

**Share Class**

[B GBP NAV Hedged Distributing] Institutional Investors who have entered into a Qualifying Agreement

**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 Emerging Markets Bond Index Global Diversified (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 EMBI Global Diversified 100% GBP Hedged Index

**Structure**

Investment Company

**UCITS Compliant****Domicile**

Luxembourg

**Fund Facts**

<b>ISIN</b>	LU2572451875
<b>NAV</b>	9.70 GBP as of 31 October 2023
<b>Currency</b>	GBP
<b>Net Assets(millions)</b>	177.78 USD as of 31 October 2023
<b>Inception Date</b>	26 April 2023
<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>	0.60%
<b>Redemption</b>	0.10%
<b>Minimum Initial Investment</b>	GBP 10,000,000.00
<b>Minimum Subsequent Investment</b>	GBP 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*	525	917
Average Yield To Worst (%)	8.48	8.31
Yield to Maturity (%)	8.50	8.32
Current Yield (%)	6.30	6.36
Average Coupon (%)	5.32	5.32
Option Adjusted Spread (bps)	397.38	360.90
Effective Duration (Years)	6.35	6.34
Average Maturity (Years)	10.78	11.17
Effective Convexity	0.77	0.81
Average Credit Rating Quality	BA1	BA1

**Ratios**

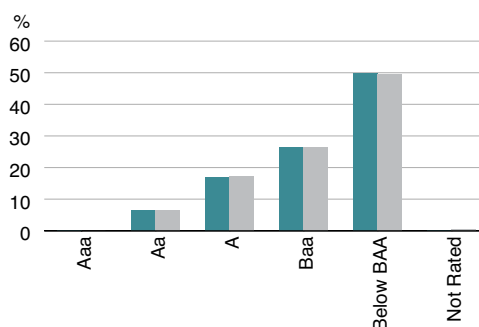
	<b>3 Years</b>
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

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

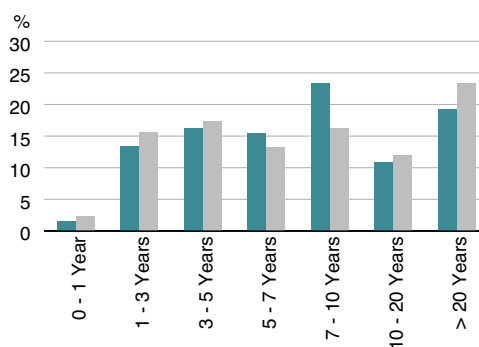
Country Allocation	Fund (%)	Benchmark (%)
Mexico	5.04	5.04
Indonesia	4.78	4.82
Saudi Arabia	4.68	4.70
Turkey	4.58	4.62
UAE	4.44	4.42
China	4.41	4.41
Qatar	3.48	3.50
Brazil	3.38	3.35
Oman	3.30	3.32
Philippines	3.24	3.28
Other	58.67	58.55
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	0.06	-
Aa	6.59	6.54
A	16.97	17.10
Baa	26.34	26.48
Below BAA	49.72	49.46
Not Rated	0.31	0.43
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Sector Allocation	Fund (%)	Benchmark (%)
Non Corporates	99.94	100.00
Cash	0.06	-
<b>Total</b>	<b>100.00</b>	<b>100.00</b>



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	1.56	2.34
1 - 3 Years	13.35	15.60
3 - 5 Years	16.26	17.29
5 - 7 Years	15.42	13.23
7 - 10 Years	23.39	16.20
10 - 20 Years	10.83	11.96
> 20 Years	19.19	23.37



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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**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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