

**Share Class**

(B) Institutional Investors

**Fund Objective**

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

**Investment Strategy**

The State Street Emerging Markets ESG Hard Currency Government Bond Fund ("Fund") is an index fund tracking the performance of the J.P. Morgan ESG EMBI Global Diversified Index ("Index"). The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The environmental and social characteristics promoted by the Fund is the Index designated by the Fund and more specifically the J.P. Morgan ESG ("JESG") issuer scores which are used in the Index construction. In addition, the Index excludes issuers based on their ESG characteristics, considering both their JESG scores and their involvement with certain business activities as outlined in the Index methodology.

**Benchmark**

JP MORGAN ESG EMBIG DIV

**Structure**

Investment Company

**UCITS Compliant****Domicile**

Luxembourg

**Fund Facts**

<b>ISIN</b>	LU2499840861
<b>NAV</b>	10.39 USD as of 28 February 2025
<b>Currency</b>	USD
<b>Net Assets(millions)</b>	211.51 USD as of 28 February 2025
<b>Inception Date</b>	12 August 2024
<b>SFDR Fund Classification</b>	SFDR - Article 8
<b>Investment Style</b>	Index
<b>Zone</b>	Global
<b>Settlement</b>	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
<b>Notification Deadline</b>	DD-1 11:00AM CET time
<b>Valuation</b>	Daily market close
<b>Swing Factor<sup>1</sup></b>	
<b>Subscription</b>	0.40%
<b>Redemption</b>	0.00%
<b>Minimum Initial Investment</b>	USD 10,000,000.00
<b>Minimum Subsequent Investment</b>	USD 5,000.00
<b>Management Fees</b>	0%
<b>Actual TER</b>	N/A
<b>Charge</b>	<b>Subscription</b> <b>Redemption</b>
<b>Paid to the fund</b>	N/A                      Up to 2%

<sup>1</sup> 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**

	<b>Fund</b>	<b>Benchmark</b>
Number of Issues*	432	802
Average Yield To Worst (%)	6.62	6.57
Yield to Maturity (%)	6.63	6.58
Current Yield (%)	5.71	5.69
Average Coupon (%)	5.33	5.28
Option Adjusted Spread (bps)	238.18	235.97
Effective Duration (Years)	6.95	6.95
Average Maturity (Years)	11.99	11.74
Effective Convexity	0.90	0.92
Average Credit Rating Quality	BA1	BA1

**Ratios**

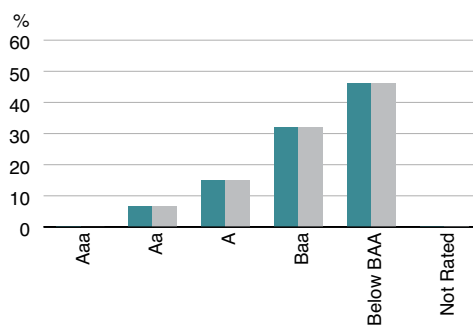
	<b>3 Years</b>
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

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

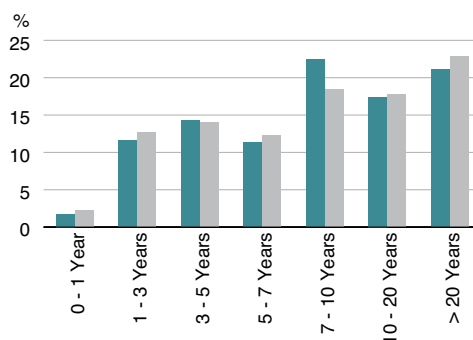
Country Allocation	Fund (%)	Benchmark (%)
Saudi Arabia	5.66	5.65
Indonesia	4.53	4.58
Poland	4.46	4.42
UAE	4.44	4.47
Romania	4.06	4.06
Hungary	3.93	3.93
Oman	3.64	3.65
Chile	3.61	3.61
Uruguay	3.58	3.58
Philippines	3.57	3.56
Other	58.50	58.48
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	0.19	-
Aa	6.72	6.64
A	14.80	14.98
Baa	32.02	32.01
Below BAA	46.07	46.13
Not Rated	0.20	0.24
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Sector Allocation	Fund (%)	Benchmark (%)
Non Corporates	99.81	100.00
Cash	0.19	-
<b>Total</b>	<b>100.00</b>	<b>100.00</b>



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	1.76	2.17
1 - 3 Years	11.64	12.62
3 - 5 Years	14.31	14.02
5 - 7 Years	11.36	12.28
7 - 10 Years	22.49	18.38
10 - 20 Years	17.41	17.70
> 20 Years	21.05	22.83



**For More Information**

Visit our website at [ssga.com](http://ssga.com) or contact your representative State Street Global Advisors' office.

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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](http://WWW.SSGA.COM)**

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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](http://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.

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