

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

ISIN	LU2716888495	
NAV	9.79 CHF as of 30 April 2024	
Currency	CHF	
Net Assets(millions)	53.46 USD as of 30 April 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 Factor ¹		
Subscription	0.50%	
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 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*	168	761
Average Yield To Worst (%)	7.10	7.01
Yield to Maturity (%)	7.10	7.01
Current Yield (%)	5.84	5.82
Average Coupon (%)	5.31	5.33
Option Adjusted Spread (bps)	300.39	259.93
Effective Duration (Years)	6.96	6.90
Average Maturity (Years)	11.76	11.89
Effective Convexity	0.90	0.93
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.

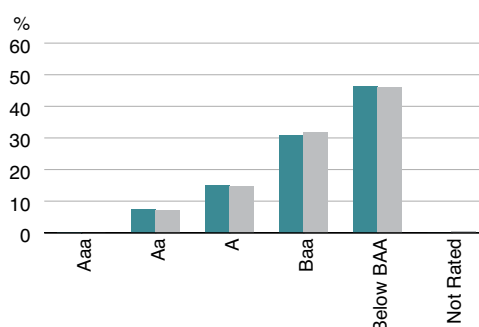
Country Allocation

	Fund (%)	Benchmark (%)
Saudi Arabia	5.60	5.62
UAE	4.77	4.92
Indonesia	4.72	4.69
Poland	4.39	4.40
Hungary	4.19	4.16
Romania	3.95	3.94
Brazil	3.84	3.85
Qatar	3.68	3.63
Oman	3.66	3.76
Chile	3.66	3.62
Other	7.06	7.18
Total	49.51	49.76

Credit Rating Exposure Allocation

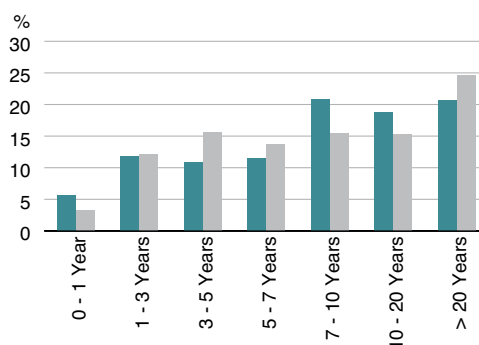
	Fund (%)	Benchmark (%)
Aaa	0.29	-
Aa	7.42	7.07
A	15.06	14.66
Baa	30.96	31.81
Below BAA	46.28	46.00
Not Rated	-	0.46
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Non Corporates	99.71	100.00
Cash	0.29	-
Total	100.00	100.00



Maturity Allocation

	Fund (%)	Benchmark (%)
0 - 1 Year	5.66	3.30
1 - 3 Years	11.77	12.11
3 - 5 Years	10.88	15.59
5 - 7 Years	11.51	13.76
7 - 10 Years	20.85	15.44
10 - 20 Years	18.76	15.26
> 20 Years	20.57	24.55



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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