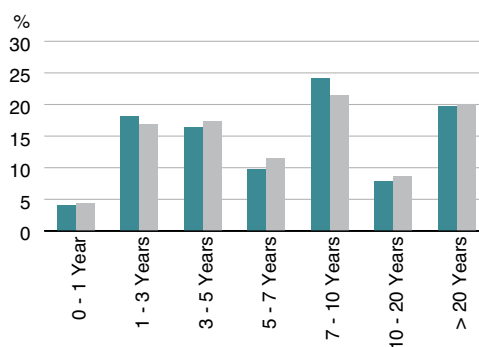
Country Allocation	Fund (%)	Benchmark (%)
United States	82.32	80.99
Canada	5.91	6.45
United Kingdom	3.46	3.36
Australia	1.44	1.43
Japan	1.17	1.36
Germany	0.89	0.86
Mexico	0.86	0.77
Switzerland	0.72	0.15
Spain	0.68	0.90
Netherlands	0.65	0.80
Other	1.91	2.93
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	0.13	0.50
Aa	5.34	4.22
A	34.89	34.39
Baa	59.63	60.88
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Sector Allocation	Fund (%)	Benchmark (%)
Corporate - Industrial	61.06	60.81
Corporate - Finance	30.78	30.98
Corporate - Utility	8.37	8.21
Other	-0.21	-
<b>Total</b>	<b>100.00</b>	<b>100.00</b>



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	4.06	4.36
1 - 3 Years	18.17	16.83
3 - 5 Years	16.40	17.27
5 - 7 Years	9.68	11.52
7 - 10 Years	24.07	21.36
10 - 20 Years	7.86	8.61
> 20 Years	19.76	20.06



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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