

State Street Emerging Markets Hard Currency Government Bond Index Fund

State Street Global
Advisors Luxembourg
SICAV

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.

Fund Information

Share Class	[B GBP NAV Hedged] Institutional Investors who have entered into a Qualifying Agreement
Benchmark	JP Morgan EMBI Global Diversified 100% GBP Hedged Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

Fact Sheet
Fixed Income

31 October 2025

Fund Facts

ISIN	LU2715966003
NAV	11.91 GBP as of 31 October 2025
Currency	GBP
Net Assets(millions)	1,236.58 USD as of 31 October 2025
Inception Date	11 March 2024
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 Factor ¹	
Subscription	0.40%
Redemption	0.00%
Minimum Initial Investment	GBP 10,000,000.00
Minimum Subsequent Investment	GBP 5,000.00
Management Fees	0%
Actual TER	0.04%
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 2%

¹ Indicative as at the date of this factsheet and is subject to change

Performance					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised (%)					
1 Year	12.74	13.09	0.35	13.51	0.77
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
Since Inception	10.94	11.26	0.32	11.27	0.33
Cumulative (%)					
1 Month	2.15	2.10	-0.05	2.10	-0.05
3 Month	5.58	5.56	-0.03	5.98	0.39
1 Year	12.74	13.09	0.35	13.51	0.77
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
Since Inception	18.56	19.12	0.56	19.15	0.58
Calendar (%)					
2025 (YTD)	13.01	13.16	0.15	13.59	0.58
2024 (partial)	4.92	5.27	0.36	4.89	-0.02

Past performance is not a reliable indicator of future performance.

Investing involves risk including the risk of loss of capital.

The performance figures contained herein are provided on a gross and net of fees basis. Gross of fees do not reflect the deduction of advisory or other fees which could reduce the return. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in the currency stated in the Fund Facts.

Calendar year inception performance returns will be partial for the year where the inception date for either the Fund in question or the historic performance-linked Fund (whichever is the earliest) falls within that period.

The calculation method for value added returns may show rounding differences. When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period.

Source: State Street Investment Management.

All data is as at 31/10/2025

Characteristics		
	Fund	Benchmark
Number of Issues*	825	999
Average Yield To Worst (%)	6.10	6.05
Yield to Maturity (%)	6.11	6.05
Current Yield (%)	5.78	5.73
Average Coupon (%)	5.72	5.62
Option Adjusted Spread (bps)	202.63	201.54
Effective Duration (Years)	6.72	6.74
Average Maturity (Years)	11.07	10.98
Effective Convexity	0.85	0.88
Average Credit Rating Quality	BA1	BA1

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

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

Country Allocation		
	Fund (%)	Benchmark (%)
Mexico	5.28	5.28
Saudi Arabia	5.13	5.15
Turkey	4.27	4.26
Indonesia	4.24	4.26
UAE	4.18	4.19
China	3.24	3.25
Brazil	3.15	3.16
Chile	3.15	3.15
Philippines	3.04	3.05
Oman	3.01	3.01
Other	61.31	61.26
Total	100.00	100.00

Sector Allocation		
	Fund (%)	Benchmark (%)
Non Corporates	99.98	100.00
Cash	0.02	-
Total	100.00	100.00

Credit Rating Exposure Allocation		
	Fund (%)	Benchmark (%)
Aaa	0.02	-
Aa	3.19	3.17
A	15.48	15.43
Baa	29.39	29.84
Below BAA	50.60	50.26
Not Rated	1.32	1.30
Total	100.00	100.00

Maturity Allocation		
	Fund (%)	Benchmark (%)
0 - 1 Year	2.95	2.60
1 - 3 Years	12.18	13.53
3 - 5 Years	14.42	16.49
5 - 7 Years	14.35	12.26
7 - 10 Years	21.58	19.45
10 - 20 Years	15.75	15.21
> 20 Years	18.76	20.46

Source: State Street Investment Management.

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 statestreet.com/im.

Contact Us

Visit our website at statestreet.com/im or contact your representative State Street Investment Management's office.

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