

Share Class

[I EUR Hedged] Institutional Investors

Fund Objective

The objective of the Fund is to generate capital growth over the long term through investment in the fixed-rate, investment grade, USD-denominated corporate bond market.

Investment Strategy

The investment policy of the Fund is to invest in companies bonds which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), green labelled bonds and climate-aligned issuers bonds and corporate bond securities issued by companies that are better positioned for the physical risks posed by climate change 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, anticorruption, controversial weapons and tobacco).

The Investment Manager, on behalf of the Fund, will invest actively using the Sustainable Climate Corporate Bond Strategy as further described in the "Investment Strategies" section of the Prospectus.

The performance of the Fund will be measured against the Bloomberg Barclays US Corporate Bond Index.

The Fund is classified as an Article 9 fund under SFDR.

Benchmark

Bloomberg Barclays U.S. Corp Investment Grade Hedged Index

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

ISIN	LU2345313790	
NAV	10.00 EUR as of 30 September 2021	
Currency	EUR	
Net Assets(millions)	145.41 USD as of 30 September 2021	
Inception Date	16 June 2021	
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	Market Close	
Swing Factor¹		
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	N/A	
Charge	Subscription	Redemption
Paid to the fund	N/A	Up to 2%

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*	1,002	6,938
Average Yield To Worst (%)	2.05	2.13
Yield to Maturity (%)	2.09	2.17
Current Yield (%)	3.28	3.24
Average Coupon (%)	3.79	3.71
Option Adjusted Spread (bps)	79.40	84.38
Effective Duration (Years)	8.55	8.71
Average Maturity (Years)	12.09	12.25
Effective Convexity	1.36	1.40
Average Credit Rating Quality	BAA1	BAA1

Ratios

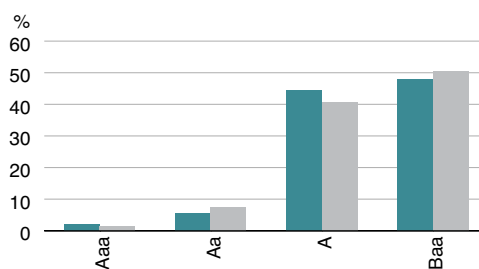
	3 Years
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

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

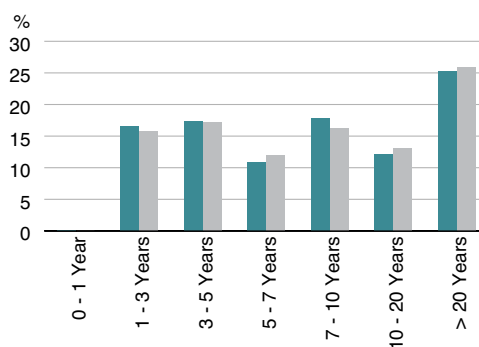
Country Allocation	Fund (%)	Benchmark (%)
United States	82.85	84.57
United Kingdom	5.23	4.34
Canada	3.39	3.07
Japan	2.36	1.84
Belgium	1.54	1.02
Australia	0.79	0.60
China	0.72	0.53
Spain	0.66	0.53
Switzerland	0.66	0.55
Germany	0.56	0.36
Other	1.22	2.60
Total	100.00	100.00

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	1.92	1.48
Aa	5.56	7.30
A	44.54	40.61
Baa	47.97	50.61
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Corporate - Industrial	61.87	60.71
Corporate - Finance	35.29	31.10
Corporate - Utility	2.70	8.19
Cash	0.14	-
Total	100.00	100.00



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	0.14	-
1 - 3 Years	16.60	15.71
3 - 5 Years	17.31	17.18
5 - 7 Years	10.88	11.94
7 - 10 Years	17.73	16.28
10 - 20 Years	12.03	13.01
> 20 Years	25.31	25.89



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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