

SPDR[®] Bloomberg Barclays Euro Aggregate Bond UCITS ETF (Dist)

ISIN IE00B41RYL63

Fund Objective

The objective of the Fund is to track the performance of the fixed-rate, investment-grade Euro-denominated bond market.

Index Description

The Bloomberg Barclays Euro Aggregate Bond Index includes fixed-rate, investment-grade Euro denominated bonds. Inclusion is based on the currency of the issue, and not the domicile of the issuer. The principal sectors in the index are the Treasury, corporate, government-related and securitised.

Index Ticker LBEATREU

Index Type Total Return

Number of Constituents c.5395

Key Facts

Inception Date 23-May-2011	Income Treatment Semi-Annually Distribution	Domicile Ireland	ISA Eligible Yes
Share Class Currency EUR	Replication Method Stratified Sampling	Investment Manager State Street Global Advisors Limited	SIPP Eligible Yes
Fund - Base Currency EUR	UCITS Compliant Yes	Fund Umbrella SSGA SPDR ETFs Europe I plc	PEA Eligible No
TER 0.17%		Share Class Assets (millions) €514.90	
		Total Fund Assets (millions) €514.90	

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
Deutsche Börse*	SYBA	EUR	INSYBAE	SYBA GY	EAGG.DE	B3XL765
Euronext Paris	EAGG	EUR	INSYBAE	EAGG FP	EAGG.PA	B406MQ5
SIX Swiss Exchange	EAGG	CHF	INSYBAC	EAGG SE	EAGG.S	B3PNZK9
London Stock Exchange	EUAG	EUR	INSYBAE	EUAG LN	EUAG.L	B41RYL6

*Denotes Primary Listing

Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	-1.09	-1.06	0.03	-1.23	-0.14
3 Year	2.74	2.74	0.01	2.57	-0.17
5 Year	2.66	2.68	0.01	2.50	-0.16
10 Year	-	-	-	-	-
Since Inception	4.26	4.33	0.07	4.15	-0.12

Standard Deviation

	Fund %
3 Years	3.54

Annualised Tracking Error

	Fund %
3 Years	0.07

Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	-0.54	-0.54	-0.01	-0.56	-0.02
3 Month	1.46	1.50	0.03	1.45	-0.01
1 Year	-1.09	-1.06	0.03	-1.23	-0.14
2 Year	8.46	8.50	0.04	8.13	-0.33
3 Year	8.44	8.45	0.02	7.90	-0.53
5 Year	14.04	14.12	0.08	13.15	-0.89
10 Year	-	-	-	-	-
Since Inception	47.30	48.22	0.91	45.75	-1.55

Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2020	1.72	1.69	-0.03	1.57	-0.15
2019	5.98	6.06	0.07	5.88	-0.11
2018	0.41	0.42	0.01	0.25	-0.16
2017	0.68	0.67	-0.01	0.50	-0.18
2016	3.32	3.30	-0.02	3.13	-0.19
2015	1.00	1.04	0.04	0.87	-0.13

Fund Characteristics

Number of Holdings	2,040	Effective Duration	7.49
Average Maturity in Years	8.53	Yield to Maturity	0.10%
Effective Convexity	1.10%	†Distribution Yield	0.57%

Top 10 Holdings

	Weight %
FRANCE (GOVT OF) 4.5 04/25/2041	0.63
FRANCE (GOVT OF) 0.75 05/25/2028	0.57
FRANCE (GOVT OF) 1.5 05/25/2031	0.53
FRANCE (GOVT OF) 1 05/25/2027	0.50
FRANCE (GOVT OF) 3.5 04/25/2026	0.45
BUNDESREPUB. DEUTSCHLAND 4 01/04/2037	0.45
FRANCE (GOVT OF) 2.5 05/25/2030	0.44
FRANCE (GOVT OF) 0 11/25/2029	0.43
FRANCE (GOVT OF) 0.75 11/25/2028	0.43
BUNDESREPUB. DEUTSCHLAND 0.5 08/15/2027	0.40

Sector Breakdown

	Weight %
Treasury	57.61
Corporate - Industrial	10.15
Corporate - Finance	7.76
Non Corporates	6.99
Agency	5.96
Mortgage Backed Securities	5.50
Corporate - Utility	1.36
Cash	0.18
Asset Backed Securities	0.02
Other	4.48

Credit Quality Breakdown

	Weight %
Aaa	25.16
Aa	29.93
A	18.90
Baa	26.02

Maturity Breakdown

	Weight %
0 - 1 Year	0.18
1 - 3 Years	20.95
3 - 5 Years	20.27
5 - 7 Years	16.51
7 - 10 Years	17.93
10 - 20 Years	14.67
> 20 Years	9.49

Country Weights

	Weight %		Weight %		Weight %
France	22.26	Austria	2.93	Norway	0.64
Germany	18.86	United Kingdom	2.18	Switzerland	0.62
Italy	14.23	Portugal	1.45	Slovakia	0.40
Spain	10.41	Finland	1.39	Denmark	0.34
Netherlands	4.91	Ireland	1.26	Poland	0.29
Supranational	4.87	Canada	0.74	Slovenia	0.27
Belgium	4.09	Australia	0.67	Luxembourg	0.25
United States	3.97	Sweden	0.64	Other	2.34

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.