
ESG

Index Fixed Income

2021



State Street Euro Sustainable Corporate Bond Index Fund

SFDR Article 8 – Additional Information

Description of environmental or social characteristics

The State Street Euro Sustainable Corporate Bond Index Fund is an index fund tracking the performance of the Markit IBoxx Euro Sustainable Corporate Bond Custom Index.

This index measures the performance of the Euro corporate bond market, screened based on sustainability criteria. The screening process is performed by ABN AMRO Bank NV and in two steps: 1) Best-in-sector ESG analysis performed using Sustainalytics data; 2) Excludes companies involved in serious controversies as well as other environmental and social characteristics.

Further Information

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to IHS Markit's index methodology description which can be found at the following link:

<http://content.markitcdn.com/corporate/Company/Files/DownloadFiles?CMSID=f0c2bf34de4f43fc91d1cfbe5e760a67>

Please refer to the Prospectus and Relevant Supplement for more information.

About State Street Global Advisors

Our clients are the world's governments, institutions and financial advisors. To help them achieve their financial goals we live our guiding principles each and every day:

- Start with rigour
- Build from breadth
- Invest as stewards
- Invent the future

For four decades, these principles have helped us be the quiet power in a tumultuous investing world. Helping millions of people secure their financial futures. This takes each of our employees in 27 offices around the world, and a firm-wide conviction that we can always do it better. As a result, we are the world's third-largest asset manager with US \$3.47 trillion* under our care.

* AUM reflects approximately \$75.17 billion USD (as of 31 December 2020), with respect to which State Street Global Advisors Funds Distributors, LLC (SSGA FD) serves as marketing agent; SSGA FD and State Street Global Advisors are affiliated.

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