

Share Class

[I] 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 Fund is an index tracking fund (also known as a passively managed fund). The investment policy of the Fund is to track the performance of the J.P. Morgan ESG-Government Bond 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 ESG GBI Emerging Markets Global Diversified Index

Structure

Investment Company

UCITS Compliant**Domicile**

Luxembourg

Fund Facts

ISIN	LU2008206570
NAV	10.31 USD as of 30 August 2024
Currency	USD
Net Assets(millions)	515.57 USD as of 30 August 2024
Inception Date	14 December 2021
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	0.08%
Redemption	0.12%
Minimum Initial Investment	USD 3,000,000.00
Minimum Subsequent Investment	USD 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

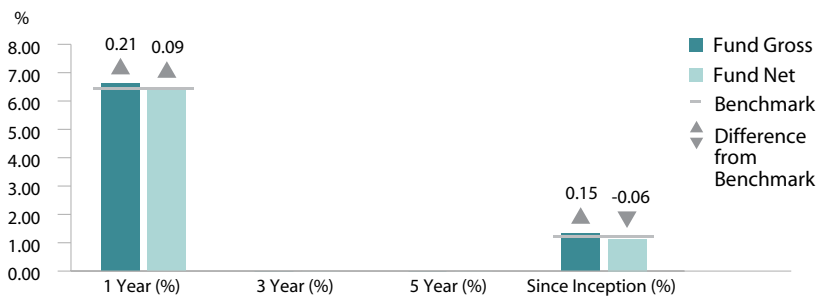
Performance

	Benchmark	Fund Gross	Difference	Fund Net	Difference
Annualised					
1 Year (%)	6.40	6.61	0.21	6.49	0.09
3 Year (%)	-	-	-	-	-
5 Year (%)	-	-	-	-	-
Since Inception (%)	1.19	1.34	0.15	1.13	-0.06
Cumulative					
1 Month (%)	3.17	3.22	0.05	3.20	0.03
3 Month (%)	4.36	4.41	0.05	4.35	0.00
1 Year (%)	6.40	6.61	0.21	6.49	0.09
3 Year (%)	-	-	-	-	-
5 Year (%)	-	-	-	-	-
Since Inception (%)	3.27	3.68	0.40	3.11	-0.17
Calendar					
2024 (year to date)	1.56	1.64	0.08	1.58	0.02
2023	14.06	14.21	0.14	14.01	-0.05
2022	-11.70	-11.40	0.30	-11.67	0.03
2021	0.96	0.81	-0.15	0.79	-0.17

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.

Source: SSGA.
All data is as at 31/08/2024

Annualised Performance**Fund Characteristics**

	Fund	Benchmark
Number of Issues*	416	382
Average Yield To Worst (%)	6.58	6.54
Yield to Maturity (%)	6.58	6.54
Current Yield (%)	5.76	5.81
Average Coupon (%)	5.28	5.28
Option Adjusted Spread (bps)	-2.40	-3.52
Effective Duration (Years)	5.17	5.20
Average Maturity (Years)	7.31	7.34
Effective Convexity	0.50	0.50
Average Credit Rating Quality	BAA2	BAA2

Ratios

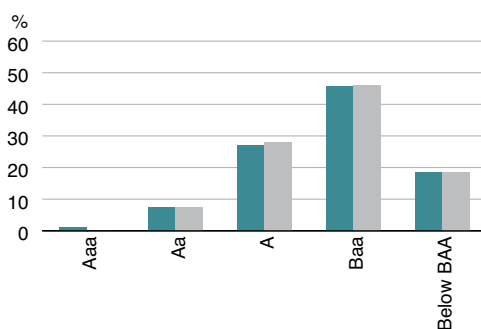
	3 Years
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

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

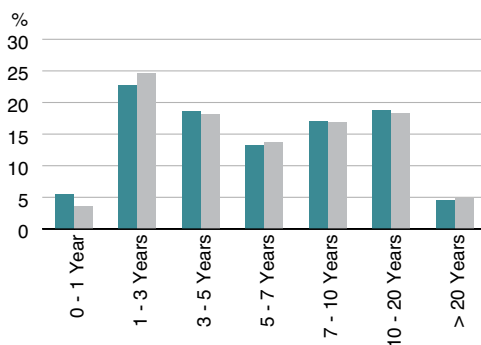
Country Allocation	Fund (%)	Benchmark (%)
Poland	9.94	10.00
Mexico	9.92	9.82
Indonesia	9.86	9.85
Malaysia	9.83	9.82
Thailand	9.29	9.36
South Africa	8.43	8.45
Brazil	7.93	8.02
Czech Republic	7.41	7.43
China	6.54	6.55
Romania	5.12	5.15
Other	15.74	15.54
Total	100.00	100.00

Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	1.14	-
Aa	7.38	7.43
A	27.17	28.09
Baa	45.68	46.08
Below BAA	18.63	18.40
Total	100.00	100.00

Sector Allocation	Fund (%)	Benchmark (%)
Treasury	98.20	100.00
Non Corporates	1.03	-
Cash	0.61	-
Agency	0.17	-
Total	100.00	100.00



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	5.51	3.61
1 - 3 Years	22.65	24.61
3 - 5 Years	18.56	18.17
5 - 7 Years	13.14	13.64
7 - 10 Years	16.93	16.89
10 - 20 Years	18.67	18.23
> 20 Years	4.54	4.84



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.

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