# Key Investor Information

**This document provides you with key investor information about this fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this fund. You are advised to read it so you can make an informed decision about whether to invest. Terms not defined herein are as defined in the Prospectus.**

# State Street SPDR ICE BofA 0-5 Year EM USD Government Bond UCITS ETF (the "Fund")

, a sub-fund of SSGA SPDR ETFs Europe II plc (a UCITS authorised Exchange Traded Fund). This Fund is managed by State Street Global Advisors Europe Limited.

**Share Class: State Street SPDR ICE BofA 0-5 Year EM USD Government Bond EUR Hdg UCITS ETF (Acc) (ISIN IE00BJL36X53)**

## Objectives and Investment Policy

**Investment Objective** The investment objective of the Fund is to track the performance of the short maturity (0-5 year) USD-issued emerging market government bond market.

**Investment Policy** The Fund seeks to track the performance of the ICE BofA 0-5 Year EM USD Government Bond ex-144a Index (the "Index") as closely as possible.

The Fund is an index tracking fund (also known as a passively managed fund).

The Fund invests primarily in securities included in the Index. These securities include U.S. dollar-denominated emerging markets government debt publicly issued in the U.S. domestic market and Eurobond Markets. Qualifying securities must be denominated in U.S. dollars, that have a remaining maturity of less than 5 years and a fixed coupon and at least US$500 million in outstanding face value. As it may be difficult to purchase all securities in the Index efficiently, in seeking to track the performance of the Index, the Fund will use a stratified sampling strategy to build a representative portfolio. Consequently, the Fund will typically hold only a subset of the securities included in the Index. In limited circumstances the Fund may purchase securities that are not included in the Index.

This EUR Hedged Class is made available to reduce exchange rate fluctuations between the currency of this Share Class and the currency in which the underlying assets of the Fund are denominated. The Share Class will be hedged back to EUR and consequently should more closely track the corresponding hedged version of the Index (ICE BofA 0-5 Year EM USD Government Bond ex-144a Index).

The Fund may use financial derivative instruments (that is, financial contracts whose prices are dependent on one or more underlying assets) in order to manage the portfolio efficiently.

Save in exceptional circumstances, the Fund will generally only issue and redeem shares to certain institutional investors. However, shares of the Fund may be purchased or sold through brokers on one or more stock exchanges. The Fund trades on these stock exchanges at market prices which may fluctuate throughout the day. Market prices may be greater or less than the daily net asset value of the Fund.

The Fund's maximum exposure to securities lending as a percentage of its Net Asset Value will not exceed 70%.

Shareholders may redeem shares on any UK business day (other than days on which relevant financial markets are closed for business and/or the day preceding any such day provided that a list of such closed market days will be published for the Fund on www.ssga.com); and any other day at the Directors' discretion (acting reasonably) provided Shareholders are notified in advance of any such days.

The Shares of the EUR Class are issued in Euro.

Any income earned by the Fund will be retained and reflected in an increase in the value of the shares.

**Index Source:** The Index is the intellectual property of the Index provider. The Fund is not sponsored or endorsed by the Index provider. The Index provider does not provide any warranty or accept any liability in relation to any error relating to the Index, including any error in respect of the quality, accuracy or completeness of Index data, and does not guarantee that the Index will be in line with the described Index methodology. Please see the Prospectus for the full index disclaimer. Please refer to the Prospectus for more information.

## Risk and Reward Profile

**Lower risk** Potentially lower reward — **Higher risk** Potentially higher reward

| 1 | 2 | **3** | 4 | 5 | 6 | 7 |
|---|---|---|---|---|---|---|

**Risk Disclaimer** The risk category above is not a measure of capital loss or gains but of how significant the rises and falls in the Fund's return have been historically.

For example a fund whose return has experienced significant rises and falls will be in a higher risk category, whereas a fund whose return has experienced less significant rises and falls will be in a lower risk category.

The lowest category (i.e., category 1) does not mean that a fund is a risk free investment.

As the Fund's risk category has been calculated using historical simulated proxy data, it may not be a reliable indication of the Fund's future risk profile.

The Fund's risk category shown is not guaranteed and may change in the future.

**Why is this Fund in this category?** The Fund is in risk category 3 as its return has experienced medium rises and falls historically.

The following are material risks relevant to the Fund which are not adequately captured by the risk category.

**Concentration Risk:** When the Fund focuses its investments in a particular way, the issues affecting the investments will have a greater effect than if the Fund was more diversified. This concentration may also limit the Fund's liquidity.

**Index Tracking Risk:** The Fund's performance may not exactly track the Index. This can result from market fluctuations, changes in the composition of the Index, transaction costs, the costs of making changes to the Fund's portfolio and other Fund expenses.

**Liquidity Risk & ETF Liquidity Risk:** Lack of a ready market or resale restrictions may limit the Fund's ability to sell a security at an advantageous time or price or at all. Illiquid securities may trade at a discount and may affect the ability to meet redemptions on a timely basis. Where the Fund invests in illiquid securities or does not trade in large volumes, the bid offer spreads may widen, the Fund may be exposed to increased valuation risk and reduced ability to trade. Shares in the Fund may also trade at prices materially different to the last available NAV.

**Lower Rated Securities Risk:** Lower-quality debt securities can involve a substantially greater risk of default, illiquidity and volatility than higher quality debt securities. Their value may decline significantly over short periods and they tend to be more sensitive to adverse news about the issuer, the market or the economy in general.

**Credit Risk:** The value of debt securities that the Fund purchases may be impacted by the ability of the issuer of those securities to pay the amounts of interest and principal owed as they become due. If there is a negative perception of the issuer's ability to meet its payment obligations, the value of the debt security may decrease.

**Emerging Market Risk:** The Fund invests in securities issued by companies and/or governments and government agencies in emerging markets. Political, market, social, regulatory and/or economic instabilities in emerging market countries may reduce the value of the Fund's investments.

**Derivatives Risk:** The Fund's use of derivative instruments involves risks different from, and possibly greater than, the risks associated with investing directly in securities.

**Currency Hedging Risk:** There can be no assurance that the Fund's hedging transactions will be effective. By seeking to reduce or eliminate losses caused by exchange rate fluctuations, hedging may also reduce or eliminate gains.

**Russia Risk:** This Fund invests in Russian securities. There are significant risks inherent in such investments.

**Share Class Risk:** Gains/losses on and the costs of currency hedging strategies are intended to accrue solely to the relevant Class. However as Share Classes are not segregated the transactions could potentially result in liabilities for other Classes.

**Duration / Interest Rate Risk:** Changes in interest rates are likely to affect the value of debt instruments in which this Fund invests. A change

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in interest rates could have a substantial and immediate negative effect on the values of the Fund's investments.

Please refer to the Prospectus for full details about the risks associated with this Fund.

## Charges

The charges you pay are used to pay the cost of running the Fund, including the costs of marketing and distributing it. These charges reduce the potential growth of your investment.

| One-off charges taken before or after you invest | |
|---|---|
| Entry charge | none |
| Exit charge | none |

This is the maximum that might be taken out of your money before it is invested (entry charge) or before the proceeds of your investment are paid out (exit charge).

| Charges taken from the Fund over a year | |
|---|---|
| Ongoing charge | 0.47% |

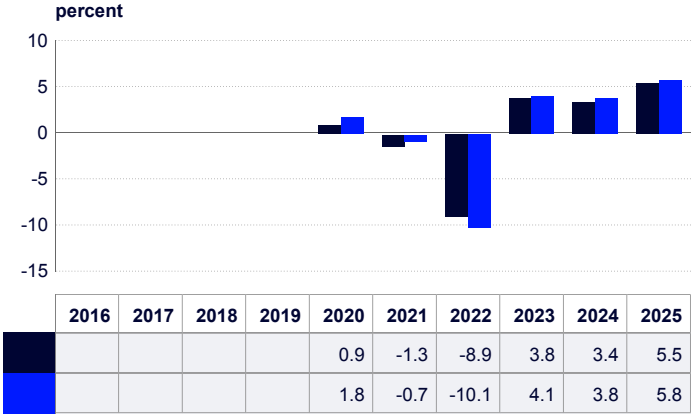
| Charges taken from the Fund under certain specific conditions | |
|---|---|
| Performance fee | none |

The entry and exit charges shown are maximum figures. In some cases, you may pay less — your financial advisor or distributor can confirm this. Entry and exit charges do not apply to investors buying or selling shares of the Fund on stock exchanges; however, such investors will transact at market prices and may be subject to broker fees and/or other charges. The ongoing charges figure shown here is based on expenses for the year ending December 2025. It excludes:

- Portfolio transaction costs, except when the Fund pays an entry or exit charge when buying or selling units in another fund.

For more information about charges, please refer to the Prospectus.

## Past Performance




| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 0.9 | -1.3 | -8.9 | 3.8 | 3.4 | 5.5 |
| | | | | | 1.8 | -0.7 | -10.1 | 4.1 | 3.8 | 5.8 |

State Street SPDR ICE BofA 0-5 Year EM USD Government Bond EUR Hdg UCITS ETF (Acc) (IE00BJL36X53)
ICE BofA 0-5 Year EM USD Government Bond ex-144a EUR Dynamic Hedged Index

Past performance is not a guide to future results.
The past performance shown here takes account of all charges and costs. The entry/exit charges are excluded from the calculation of past performance.
The Fund was launched in November 2014.
The Class EUR Hedged Shares were launched in June 2019.
Past performance has been calculated in Euro and is expressed as a percentage change in the Fund's net asset value at each year end.
The name of the Index of the Fund changed from the ICE BofAML 0-5 Year EM USD Government Bond ex-144a EUR Dynamic Hedged Index to the ICE BofA 0-5 Year EM USD Government Bond ex-144a EUR Dynamic Hedged Index on 29th May 2020.

## Practical Information

**Depositary** State Street Custodial Services (Ireland) Limited.
**Further Information** Copies of the prospectus, its supplements (if any), details of the Fund's portfolio and the latest annual and semi-annual reports prepared for SSGA SPDR ETFs Europe II plc may be obtained, free of charge, from the Administrator or online at www.ssga.com. These documents are available in English. For information about other share classes, please refer to the website.
**ETF Information** As the shares are listed on the stock exchange, you may buy or sell shares in the product, without penalty, on any normal business day. Please contact your broker, financial adviser or distributor for information on any costs and charges relating to the sale of the shares.
ETF Shares purchased on the secondary market cannot usually be sold directly back to the Company. In exceptional circumstances, whether as a result of disruptions in the secondary market or otherwise, investors who have acquired ETF Shares on the secondary market are entitled to apply to the Company in writing to have the ETF Shares in question registered in their own name, to enable them to access the redemption facilities described in the Prospectus.
**Remuneration Policy** Details of the up to date remuneration policy of SSGA SPDR ETFs Europe II plc are available from www.ssga.com. Paper copies are available free of charge on request.

**Net Asset Valuation Publication** The net asset value and indicative net asset value per share is available at www.ssga.com and upon request from the Administrator.
Additionally the indicative net asset value is available via Bloomberg, Telekurs and Reuters terminals.
**Tax Legislation** The Fund is subject to the tax laws and regulations of Ireland. Depending on your own country of residence this might have an impact on your investments. For further details, you should consult a tax advisor.
**Liability Statement** State Street Global Advisors Europe Limited may be held liable for any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the Prospectus.
**Switching between Sub-Funds** Shareholders have no specific right to convert shares of the Fund into shares of another sub-fund of SSGA SPDR ETFs Europe II plc. Conversion can only be effected by the investor selling/redeeming the shares of the sub-fund and buying/subscribing shares of another sub-fund of SSGA SPDR ETFs Europe II plc. Detailed information on how to switch between sub-funds is provided in the Prospectus.
**Segregation of Assets and Liabilities** SSGA SPDR ETFs Europe II plc has segregated liability between its sub-funds. As a consequence, the assets of the Fund should not be available to pay the debts of any other sub-fund of SSGA SPDR ETFs Europe II plc.

This Fund is authorised in Ireland and regulated by the Central Bank of Ireland. State Street Global Advisors Europe Limited is a Company approved by the Central Bank of Ireland, under no. 49934. This key investor information is accurate as at 19 February 2026.