

[I GBP]**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	104.57 GBP as of 29 March 2024	
Currency	GBP	
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	GBP 125,000,000.00	
Minimum Subsequent Investment	GBP 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 GBP	IE000IWU2JM9	-

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.

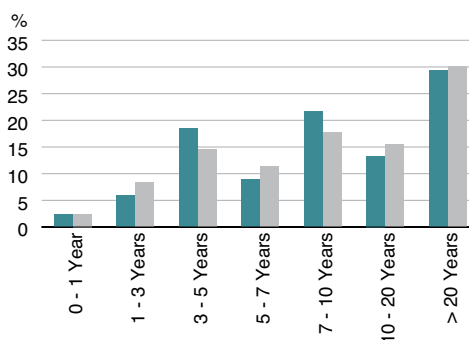
Country Allocation

	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

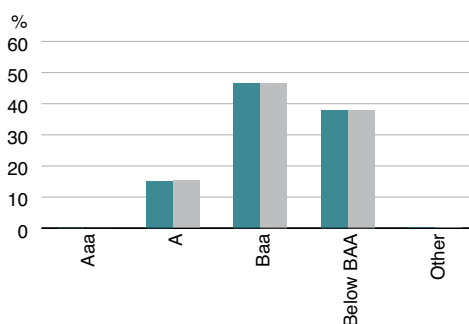
	Fund (%)	Benchmark (%)
0 - 1 Year	2.31	2.44
1 - 3 Years	5.97	8.42
3 - 5 Years	18.49	14.58
5 - 7 Years	8.92	11.37
7 - 10 Years	21.65	17.70
10 - 20 Years	13.31	15.42
> 20 Years	29.36	30.07



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

Marketing Communication

This material is solely for the private use of SSGA clients and Prospects and is not intended for public dissemination. 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.

Ireland: State Street Global Advisors Europe Limited is regulated by the Central Bank of Ireland. Registered office address 78 Sir John Rogerson's Quay, Dublin 2. Registered Number: 49934. T: +353 (0)1 776 3000. F: +353 (0)1 776 3300. **Netherlands:** State Street Global Advisors Netherlands, Apollo Building 7th floor, Herikerbergweg 29, 1101 CN Amsterdam, Netherlands. T: +31 20 7181 000. State Street Global Advisors Netherlands is a branch office of State Street Global Advisors Europe Limited, registered in Ireland with company number 49934, authorised and regulated by the Central Bank of Ireland, and whose registered office is at 78 Sir John Rogerson's Quay, Dublin 2.

United Kingdom: State Street Global Advisors Limited. Authorised and regulated by the Financial Conduct Authority. Registered in England. Registered No. 2509928. VAT No. 5776591 81. Registered office: 20 Churchill Place, Canary Wharf, London, E14 5HJ. Telephone: 020 3395 6000. Facsimile: 020 3395 6350.

The Company has been registered for distribution in the UK pursuant to the UK's temporary permissions regime under regulation 62 of the Collective Investment Schemes (Amendment etc.) (EU Exit) Regulations 2019. The Company is directed at 'professional clients' in the UK (within the meaning of the rules of the Financial Services and Markets Act 2000) who are deemed both knowledgeable and experienced in matters relating to investments. The products and services to which this communication relates are only available to such persons and persons of any other description should not rely on this communication. Many of the protections provided by the UK regulatory system do not apply to the operation of the Company, and compensation will not be available under the UK Financial Services Compensation Scheme.

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) and it should not be relied on as such. It should not be considered a solicitation to buy or an offer to sell any investment. It does not take into account any investor's or potential investor's particular investment objectives, strategies, tax status, risk appetite or investment horizon. If you require investment advice you should consult your tax and financial or other professional advisor. All material has been obtained from sources believed to be reliable. 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 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. This document is for informational purposes only and is not an offer to sell or the solicitation of an offer to buy an interest in any funds and is not intended for public distribution. The Fund is a recognised scheme under Section 264 of the Financial Services and Markets Act 2000. The funds are not available to U.S. investors.

Please refer to the Fund's latest Key Information Document (KID)/Key Investor Information Document (KIID) and Prospectus before making any final investment decision.

The latest English version of the prospectus and the KID/KIID can be found at www.ssga.com. A summary of investor rights can be found here: <https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-investors-rights-summary-template-non-etf-Lux.pdf> Note that the Management Company may decide to terminate the arrangements made for marketing and proceed with de-notification in compliance with Article 93a of Directive 2009/65/EC.

This communication is directed at professional clients (this includes Eligible Counterparties as defined by the Appropriate EU Regulator) who are deemed both Knowledgeable and Experienced in matters relating to investments. The products and services to which this communication relates are only available to such persons and persons of any other description (including Retail Clients) should not rely on this communication.

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). 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.

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.