

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 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 JESG EMBI GLOBAL DIVERSIFIED HEDGED INDEX

Structure

Investment Company

UCITS Compliant

Domicile

Luxembourg

Fund Facts

ISIN	LU2716888495	
NAV	10.23 CHF as of 30 April 2025	
Currency	CHF	
Net Assets(millions)	211.29 USD as of 30 April 2025	
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	CHF 3,000,000.00	
Minimum Subsequent Investment	CHF 1,000.00	
Management Fees	0.17%	
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

	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised					
1 Year (%)	4.30	4.32	0.03	4.45	0.15
3 Year (%)	-	-	-	-	-
5 Year (%)	-	-	-	-	-
Since Inception (%)	1.98	2.04	0.06	1.65	-0.32
Cumulative					
1 Month (%)	-0.19	-0.26	-0.07	0.10	0.30
3 Month (%)	-0.04	-0.10	-0.06	0.23	0.27
1 Year (%)	4.30	4.32	0.03	4.45	0.15
3 Year (%)	-	-	-	-	-
5 Year (%)	-	-	-	-	-
Since Inception (%)	2.73	2.81	0.08	2.28	-0.45
Calendar					
2025 (year to date)	0.90	0.93	0.03	1.24	0.34
2024	1.25	1.29	0.05	1.01	-0.24
2023	0.56	0.57	0.01	0.02	-0.54

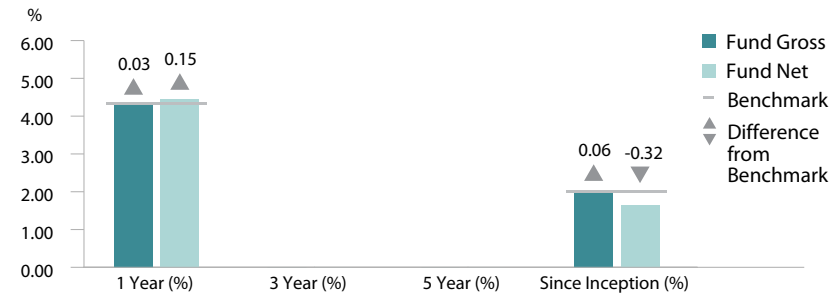
Past performance is not a reliable indicator of future performance.

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. Prior to 30th April 2025, the fund was known as State Street Emerging Markets ESG Hard Currency Government Bond Index Fund.

Source: SSGA.
All data is as at 30/04/2025

Annualised Performance



Fund Characteristics

	Fund	Benchmark
Number of Issues*	443	799
Average Yield To Worst (%)	6.80	6.75
Yield to Maturity (%)	6.80	6.75
Current Yield (%)	5.84	5.81
Average Coupon (%)	5.37	5.30
Option Adjusted Spread (bps)	268.97	265.46
Effective Duration (Years)	6.83	6.83
Average Maturity (Years)	11.77	11.55
Effective Convexity	0.87	0.89
Average Credit Rating Quality	BA1	BA1

Ratios

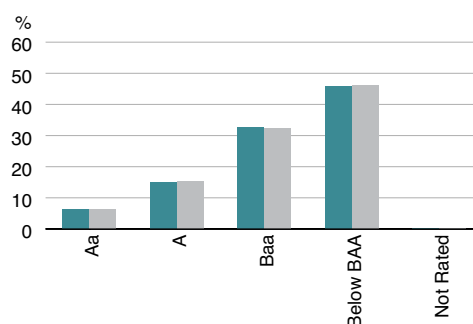
	3 Years
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

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

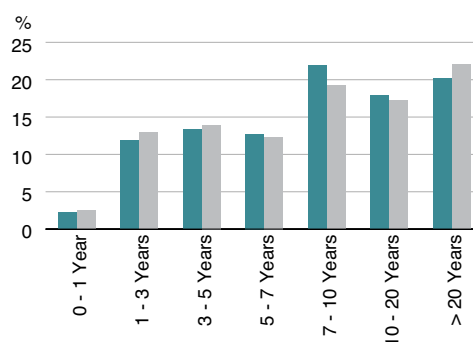
Country Allocation	Fund (%)	Benchmark (%)
Saudi Arabia	5.88	5.87
UAE	4.73	4.65
Indonesia	4.70	4.70
Poland	4.53	4.52
Romania	4.10	4.09
Hungary	3.83	3.83
Chile	3.73	3.72
Philippines	3.69	3.68
Brazil	3.67	3.66
Oman	3.67	3.66
Other	57.49	57.61
Total	100.00	100.00

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aa	6.36	6.40
A	14.99	15.11
Baa	32.59	32.28
Below BAA	45.80	46.07
Not Rated	0.26	0.13
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Non Corporates	100.00	100.00
Total	100.00	100.00



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	2.21	2.49
1 - 3 Years	11.82	12.88
3 - 5 Years	13.35	13.95
5 - 7 Years	12.72	12.33
7 - 10 Years	21.92	19.19
10 - 20 Years	17.84	17.17
> 20 Years	20.14	21.99



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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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. 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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