

# SPDR® Bloomberg SASB 0-3 Year Euro Corporate ESG UCITS ETF

Fact Sheet

May 2022

**Environmental, Social  
& Governance**

## Fund Objective

The objective of the Fund is to seek to provide investors with a total return, taking into account both capital and income returns, which generally reflects the return of the Bloomberg SASB Euro Corporate 0-3 year ESG Ex-Controversies Select Index.

## Index Description

The Index is an investment grade, fixed-rate, Euro-denominated benchmark that optimizes its R-Factor™ score provided by State Street Global Advisors®. The Index selects securities eligible for the Bloomberg Euro Corporate 0-3 Year Index and weights them using an optimization process, while controlling for active total risk. The Index excludes issuers based on certain involvement criteria and/or that fail to comply with the United Nations Global Compact principles.

## 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

Exclusively intended for professional investors in the countries of registration - not for retail, nor for US Person.

## Fund Information

ISIN	IE00B6YX5H87
Index Name	Bloomberg SASB Euro Corporate 0-3 year ESG Ex-Controversies Select Index
Index Ticker	I36753EU
Index Type	Total Return
Number of Constituents	172

## Key Facts

Inception Date	03-May-2022
Share Class Currency	EUR
Fund — Base Currency	EUR
TER	0.12%
Income Treatment	Accumulation
Replication Method	Stratified Sampling
UCITS Compliant	Yes
Domicile	Ireland
Investment Manager	State Street Global Advisors Europe Limited
Sub-Investment Manager(s)	State Street Global Advisors Limited
Fund Umbrella	SSGA SPDR ETFs Europe I plc
ISA Eligible	Yes
SIPP Eligible	Yes
PEA Eligible	No

## Listings

Exchange	Exchange Ticker	Trading Currency	iNAV Ticker	Bloomberg Code	Reuters Code	SEDOL Code
Deutsche Borse*	SPPS	EUR	INSPPS	SPPS GY	SPPSG.DE	B6YX5Y5
Borsa Italiana	SESR	EUR	INSPPS	SESR IM	SESR.MI	BLR4XP7
Euronext Amsterdam	SECR	EUR	INSPPS	SECR NA	SECR.AS	BLR4Y54

\*Denotes Primary Listing

**Performance of the fund is not shown as the inception date of the fund is less than 12 month.**

All data as at 20 April 2022, the latest available prior to the publication of this factsheet.

#### Index Characteristics

Number of Holdings	656
Average Maturity in years	1.48
Effective Convexity	0.02
Effective Duration	1.43
Yield to Worst	0.86%

Top 10 Holdings	Weight (%)
TTEFP 2 ½ PERP	0.68
MS 0.637 07/26/24	0.66
TD 0 ½ 07/20/23	0.64
AAPL 1 11/10/22	0.64
AXASA 5 ½ 07/04/43	0.62
CNPFP 1 ¾ 10/20/22	0.62
ALVGR 5 ¾ 10/17/42	0.61
LIFP 1 04/17/23	0.61
STLA 3 ¾ 03/29/24	0.60
WPPLN 3 11/20/23	0.59

Sector Weights	Weight (%)
Banking	33.52
Brokerage Assetmanagers Exchanges	0.14
Insurance	7.31
REITS	3.35
Other Financial	2.5
Basic Industry	3.69
Capital Goods	5.16
Consumer Cyclical	11.09
Consumer Non-Cyclical	12.21
Energy	3.82
Technology	5.86
Transportation	0.73
Communications	4.83
Electric	3.34
Natural Gas	1.51
Other Utility	0.93

Credit quality Breakdown	Weight (%)
Aaa	0.10
Aa	8.61
A	38.93
Baa	52.36

Bloomberg Composite Index. Quality rating based on the conservative average of Moody's, S&P and Fitch.

Maturity Breakdown	Weight %
0 - 1 Year	29.17
1 - 3 years	70.84

Country Breakdown	Weight %
Austria	1.34
Australia	3.16
Belgium	0.50
Canada	1.81
Switzerland	4.76
Germany	15.65
Denmark	0.87
Spain	7.62
Finland	0.77
France	23.46
United Kingdom	8.81
Greece	0.06
Hungary	0.04
Ireland	0.56
Italy	5.97
Japan	0.27
Luxembourg	0.26
Netherlands	6.22
Norway	0.54
New Zealand	1.15
Portugal	0.09
Sweden	2.03
United States	13.97
South Africa	0.09

Source Bloomberg Finance L.P. As of 20 April 2022  
Characteristics are as of date indicated and shouldn't be relied thereafter

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

## Contact Us

Visit our website at [ssga.com/etfs](http://ssga.com/etfs) or contact your local SPDR ETF representative. Alternatively contact our SPDR ETF Sales and Support team at [spdrseurope@ssga.com](mailto:spdrseurope@ssga.com).

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### Risk Factors

The Fund has a Risk and Reward profile of 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

#### Index Tracking Risk

#### Liquidity Risk & ETF Liquidity Risk

#### Screening Risk

Please read the Prospectus and KIIDs for more information about the risks.

### 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.

### Marketing Communication

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Tax treatment depends on the individual circumstances of each client and may be subject to change in the future.

This document does not constitute an offer or request to purchase shares in SPDR ETFs Europe I plc and SPDR ETFs Europe II plc.

**Please refer to the Fund's latest Key Investor Information Document and Prospectus before making any final investment decision. The latest English version of the prospectus and the KIID can be found at [www.ssga.com](http://www.ssga.com). A summary of investor rights can be found here: <https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-spdr-investors-rights-summary.pdf> Note that the Management Company may decide to terminate the arrangements made for marketing and proceed with de-notification in compliance with Article 93a of Directive 2009/65/EC.**

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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](http://www.ssga.com) or by contacting State Street Custodial Services (Ireland) Limited, 78 Sir John Rogerson's Quay, Dublin 2, Ireland. SPDR ETFs is the exchange traded funds ("ETF") platform of State Street Global Advisors and is comprised of funds that have been authorised by Central Bank of Ireland as open-ended UCITS investment companies.

The funds are not available to U.S. investors. SSGA SPDR ETFs Europe I plc and SPDR ETFs Europe II plc issue ("the Company") issue SPDR ETFs, and is an open-ended investment company with variable capital having segregated liability between its sub-funds. The Company is organised as an Undertaking for Collective Investment in Transferable Securities (UCITS) under the laws of Ireland and authorised as a UCITS by the Central Bank of Ireland.

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