

SPDR® Fixed Income ETF Characteristics

ETF Listing
Fixed Income

31 August 2020

	ISIN	Bloomberg Ticker	Trading Currency	Base Currency	TER	AUM in USD	Number of Securities	Option Adjusted Duration	Option Adjusted Spread (bps)	Yield to Worst (%)	Average Index Rating ¹	Countries of Registration
Broad*												
SPDR Bloomberg Barclays Global Aggregate Bond UCITS ETF	IE00B43QJJ40	SYBZ GY GLAG LN GLBL LN GLAG IM GLAC SW	EUR USD GBP EUR CHF	USD	0.10	1,616,343,788	5,175	7.28	47.6	0.89	AA3/A1	AT, CH, DE, DK, ES, FI, FR, E, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays Euro Aggregate Bond UCITS ETF	IE00B41RYL63	SYBA GY EUAG LN EAGG FP EAGG SW	EUR EUR EUR CHF	EUR	0.17	615,882,146	2,040	7.49	59.9	0.09	AA3/A1	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays U.S. Aggregate Bond UCITS ETF	IE00B459R192	SYBU GY USAG LN USAG FP USAG SW	EUR USD EUR CHF	USD	0.17	56,680,905	1,469	6.07	54.4	1.12	AA1/AA2	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
Government*												
SPDR Bloomberg Barclays Euro Government Bond UCITS ETF	IE00B3S5XW04	SYBB GY GOVY LN GOVY FP GOVY SW GOVY IM	EUR EUR EUR CHF EUR	EUR	0.15	1,516,595,953	406	8.56	48.6	0.02	AA3/A1	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 1-3 Year Euro Government Bond UCITS ETF	IE00B6YX5F63	SYB3 GY EU13 LN GOVS IM GOVS FP SYB3 SW	EUR EUR EUR EUR CHF	EUR	0.15	1,767,189,788	87	1.94	22.9	-0.44	AA3/A1	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK

* Please click on the ETF name to be redirected to that ETF's monthly factsheet, which provides a full performance record.

Source: Bloomberg. As of 31 August 2020. Characteristics are as of the date indicated, are subject to change, and should not be relied upon as current thereafter.

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Government* (cont'd)												
SPDR Bloomberg Barclays 3-5 Year Euro Government Bond UCITS ETF	IE00BS7K8821	SYB4 GY EU35 LN EU35 SW	EUR EUR	EUR	0.15	13,238,727	67	3.86	35.5	-0.32	A1/A2	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 10+ Year Euro Government Bond UCITS ETF	IE00BYSZ6062	SYBV GY LGOV LN LGOV SW	EUR EUR EUR	EUR	0.15	11,477,137	126	16.42	70.6	0.55	AA3/A1	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays U.S. Treasury Bond UCITS ETF	IE00B44CND37	SYBT GY TRSY LN TSYE FP TRSY SW	EUR USD EUR CHF	USD	0.15	1,139,173,251	248	7.21	0.1	0.49	AAA	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 1-3 Month T-Bill UCITS ETF	IE00BJXRT698	ZPR1 GY	USD	USD	0.10	263,030,910	15	0.15	-1.4	0.09	AAA	AT, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 1-3 Year U.S. Treasury Bond UCITS ETF	IE00BC7GZJ81	SYBW GY TRS3 LN TSY3 LN TRS3 SW	EUR USD GBP CHF	USD	0.15	178,736,373	93	1.94	0.3	0.14	AAA	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 3-7 Year U.S. Treasury Bond UCITS ETF [^]	IE00BYSZ5R67	SPP3 GY TRS5 LN TRS5 SW	EUR USD USD	USD	0.15	20,273,572	86	4.64	0.0	0.28	AAA	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 7-10 Year U.S. Treasury Bond UCITS ETF	IE00BYSZ5T81	SPP7 GY TRSX LN TRSX LN	EUR USD USD	USD	0.15	37,366,964	20	7.89	0.1	0.59	AAA	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 10+ Year U.S. Treasury Bond UCITS ETF	IE00BYSZ5V04	SPPX GY LUTR LN LUTR LN	EUR USD USD	USD	0.15	18,518,100	57	19.43	-0.3	1.34	AAA	AT, CH, DE, DK, ES, FI, FR, E, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays U.S. TIPS UCITS ETF	IE00BZOG8977	SYBY GY TIPS LN UTIP LN TIPS SW	EUR USD GBP USD	USD	0.17	458,263,436	44	8.85	15.9	0.73	AAA	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays UK Gilt UCITS ETF	IE00B3W74078	SYBG GY GLTY LN	EUR GBP	GBP	0.15	307,034,546	50	13.18	0.1	0.45	AA1/AA2	AT, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK

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[^] Previous to 1 July 2019, the Fund was known as SPDR Bloomberg Barclays 3-5 Year U.S. Treasury Bond UCITS ETF.

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Government* (cont'd)												
SPDR Bloomberg Barclays 1-5 Year Gilt UCITS ETF	IE00B6YX5K17	SYB5 GY GLTS LN	EUR GBP	GBP	0.15	496,563,046	13	2.91	-0.2	-0.05	AA1/AA2	AT, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 15+ Year Gilt UCITS ETF	IE00B6YX5L24	SYBL GY GLTL LN	EUR GBP	GBP	0.15	123,364,967	26	21.41	0.4	0.83	AA1/AA2	AT, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
Corporate*												
SPDR Bloomberg Barclays Euro Corporate Bond UCITS ETF	IE00B3T9LM79	SYBC GY EUCC LN EUCC FP EUCC SW EUCC IM	EUR EUR EUR CHF EUR	EUR	0.20	641,375,362	2,616	5.26	114.6	0.57	A3/BAA1	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 0-3 Year Euro Corporate Bond UCITS ETF	IE00BC7GZW19	SYBD GY SEUC LN SEUE LN SEUC FP SEUC SW SEUC IM	EUR EUR GBP EUR CHF EUR	EUR	0.20	2,857,534,215	908	1.55	81.7	0.17	A3/BAA1	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 0-3 Year U.S. Corporate Bond UCITS ETF	IE00BC7GZX26	SYBF GY SUSC LN SUSD LN SUSC SW SUSC IM	EUR USD GBP CHF EUR	USD	0.20	69,899,438	831	1.47	48.3	0.59	A2/A3	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 1-10 Year U.S. Corporate Bond UCITS ETF [^]	IE00BYV12Y75	SYBR GY IUCB LN IUCB SW	EUR USD USD	USD	0.20	73,200,398	2,112	4.59	96.8	1.30	A3/BAA1	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 10+ Year U.S. Corporate Bond UCITS ETF	IE00BZ0G8860	SYBN GY LUSC LN LCRP LN LUSC SW	EUR USD GBP USD	USD	0.20	148,461,298	1,678	15.25	186.1	3.05	A3/BAA1	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK

* Please click on the ETF name to be redirected to that ETF's monthly factsheet, which provides a full performance record.

[^] Previous to 1 July 2019, the Fund was known as SPDR Bloomberg Barclays 3-10 Year U.S. Corporate Bond UCITS ETF.

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Corporate* (cont'd)												
SPDR Bloomberg Barclays Sterling Corporate Bond UCITS ETF	IE00B4694Z11	SYBS GY UKCO LN UKCO SW	EUR GBP CHF	GBP	0.20	383,718,649	832	8.61	146.4	1.77	A3/BAA1	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays 0-5 Year Sterling Corporate Bond UCITS ETF	IE00BCBJF711	SYBQ GY SUKC LN	EUR GBP	GBP	0.20	250,886,631	330	2.45	116.7	1.15	A3/BAA1	AT, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
High Yield*												
SPDR Bloomberg Barclays 0-5 Year U.S. High Yield Bond UCITS ETF	IE00B99FL386	SYBK GY JNKS LN SJNK LN SJNK SW SJNK IM	EUR GBP USD CHF EUR	USD	0.40	126,518,646	529	1.97	461.7	4.97	BA3/B1	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays Euro High Yield Bond UCITS ETF	IE00B6YX5M31	SYBJ GY JNKE LN JNKE IM JNKE FP JNKE SW	EUR EUR EUR EUR CHF	EUR	0.40	956,190,004	474	3.52	416.1	3.70	BA3/B1	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
Emerging Markets*												
SPDR Bloomberg Barclays EM Inflation Linked Local Bond UCITS ETF	IE00B7MXFZ59	SYBI GY EMIL LN EMIN LN	EUR USD GBP	USD	0.55	98,077,445	106	8.63	-20.9	6.10	BAA2/ BAA3	AT, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR Bloomberg Barclays Emerging Markets Local Bond UCITS ETF	IE00B4613386	SYBM GY EMDL LN EMDD LN EMLD FP EMDL SW EMLD IM	EUR GBP USD EUR CHF EUR	USD	0.55	3,103,254,204	482	6.46	22.3	3.30	A3/BAA1	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK
SPDR ICE BofAML 0-5 Year EM USD Government Bond UCITS ETF	IE00BP46NG52	ZPR5 GY EMH5 LN SEMH LN	EUR USD GBP	USD	0.42	216,681,733	246	2.47	229.7	2.46	BAA2/ BAA3	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK

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Hybrid*								Duration	Delta	Rho (100bps)		
SPDR Thomson Reuters Global Convertible Bond UCITS ETF	IE00BNH72088	ZPRC LN GCVB LN CONV IM GCVB SW	EUR USD EUR CHF	USD	0.50	1,409,668,781	272	3.65	0.61	-1.44%	BBB/BBB-	AT, CH, DE, DK, ES, FI, FR, IE, IT, LU, NL, NO, SE, UK

* Please click on the ETF name to be redirected to that ETF's monthly factsheet, which provides a full performance record.

¹ Barclays uses the middle rating of Moody's, S&P and Fitch to determine a security's credit classification or index rating.

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