

**Share Class**

[I CHF NAV Hedged] 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 JESG EMBI GLOBAL DIVERSIFIED HEDGED INDEX

**Structure**

Investment Company

**UCITS Compliant****Domicile**

Luxembourg

**Fund Facts**

<b>ISIN</b>	LU2716888495
<b>NAV</b>	10.06 CHF as of 28 March 2024
<b>Currency</b>	CHF
<b>Net Assets(millions)</b>	55.60 USD as of 28 March 2024
<b>Inception Date</b>	14 December 2023
<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>	0.50%
<b>Redemption</b>	0.00%
<b>Minimum Initial Investment</b>	CHF 3,000,000.00
<b>Minimum Subsequent Investment</b>	CHF 1,000.00
<b>Management Fees</b>	0.17%
<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*	158	765
Average Yield To Worst (%)	6.58	6.61
Yield to Maturity (%)	6.58	6.61
Current Yield (%)	5.63	5.66
Average Coupon (%)	5.26	5.32
Option Adjusted Spread (bps)	297.47	263.68
Effective Duration (Years)	7.09	7.08
Average Maturity (Years)	11.85	12.04
Effective Convexity	0.96	0.98
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.

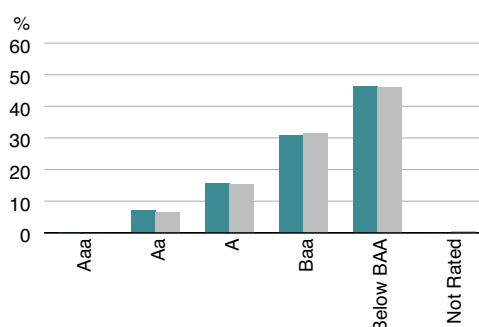
## Country Allocation

	Fund (%)	Benchmark (%)
Saudi Arabia	5.42	5.58
UAE	4.54	4.48
Indonesia	4.50	4.65
Poland	4.50	4.40
Hungary	4.27	4.24
Romania	4.02	3.99
Chile	3.93	3.83
Brazil	3.84	3.82
Qatar	3.75	3.64
Oman	3.66	3.68
Other	6.95	7.12
<b>Total</b>	<b>49.38</b>	<b>49.43</b>

## Credit Rating Exposure Allocation

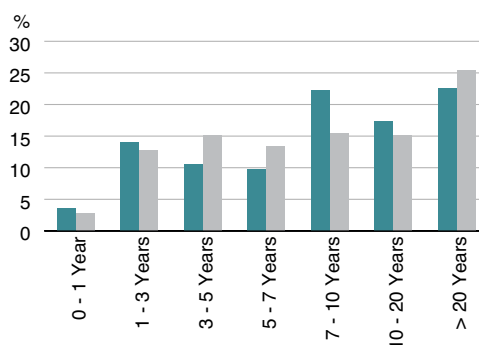
	Fund (%)	Benchmark (%)
Aaa	0.21	-
Aa	7.07	6.62
A	15.70	15.28
Baa	30.70	31.59
Below BAA	46.33	46.12
Not Rated	-	0.39
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Sector Allocation	Fund (%)	Benchmark (%)
Non Corporates	99.79	100.00
Cash	0.21	-
<b>Total</b>	<b>100.00</b>	<b>100.00</b>



## Maturity Allocation

	Fund (%)	Benchmark (%)
0 - 1 Year	3.51	2.75
1 - 3 Years	13.94	12.68
3 - 5 Years	10.58	15.18
5 - 7 Years	9.76	13.39
7 - 10 Years	22.28	15.47
10 - 20 Years	17.34	15.11
> 20 Years	22.61	25.42



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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