

SPDR® Bloomberg Barclays Global Aggregate Bond EUR Hdg UCITS ETF (Dist)

ISIN IE00BF1QPL78

Fund Objective

The objective of the Fund is to track the performance of global markets for investment grade (high quality) fixed-rate debt securities.

Index Description

The Bloomberg Barclays Global Aggregate Bond Index (EUR Hedged) represents a close estimation of the performance that can be achieved by hedging the currency exposure of its parent index, the Bloomberg Barclays Global Aggregate Bond Index, to EUR. The index is 100% hedged to the EUR by selling the forwards of all the currencies in the parent index at the one-month Forward rate. The parent index is composed of government, government-related and corporate bonds, as well as asset-backed, mortgage-backed and commercial mortgage-backed securities from both developed and emerging markets issuers.

Index Ticker LEGATREH

Index Type Total Return

Number of Constituents 27,673

Key Facts

Inception Date 14-Feb-2018	Income Treatment Semi-Annually Distribution	Domicile Ireland	ISA Eligible Yes	Currency Hedging Monthly
Share Class Currency EUR	Replication Method Stratified Sampling	Investment Manager State Street Global Advisors Europe Limited	SIPP Eligible Yes	
Fund - Base Currency USD	UCITS Compliant Yes	Fund Umbrella SSGA SPDR ETFs Europe I plc	PEA Eligible No	
TER 0.10%		Share Class Assets (millions) €193.61	Sub-Investment Manager(s) See details in the Sub-Fund Supplement	
		Total Fund Assets (millions) US\$1,975.51		

TAX STATUS As standard, SSGA aims to meet all applicable tax reporting requirements for all of the SPDR ETFs in the following countries. Applications are made throughout the year depending on the time scale required by each local tax authority: UK, Germany, Austria, Switzerland.

Countries of Registration United Kingdom, Sweden, Spain, Norway, Netherlands, Luxembourg, Italy, Ireland, Germany, France, Finland, Denmark, Austria

Listings

Exchange	Exchange Ticker	Trading Currency	iNAV Ticker	Bloomberg Code	Reuters Code	SEDOL Code
Deutsche Börse*	SPFE	EUR	INSPFE	SPFE GY	SPFE.DE	BF1QPK6
Borsa Italiana	GLAE	EUR	INSPFE	GLAE IM	GLAE.MI	BF2RW29

*Denotes Primary Listing

Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	-1.69	-1.70	-0.01	-1.80	-0.11
3 Year	2.74	2.66	-0.08	2.56	-0.18
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	1.99	1.92	-0.07	1.82	-0.17

Standard Deviation

	Fund %
3 Years	3.05

Annualised Tracking Error

	Fund %
3 Years	0.10

Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	-0.32	-0.28	0.04	-0.29	0.04
3 Month	-1.60	-1.62	-0.02	-1.64	-0.05
1 Year	-1.69	-1.70	-0.01	-1.80	-0.11
2 Year	1.01	0.78	-0.23	0.58	-0.43
3 Year	8.44	8.19	-0.25	7.87	-0.57
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	7.58	7.31	-0.28	6.91	-0.67

Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2021	-2.35	-2.36	0.00	-2.44	-0.08
2020	4.24	3.96	-0.28	3.86	-0.38
2019	5.10	5.14	0.04	5.04	-0.06
2018	0.57	0.54	-0.03	0.45	-0.12

Capital Risk: Investing involves risk including the risk of loss of capital.
Past performance is not a guarantee of future results.

Fund Characteristics

Number of Holdings	6,187	Effective Duration	7.54
Average Maturity in Years	9.04	Yield to Maturity	1.29%
Effective Convexity	0.94%	†Distribution Yield	1.20%

Top 10 Holdings

	Weight %
TREASURY BILL 0 11/12/2021	0.60
TREASURY BILL 0 01/13/2022	0.60
TREASURY BILL 0 12/02/2021	0.56
Fannie Mae or Freddie Mac 2 12/31/2049	0.50
JAPAN (5 YEAR ISSUE) 0.1 06/20/2023	0.30
JAPAN (5 YEAR ISSUE) 0.1 09/20/2025	0.29
JAPAN (5 YEAR ISSUE) 0.1 06/20/2025	0.29
Fannie Mae or Freddie Mac 2.5 12/31/2049	0.29
JAPAN (10 YEAR ISSUE) 0.1 06/20/2030	0.27
JAPAN (10 YEAR ISSUE) 0.1 03/20/2030	0.25

Sector Breakdown

	Weight %
Treasury	55.04
Mortgage Backed Securities	11.78
Corporate - Industrial	9.95
Corporate - Finance	6.90
Non Corporates	6.01
Agency	5.94
Corporate - Utility	1.51
CMBS	0.84
Asset Backed Securities	0.05
Other	1.99

Credit Quality Breakdown

	Weight %
Aaa	38.41
Aa	14.64
A	31.54
Baa	15.41

Maturity Breakdown

	Weight %
0 - 1 Year	1.08
1 - 3 Years	19.59
3 - 5 Years	22.79
5 - 7 Years	15.74
7 - 10 Years	15.85
10 - 20 Years	11.92
> 20 Years	13.04

Index Currency Breakdown

	Weight %
EUR	100.00

Top Country Weights

	Weight %		Weight %		Weight %
United States	37.79	Spain	2.40	Indonesia	0.69
Japan	13.38	Supranational	2.26	Austria	0.67
China	7.73	Australia	1.73	Mexico	0.44
United Kingdom	5.28	Netherlands	1.31	Ireland	0.39
France	5.18	South Korea	1.27	Finland	0.35
Germany	4.81	Belgium	0.99	Russia	0.31
Italy	3.42	Switzerland	0.85	Malaysia	0.31
Canada	3.32	Sweden	0.71	Other	4.42

For More Information

Visit our website at www.ssga.com or contact your local SPDR ETF representative

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Alternatively contact our SPDR ETF Sales and Support team at spdrseurope@ssga.com

Source: SSGA Characteristics, holdings, country allocations and sectors shown are as of date indicated at the top of this factsheet and are subject to change. Any reference to a specific company or security does not constitute a recommendation to buy, sell, hold or invest directly in such company or securities.

Credit quality rating is based on an average of Moody's, S&P, and Fitch.

Capital Risk: Investing involves risk including the risk of loss of capital.

Past performance is not a guarantee of future results.

Past performance is not an indicator of future performance. The Gross of fees do not reflect and net of fees do reflect commissions and costs incurred on the issue and redemption, or purchases and sale, of units. If the performance is calculated on the basis of Gross/net asset values that are not denominated in the accounting currency of the collective investment scheme, its value may rise or fall as a result of currency fluctuations.

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.

† This measures the 12 month historical dividend pay-out per share divided by the NAV.

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.

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The Prospectus and KIIDs are available free of charge at: www.ssga.com

All fund related documents are available for free of charge from the offices of the Local Representative/Agent or by visiting the www.ssga.com or by contacting State Street Custodial Services (Ireland) Limited, 78 Sir John Rogerson's Quay, Dublin 2, Ireland.

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The Fund/share class may use financial derivatives instruments for currency hedging and to manage the portfolio efficiently. The Fund may purchase securities that are not denominated in the share class currency. Hedging should mitigate the impact of exchange rate fluctuations however hedges are sometimes subject to imperfect matching which could generate losses.

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Glossary:

Effective Convexity: A measure of the curvature in the relationship between bond prices and bond yields that demonstrates how the duration of a bond changes as the interest rate changes.

Effective Duration: A duration calculation for bonds that have embedded options. This measure of duration takes into account the fact that expected cash flows will fluctuate as interest rates change. Effective duration can be estimated using modified duration if a bond with embedded options behaves like an option-free bond.

Yield to Maturity: The total return anticipated on a bond if the bond is held until it matures. Yield to maturity is considered a long-term bond yield, but is expressed as an annual rate. In other words, it is the internal rate of return (IRR) of an investment in a bond if the investor holds the bond until maturity and if all payments are made as scheduled.

Distribution Yield: The Annual dividends per share (DPS) of the fund divided by the share price of the fund.

Delta: A measure of equity sensitivity showing the relationship between a percent change in stock price and corresponding expected percent change in convertible price; it is also known as price elasticity.

TER: Total Expense Ratio is a fee charged to the fund, as a percentage of the Net Asset Value, to cover costs associated with operation and management of the portfolio of assets.