

SPDR[®] Bloomberg Barclays Global Aggregate Bond GBP Hdg UCITS ETF (Dist)

ISIN IE00BF1QPJ56

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 (GBP 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 GBP. The index is 100% hedged to the GBP 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 LEGATRGH

Index Type Total Return

Number of Constituents 27,196

Key Facts

| | | | | |
|--------------------------------------|---|---|---|------------------------------------|
| Inception Date 14-Feb-2018 | Income Treatment Semi-Annually Distribution | Domicile Ireland | ISA Eligible Yes | Currency Hedging Monthly |
| Share Class Currency GBP | 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) £61.26 | Sub-Investment Manager State Street Global Advisors Trust Company | |
| | | Total Fund Assets (millions) US\$1,990.75 | | |

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 |
|-----------------------|-----------------|------------------|-------------|----------------|--------------|------------|
| Deutsche Börse* | SPFB | GBP | INSPFB | SPFB GY | SPFB.DE | BF2RVV1 |
| London Stock Exchange | GLAB | GBP | INSPFB | GLAB LN | GLAB.L | BF2RVX3 |
| SIX Swiss Exchange | GLAB | GBP | INSPFB | GLAB SE | BF1QPJ5 | A2H8NN |

*Denotes Primary Listing

Annualised Returns (%)

| | Index | Fund Gross | Difference | Fund Net | Difference |
|-----------------|-------|------------|------------|----------|------------|
| 1 Year | -0.19 | -0.26 | -0.07 | -0.36 | -0.17 |
| 3 Year | 3.34 | 3.22 | -0.12 | 3.12 | -0.23 |
| 5 Year | - | - | - | - | - |
| 10 Year | - | - | - | - | - |
| Since Inception | 3.28 | 3.16 | -0.12 | 3.06 | -0.22 |

Standard Deviation

| | Fund % |
|---------|--------|
| 3 Years | 2.96 |

Annualised Tracking Error

| | Fund % |
|---------|--------|
| 3 Years | 0.09 |

Cumulative Performance (%)

| | Index | Fund Gross | Difference | Fund Net | Difference |
|-----------------|-------|------------|------------|----------|------------|
| 1 Month | 0.21 | 0.23 | 0.01 | 0.22 | 0.00 |
| 3 Month | 0.04 | 0.03 | 0.00 | 0.01 | -0.03 |
| 1 Year | -0.19 | -0.26 | -0.07 | -0.36 | -0.17 |
| 2 Year | 5.47 | 5.17 | -0.30 | 4.96 | -0.51 |
| 3 Year | 10.37 | 9.97 | -0.40 | 9.64 | -0.73 |
| 5 Year | - | - | - | - | - |
| 10 Year | - | - | - | - | - |
| Since Inception | 11.21 | 10.78 | -0.43 | 10.41 | -0.79 |

Calendar Performance (%)

| | Index | Fund Gross | Difference | Fund Net | Difference |
|------|-------|------------|------------|----------|------------|
| 2021 | -2.05 | -2.04 | 0.01 | -2.08 | -0.03 |
| 2020 | 4.96 | 4.67 | -0.29 | 4.56 | -0.40 |
| 2019 | 6.46 | 6.37 | -0.09 | 6.26 | -0.20 |
| 2018 | 1.60 | 1.57 | -0.03 | 1.48 | -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 | 6,150 | Effective Duration | 7.42 |
| Average Maturity in Years | 8.83 | Yield to Maturity | 1.11% |
| Effective Convexity | 0.89% | †Distribution Yield | 1.27% |

Top 10 Holdings

| | Weight % |
|--|----------|
| Fannie Mae or Freddie Mac 2 12/31/2049 | 0.53 |
| TREASURY BILL 0 08/12/2021 | 0.43 |
| TREASURY BILL 0 06/17/2021 | 0.34 |
| JAPAN (5 YEAR ISSUE) 0.1 06/20/2023 | 0.31 |
| JAPAN (5 YEAR ISSUE) 0.1 06/20/2025 | 0.30 |
| JAPAN (10 YEAR ISSUE) 0.1 06/20/2030 | 0.28 |
| JAPAN (5 YEAR ISSUE) 0.1 09/20/2025 | 0.28 |
| JAPAN (10 YEAR ISSUE) 0.1 03/20/2030 | 0.26 |
| JAPAN (10 YEAR ISSUE) 0.1 09/20/2030 | 0.25 |
| JAPAN (10 YEAR ISSUE) 0.1 12/20/2030 | 0.25 |

Credit Quality Breakdown

| | Weight % |
|-----|----------|
| Aaa | 37.64 |
| Aa | 14.72 |
| A | 31.80 |
| Baa | 15.85 |

Sector Breakdown

| | Weight % |
|----------------------------|----------|
| Treasury | 54.39 |
| Mortgage Backed Securities | 11.62 |
| Corporate - Industrial | 10.05 |
| Corporate - Finance | 6.76 |
| Non Corporates | 6.03 |
| Agency | 5.72 |
| Corporate - Utility | 1.54 |
| CMBS | 0.82 |
| Cash | 0.26 |
| Asset Backed Securities | 0.10 |
| Other | 2.72 |

Maturity Breakdown

| | Weight % |
|---------------|----------|
| 0 - 1 Year | 1.21 |
| 1 - 3 Years | 19.85 |
| 3 - 5 Years | 25.03 |
| 5 - 7 Years | 14.82 |
| 7 - 10 Years | 15.08 |
| 10 - 20 Years | 11.54 |
| > 20 Years | 12.47 |

Index Currency Breakdown

| | Weight % |
|-----|----------|
| GBP | 100.00 |

Top Country Weights

| Weight % | | Weight % | | Weight % | |
|----------------|-------|---------------|------|-----------|------|
| United States | 36.38 | Spain | 2.52 | Austria | 0.68 |
| Japan | 13.77 | Supranational | 2.19 | Indonesia | 0.67 |
| China | 7.40 | Australia | 1.85 | Mexico | 0.48 |
| France | 5.30 | Netherlands | 1.34 | Ireland | 0.39 |
| United Kingdom | 5.26 | South Korea | 1.29 | Finland | 0.39 |
| Germany | 5.10 | Belgium | 1.07 | Portugal | 0.35 |
| Italy | 3.63 | Switzerland | 0.86 | Poland | 0.32 |
| Canada | 3.38 | Sweden | 0.77 | Other | 4.58 |

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.

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

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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.