

**Share Class**

[I CHF Hedged] Institutional Investors

**Fund Objective**

The objective of the Fund is to seek to track the performance of the Markit iBoxx Euro Sustainable Corporate Bond Custom Index (the "Index") as closely as reasonably possible.

**Investment Strategy**

In order to achieve its objective, the Fund invests primarily in the securities of the Index subject to the restrictions detailed in the Prospectus. The Index is a sub set of the broad Euro Corporate investment grade universe defined by Markit iBoxx. The securities included in the Index are selected from a list of screened companies provided by ABN AMRO Bank NV and based on certain sustainability criteria.

**Benchmark**

Markit iBoxx Euro Sustainable Corporate Bond Custom Index hedged into CHF

**Structure**

SICAV Umbrella sub fund

**UCITS Compliant****Domicile**

Luxembourg

**Fund Facts**

<b>ISIN</b>	LU0956452329	
<b>NAV</b>	10.12 CHF as of 28 September 2018	
<b>Currency</b>	CHF	
<b>Net Assets (millions)</b>	1,011.68 EUR as of 28 September 2018	
<b>Inception Date</b>	30 April 2015	
<b>Investment Style</b>	Passive	
<b>Zone</b>	Eurozone	
<b>Settlement</b>	DD+2	
<b>Notification Deadline</b>	DD 11:00AM CET time	
<b>Valuation</b>	Daily market close	
<b>Swing Factor<sup>1</sup></b>		
<b>Subscription</b>	0.25%	
<b>Redemption</b>	0.00%	
<b>Minimum Initial Investment</b>	CHF 3,000,000	
<b>Minimum Subsequent Investment</b>	CHF 1,000	
<b>Management Fees</b>	0.23%	
<b>Actual TER</b>	0.29%	
<b>Charge</b>	<b>Subscription</b>	<b>Redemption</b>
<b>Due to the fund</b>	N/A	N/A
<b>Paid to third parties</b>	3.00%	2.00%

<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 (%)	-0.68	-0.69	-0.02	-0.98	-0.30
3 Year (%)	1.80	1.83	0.03	1.53	-0.27
5 Year (%)	-	-	-	-	-
Since Inception (%)	0.68	0.73	0.06	0.35	-0.33
<b>Cumulative</b>					
1 Month (%)	-0.31	-0.31	0.00	-0.33	-0.02
3 Month (%)	-0.10	-0.11	0.00	-0.18	-0.07
1 Year (%)	-0.68	-0.69	-0.02	-0.98	-0.30
3 Year (%)	5.49	5.58	0.10	4.66	-0.83
5 Year (%)	-	-	-	-	-
Since Inception (%)	2.33	2.52	0.19	1.20	-1.13
<b>Calendar</b>					
2018 (year to date)	-1.21	-1.23	-0.02	-1.44	-0.23
2017	2.01	2.04	0.03	1.73	-0.27
2016	3.56	3.63	0.06	3.32	-0.24
2015	-1.95	-1.83	0.12	-2.32	-0.37

**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.

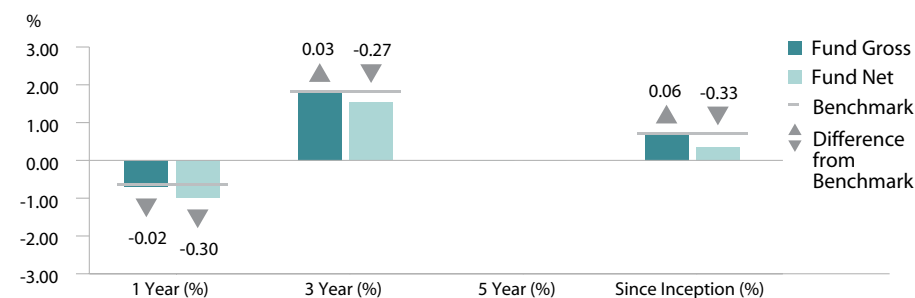
Please note the performance figures for Luxembourg SICAV funds prior to April 2013 were calculated using the unsprung price.

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.

Source: SSGA.

All data is as at 30/09/2018

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

	Fund	Benchmark
Average Coupon (%)	2.10	2.33
Average Maturity (Years)	7.10	7.47
Average Yield To Worst (%)	1.07	1.10
Current Yield (%)	1.96	2.17
Effective Convexity	0.35	0.36
Effective Duration (Years)	5.03	5.02
Yield to Maturity (%)	1.28	1.34
Option Adjusted Spread (bps)	115.82	118.33
Number of Issues	1,078	1,086

**Ratios**

	3 Years
Standard Deviation (%)	2.15
Tracking Error (%)	0.07
Beta	1.00

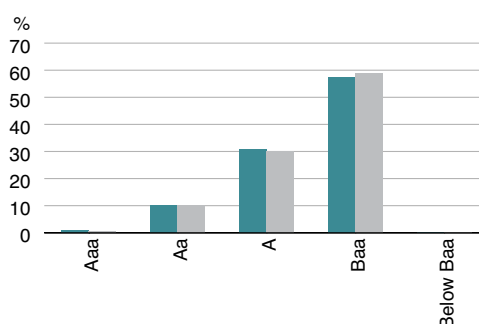
## Country Allocation

	Fund (%)	Benchmark (%)
France	27.21	27.09
Germany	14.04	13.97
Netherlands	10.71	10.83
Spain	7.93	8.02
United States	7.79	7.71
Italy	7.26	7.23
United Kingdom	7.06	7.19
Sweden	4.65	4.84
Australia	2.52	2.59
Switzerland	1.50	1.42
Other	9.32	9.11
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

## Credit Rating Exposure Allocation

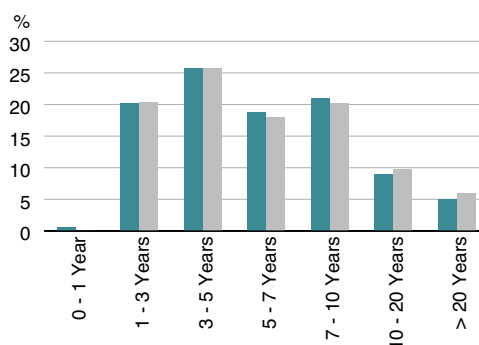
	Fund (%)	Benchmark (%)
Aaa	1.07	0.61
Aa	10.14	10.14
A	30.99	30.15
Baa	57.48	58.84
Below Baa	0.32	0.26
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Sector Allocation	Fund (%)	Benchmark (%)
Corporate - Finance	46.12	46.20
Corporate - Industrial	38.13	38.51
Corporate - Utility	10.06	10.12
Agency	2.80	2.77
Non Corporates	1.80	1.91
Other	0.56	0.48
Cash	0.53	-
<b>Total</b>	<b>100.00</b>	<b>100.00</b>



## Maturity Allocation

	Fund (%)	Benchmark (%)
0 - 1 Year	0.53	-
1 - 3 Years	20.19	20.35
3 - 5 Years	25.65	25.77
5 - 7 Years	18.77	17.96
7 - 10 Years	20.92	20.18
10 - 20 Years	9.01	9.79
> 20 Years	4.92	5.95



Characteristics, holdings, country allocations and sectors shown are as of the date indicated 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.

**PLEASE NOTE THAT FULL DETAILS OF UNDERLYING FUND HOLDINGS CAN BE FOUND ON [WWW.SSGA.COM](http://WWW.SSGA.COM)**

## Marketing Communication

**This material is for your private information.** The information provided does not constitute investment advice as such term is defined under the Markets in Financial Instruments Directive (2014/65/EU) or applicable Swiss regulation and it should not be relied on as such. There is no representation or warranty as to the accuracy of the information and State Street shall have no liability for decisions based on such information.

The funds are not available to U.S. investors. **This document should be read in conjunction with its prospectus and Key Investor Information Document (KIID). All transactions should be based on the latest available prospectus and KIID which contains more information regarding the charges, expenses and risks involved in your investment.**

This communication is directed at professional clients (this includes Eligible Counterparties) who are deemed both Knowledgeable and Experienced in matters relating to investments.

**The information contained in this communication is not a research recommendation or 'investment research' and is classified as a 'Marketing Communication' in accordance with the Markets in Financial Instruments Directive (2014/65/EU) or applicable Swiss regulation. This means that this marketing communication (a) has not been prepared in accordance with legal requirements designed to promote the independence of investment research (b) is not subject to any prohibition on dealing ahead of the dissemination of investment research.**

**This collective investment scheme and its distributor are authorized by the Swiss Financial Market Supervisory Authority (FINMA) in accordance with the Swiss Collective Investment Schemes Act (CISA) and the Swiss Ordinance on Collective Investment Schemes (CISO). The collective investment scheme is organized as an Undertaking for Collective Investment in Transferable Securities (UCITS) under the laws of Luxembourg and authorized as a UCITS by the Commission de Surveillance du Secteur Financier (CSSF). Prospective investors may obtain the current prospectus, the articles of incorporation, the KIID as well as the latest annual and semi-annual report free of charge from the Swiss Representative and Paying Agent, State Street Bank International GmbH, Munich, Zurich Branch, Beethovenstrasse 19, 8027 Zurich.**

The trademarks and service marks referenced herein are the property of their respective owners. Third party data providers make no warranties or representations of any kind relating to the accuracy, completeness or timeliness of the data and have no liability for damages of any kind relating to the use of such data.

The whole or any part of this work may not be reproduced, copied or transmitted or any of its contents disclosed to third parties without SSGA's express written consent.

## For More Information

Visit our website [www.ssga.com](http://www.ssga.com) or contact your representative SSGA office.

## SSGA Belgium

+32 (0) 2 663 2016

## SSGA France

+33 (0) 1 44 45 40 48

## SSGA Germany

+49 (0) 89 55878 999

## SSGA Ireland

+353 (1) 776 3188 / +353 (1) 776 3029

## SSGA Italy

+39 02 3206 6130

## SSGA Middle East &amp; North Africa

+971 (0) 4 437 2800

## SSGA Netherlands

+31 (0) 20 718 1701

## SSGA Switzerland

+41 (0) 44 245 7099

## SSGA United Kingdom

+44 (0) 20 3395 2333