

Share Class

[I] 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 investment policy of the Fund is to track the performance of the J.P. Morgan EMBI Global Diversified 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 minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

Benchmark

JP MORGAN ESG EMBIG DIV

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

ISIN	LU2499840945
NAV	10.38 USD as of 31 July 2024
Currency	USD
Net Assets(millions)	57.04 USD as of 31 July 2024
Inception Date	14 December 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	DD-1 11:00AM CET time
Valuation	Daily market close
Swing Factor¹	
Subscription	0.40%
Redemption	0.00%
Minimum Initial Investment	USD 3,000,000.00
Minimum Subsequent Investment	USD 1,000.00
Management Fees	0.15%
Actual TER	N/A
Charge	Subscription Redemption
Paid to the fund	N/A Up to 2%

¹ 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**

	Fund	Benchmark
Number of Issues*	190	774
Average Yield To Worst (%)	6.55	6.56
Yield to Maturity (%)	6.55	6.56
Current Yield (%)	5.75	5.71
Average Coupon (%)	5.37	5.35
Option Adjusted Spread (bps)	340.59	281.53
Effective Duration (Years)	7.10	7.09
Average Maturity (Years)	11.99	11.97
Effective Convexity	0.95	0.97
Average Credit Rating Quality	BA1	BA1

Ratios

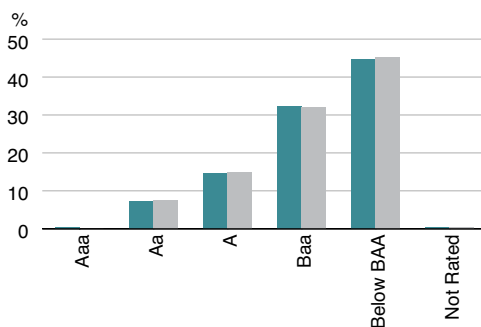
	3 Years
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

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

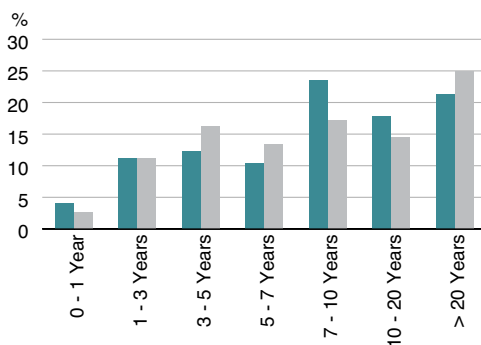
Country Allocation	Fund (%)	Benchmark (%)
Saudi Arabia	5.79	5.81
UAE	4.98	5.15
Indonesia	4.64	4.72
Poland	4.39	4.40
Hungary	4.08	4.08
Qatar	3.87	3.77
Romania	3.82	3.80
Chile	3.78	3.73
Oman	3.71	3.72
Brazil	3.70	3.71
Other	7.17	7.14
Total	49.91	50.00

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	0.39	-
Aa	7.35	7.48
A	14.76	15.01
Baa	32.37	31.97
Below BAA	44.77	45.13
Not Rated	0.37	0.41
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Non Corporates	99.61	100.00
Cash	0.39	-
Total	100.00	100.00



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	3.96	2.64
1 - 3 Years	11.18	11.19
3 - 5 Years	12.20	16.20
5 - 7 Years	10.29	13.35
7 - 10 Years	23.43	17.13
10 - 20 Years	17.73	14.55
> 20 Years	21.21	24.94



For More Information

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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

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