

Share Class

[I CHF Hedged] Institutional Investors

Fund Objective

The objective of the Fund is to track the performance of the fixed rate global high yield corporate bond market.

Investment Strategy

The Fund is an index tracking fund (also known as a passively managed fund).

The investment policy of the Fund is to track the performance of the ICE BofA Global High Yield Constrained 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 minimise 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 the ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

Benchmark

ICE BofA Global High Yield Constrained Index

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

ISIN	LU2287755172	
NAV	10.04 CHF as of 30 September 2021	
Currency	CHF	
Net Assets(millions)	136.10 USD as of 30 September 2021	
Inception Date	29 April 2021	
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 Factor¹		
Subscription	0.55%	
Redemption	0.00%	
Minimum Initial Investment	CHF 3,000,000.00	
Minimum Subsequent Investment	CHF 1,000.00	
Management Fees	0.18%	
Actual TER	N/A	
Charge	Subscription	Redemption
Paid to the fund	N/A	N/A

¹ Indicative as at the date of this factsheet and is subject to change

Performance of the fund is not shown as the inception date of the fund is less than 12 months.

Investing involves risk including the risk of loss of capital.**Fund Characteristics**

	Fund	Benchmark
Number of Issues*	1,816	3,916
Average Yield To Worst (%)	4.33	4.41
Yield to Maturity (%)	4.76	4.89
Current Yield (%)	5.13	5.26
Average Coupon (%)	5.26	5.37
Option Adjusted Spread (bps)	353.57	362.65
Effective Duration (Years)	3.88	3.86
Average Maturity (Years)	6.18	6.24
Effective Convexity	-0.05	-0.03
Average Credit Rating Quality	B1	B1

Ratios

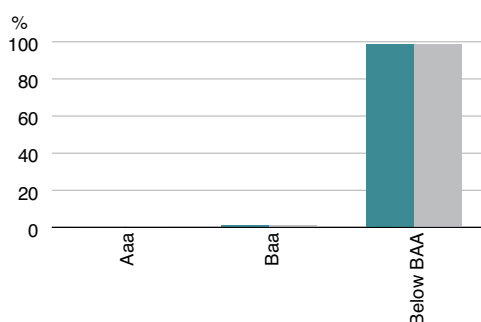
	3 Years
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

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

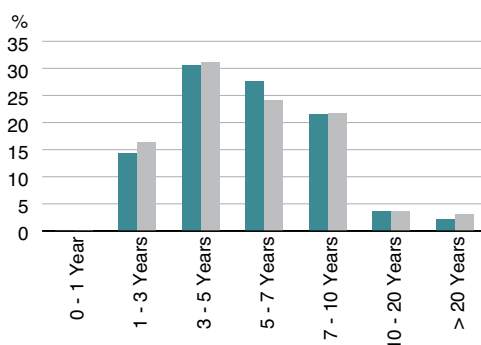
Country Allocation	Fund (%)	Benchmark (%)
United States	55.60	54.24
Italy	3.90	3.93
United Kingdom	3.83	3.99
Brazil	3.70	3.45
France	3.43	3.32
China	3.26	3.34
Germany	3.22	3.14
Canada	2.43	2.55
Mexico	2.30	2.71
Spain	2.12	1.91
Other	16.20	17.43
Total	100.00	100.00

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	0.10	-
Baa	1.00	1.08
Below BAA	98.90	98.92
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Other	75.26	74.51
Corporate - Finance	14.80	15.15
Non Corporates	5.24	6.22
Corporate - Utility	3.27	3.15
Agency	0.93	0.81
Asset Backed Securities	0.20	0.08
Corporate - Industrial	0.20	0.08
Cash	0.10	-
Total	100.00	100.00



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	0.12	0.08
1 - 3 Years	14.35	16.31
3 - 5 Years	30.62	31.05
5 - 7 Years	27.57	24.16
7 - 10 Years	21.48	21.60
10 - 20 Years	3.68	3.67
> 20 Years	2.17	3.13



For More Information

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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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