

[I EUR Hedged] Institutional Investors**Fund Objective**

The objective of the Sub-Fund is to track the performance of the U.S. dollar-denominated emerging markets government bond universe.

Investment Strategy

The investment policy of the Sub-Fund is to track the performance of the J.P. Morgan EMBI Global Diversified ESG Screened HC 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 while seeking to minimise as far as possible the tracking difference between the Sub-Fund's performance and that of the Index. The Index measures the performance of publicly issued U.S. dollar-denominated fixed and floating-rate debt instruments issued by emerging market sovereign and quasi-sovereign entities. The Index applies ESG screening methodology to exclude issuers based on an assessment of their adherence to certain ESG criteria including but not limited to UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and exposure to controversial weapons, tobacco, thermal coal and oil sands extraction. The Index limits country exposure as defined in the Index methodology and redistributes the excess market value Index-wide on a pro-rata basis.

Benchmark

J.P. Morgan EMBI Global Diversified ESG Screened HC Index

Structure

Corporate

UCITS Compliant

Yes

Domicile

Ireland

Fund Facts

NAV	103.18 EUR as of 29 March 2024	
Currency	EUR	
Net Assets (millions)	708.50 USD as of 29 March 2024	
Inception Date	29 June 2023	
SFDR Fund Classification	SFDR - Article 8	
Investment Style	Index	
Zone	Global	
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2	
Notification Deadline	AVD-1 10AM Irish Time	
Valuation	10.15 p.m. (Irish time)	
Minimum Initial Investment	EUR 125,000,000.00	
Minimum Subsequent Investment	EUR 5,000.00	
TER Max	N/A	
Charge	Subscription	Redemption
ADL (Indicative subject to change)	N/A	N/A

Fund Identifiers

Share Class	ISIN	Bloomberg
I EUR Hedged	IE000D55MA20	-

Indicative as at the date of this factsheet and is subject to change
Source: SSGA.

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 principal.

Fund Characteristics

	Fund	Benchmark
Yield to Maturity (%)	6.11	6.12
Average Maturity (Years)	13.83	13.66
Average Coupon (%)	5.23	5.25
Effective Duration	7.77	7.78
Current Yield (%)	5.58	5.59
Option Adjusted Spread (bps)	175.69	175.66
Effective Convexity	1.14	1.14
Number of Issues	370	409

For More Information

Visit our website www.ssga.com or contact your representative SSGA office.

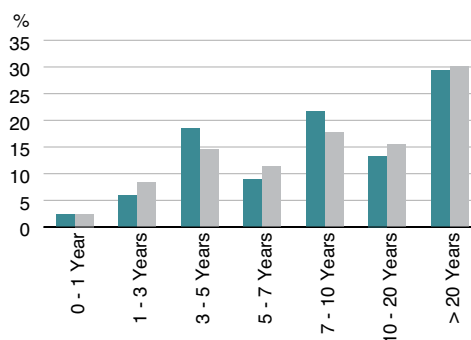
Country Allocation

	Fund (%)	Benchmark (%)
Mexico	8.01	8.03
Indonesia	7.97	8.01
Brazil	7.31	7.30
Chile	7.22	7.22
Colombia	6.00	6.02
DOMINICAN REP	5.95	5.97
Poland	5.91	5.92
Panama	5.75	5.77
Hungary	5.58	5.60
South Africa	5.46	5.44
Other	10.53	10.50

Source: SSGA 31st March 2024.

Maturity Allocation

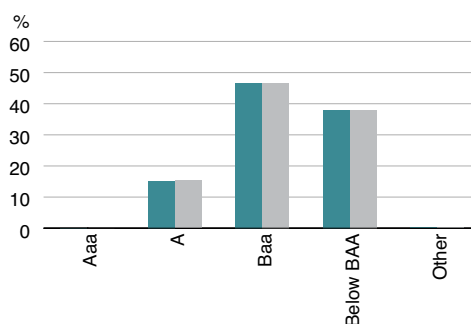
	Fund (%)	Benchmark (%)
0 - 1 Year	2.31	2.44
1 - 3 Years	5.97	8.42
3 - 5 Years	18.49	14.58
5 - 7 Years	8.92	11.37
7 - 10 Years	21.65	17.70
10 - 20 Years	13.31	15.42
> 20 Years	29.36	30.07



Credit Rating Exposure Allocation

	Fund (%)	Benchmark (%)
Aaa	0.07	-
A	15.20	15.25
Baa	46.59	46.63
Below BAA	38.00	37.98
Other	0.15	0.15
Total	100.00	100.00

Source: SSGA 31st March 2024.



Warning: Past performance is not a reliable guide to future performance.
Warning: This product may be affected by changes in currency exchange rates.

Warning: If you invest in this product you may lose some or all of the money you invest.
Warning: The value of your investment may go down as well as up.

Please note that full details of underlying fund holdings can now be found on www.ssga.com

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TER Max represents the fund's aggregate operating and management fees excluding transaction costs. Transaction costs are billed separately to the fund.

The returns on a portfolio of securities which exclude companies that do not meet the SG criteria may trail the returns on a portfolio of securities which include such companies. A portfolio's ESG criteria may result in the portfolio investing in industry sectors or securities which underperform the market as a whole.