

Share Class

[I GBP] Institutional Investors

Fund Objective

The objective of the Fund is to track the performance of investible local currency denominated, emerging markets sovereign bonds.

Investment Strategy

The investment policy of the Fund is to track the performance of the J.P. Morgan Government Bond Index – Emerging Markets 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.

Benchmark

JP MORGAN GBI-EM GLOBAL DIVERSIFIED COMPOSITE Index

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

ISIN	LU2528312155	
NAV	9.86 GBP as of 31 May 2024	
Currency	GBP	
Net Assets(millions)	2,105.59 USD as of 31 May 2024	
Inception Date	08 April 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 Factor¹		
Subscription	0.08%	
Redemption	0.10%	
Minimum Initial Investment	GBP 3,000,000.00	
Minimum Subsequent Investment	GBP 1,000.00	
Management Fees	0.15%	
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*	479	343
Average Yield To Worst (%)	6.98	6.96
Yield to Maturity (%)	6.98	6.96
Current Yield (%)	5.97	6.02
Average Coupon (%)	5.31	5.35
Option Adjusted Spread (bps)	-1.99	-2.66
Effective Duration (Years)	5.03	5.05
Average Maturity (Years)	7.16	7.19
Effective Convexity	0.47	0.47
Average Credit Rating Quality	BAA2	BAA2

Ratios

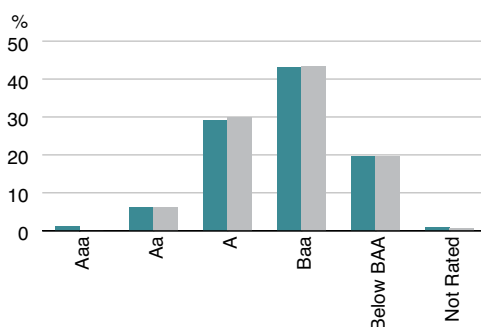
	3 Years
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

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

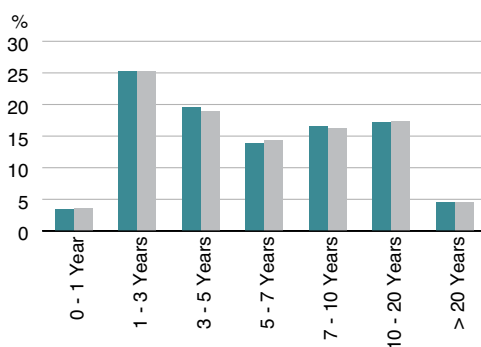
Country Allocation	Fund (%)	Benchmark (%)
Malaysia	10.04	10.01
Indonesia	10.01	10.03
Mexico	9.88	9.99
Brazil	9.87	9.93
China	9.56	10.01
Thailand	9.23	9.22
South Africa	8.32	8.27
Poland	7.93	8.08
Czech Republic	6.32	6.32
Colombia	4.61	4.63
Other	14.24	13.51
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Treasury	98.53	100.00
Cash	0.64	-
Non Corporates	0.60	-
Agency	0.24	-
Total	100.00	100.00

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	1.06	-
Aa	6.30	6.32
A	29.14	29.88
Baa	42.99	43.30
Below BAA	19.58	19.72
Not Rated	0.94	0.77
Total	100.00	100.00



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	3.39	3.49
1 - 3 Years	25.24	25.23
3 - 5 Years	19.47	18.87
5 - 7 Years	13.79	14.35
7 - 10 Years	16.55	16.20
10 - 20 Years	17.10	17.38
> 20 Years	4.45	4.48



For More Information

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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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