

SPDR® Bloomberg Barclays Global Aggregate Bond CHF Hdg UCITS ETF (Acc)

ISIN IE00BF1QPK61

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 (CHF 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 CHF. The index is 100% hedged to the CHF 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 LEGATRCH

Index Type Total Return

Number of Constituents c.21260

Key Facts

Inception Date 06-Apr-2018	Income Treatment Accumulation	Domicile Ireland	ISA Eligible Yes	Currency Hedging Monthly
Share Class Currency CHF	Replication Method Stratified Sampling	Investment Manager State Street Global Advisors 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) Fr51.07		
		Total Fund Assets (millions) US\$1,658.90		

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, Switzerland, 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
SIX Swiss Exchange*	GLAC	CHF	INGLAC	GLAC SE	GLAC.S	BF1QPL7

*Denotes Primary Listing

Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	2.01	1.82	-0.19	1.72	-0.29
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	2.93	2.82	-0.11	2.72	-0.22

Standard Deviation

	Fund %
3 Years	-

Annualised Tracking Error

	Fund %
3 Years	-

Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	0.28	0.25	-0.03	0.24	-0.04
3 Month	0.42	0.34	-0.09	0.31	-0.11
1 Year	2.01	1.82	-0.19	1.72	-0.29
2 Year	8.92	8.60	-0.32	8.38	-0.54
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	7.45	7.15	-0.30	6.89	-0.56

Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2020	3.31	3.10	-0.21	3.03	-0.28
2019	4.61	4.52	-0.08	4.42	-0.19
2018	-0.57	-0.57	0.00	-0.64	-0.07

Fund Characteristics

Number of Holdings	5,339	Effective Duration	7.36
Average Maturity in Years	8.86	Yield to Maturity	0.89%
Effective Convexity	0.98%	†Distribution Yield	-

Top 10 Holdings

	Weight %
TREASURY BILL 0 10/20/2020	0.87
TREASURY BILL 0 11/17/2020	0.53
JAPAN (10 YEAR ISSUE) 0.1 06/20/2030	0.29
JAPAN (5 YEAR ISSUE) 0.1 12/20/2024	0.29
JAPAN (5 YEAR ISSUE) 0.1 03/20/2025	0.28
JAPAN (5 YEAR ISSUE) 0.1 09/20/2024	0.28
JAPAN (10 YEAR ISSUE) 0.1 09/20/2029	0.28
JAPAN (5 YEAR ISSUE) 0.1 03/20/2024	0.28
JAPAN (5 YEAR ISSUE) 0.1 12/20/2023	0.28
CHINA GOVERNMENT BOND 2.2 02/13/2022	0.27

Sector Breakdown

	Weight %
Treasury	55.58
Mortgage Backed Securities	11.74
Corporate - Industrial	10.34
Corporate - Finance	6.92
Non Corporates	5.88
Agency	5.01
Corporate - Utility	1.53
CMBS	0.83
Asset Backed Securities	0.16
Other	2.01

Credit Quality Breakdown

	Weight %
Aaa	37.46
Aa	14.99
A	31.90
Baa	15.65

Maturity Breakdown

	Weight %
0 - 1 Year	0.93
1 - 3 Years	25.96
3 - 5 Years	22.11
5 - 7 Years	11.35
7 - 10 Years	14.96
10 - 20 Years	11.37
> 20 Years	13.31

Index Currency Breakdown

	Weight %
CHF	100.00

Top Country Weights

Weight %		Weight %		Weight %	
United States	37.01	Spain	2.53	Austria	0.69
Japan	14.56	Supranational	1.92	Indonesia	0.63
China	6.46	Australia	1.75	Mexico	0.48
France	5.49	South Korea	1.39	Finland	0.44
United Kingdom	5.33	Netherlands	1.38	Ireland	0.37
Germany	5.02	Belgium	1.13	Denmark	0.36
Italy	3.60	Switzerland	0.87	Malaysia	0.33
Canada	3.27	Sweden	0.76	Other	4.23

For More Information

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

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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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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.