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ESG

Index Fixed Income

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2021



# **State Street Emerging Markets ESG Local Currency Government Bond Index Fund**

## **SFDR Article 8 – Additional Information**

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**Description of environmental or social characteristics**

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The State Street Emerging Markets ESG Local Currency Government Bond Index Fund is an index fund tracking the performance of the J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified.

This index measures the performance of investible local currency emerging markets bonds, screened based on certain Environmental, Social and Governance (ESG) criteria and integrates sustainability risk. The index excludes issuers involved in Thermal Coal, Tobacco, Weapons industries, issuers that violate the United Nations Global Compact (UNGC) Principals or have a low ESG score (as defined by the index provider).

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**Further Information**

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For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to JPMorgan's index methodology description which can be found at the following link:

<https://www.jpmorgan.com/content/dam/jpm/cib/complex/content/markets/composition-docs/pdf-30.pdf>

Please refer to the Prospectus and Supplement for more information.

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## About State Street Global Advisors

Our clients are the world's governments, institutions and financial advisors. To help them achieve their financial goals we live our guiding principles each and every day:

- Start with rigour
- Build from breadth
- Invest as stewards
- Invent the future

For four decades, these principles have helped us be the quiet power in a tumultuous investing world. Helping millions of people secure their financial futures. This takes each of our employees in 27 offices around the world, and a firm-wide conviction that we can always do it better. As a result, we are the world's third-largest asset manager with US \$3.47 trillion\* under our care.

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\* AUM reflects approximately \$75.17 billion USD (as of 31 December 2020), with respect to which State Street Global Advisors Funds Distributors, LLC (SSGA FD) serves as marketing agent; SSGA FD and State Street Global Advisors are affiliated.

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