

SPDR ETF European Monthly Liquidity Playbook

ETF Data
Capital Markets Group

October 2024

ISIN	Ticker	ETF Name	09/30 Closing Price (\$)	ETF AUM (Mln, \$)	Spreads		Volumes			\$5M Trade Impact	\$20M Trade Impact
					ETF (bps)	Basket (bps)	Monthly Flows (Mln, \$)	ETF Consolidated Monthly Turnover (\$)	Basket 30 Day ADV (Mln,\$)	Impact Basket (bps)	Impact Basket (bps)
Equity											
Equity – Global											
IE00BH4GR342	SPY2 GY	SPDR Dow Jones Global Real Estate UCITS ETF (Acc)	20.27	39	22.56	10.70	(0.28)	2,77,049	7,221	6.28	8.25
IE00B8GF1M35	SPYJ GY	SPDR Dow Jones Global Real Estate UCITS ETF (Dist)	34.99	273	14.76	10.70	7.78	11,31,750	7,221	6.28	8.25
IE00B3YLTY66	SPYI GY	SPDR MSCI ACWI IMI UCITS ETF (Acc)	235.86	2,091	5.00	5.84	94.77	1,59,59,644	62,737	3.00	3.63
IE00DD75KQ5	SPSA GY	SPDR MSCI ACWI IMI UCITS ETF (Dist)	10.39	11	17.30	5.84	1.26	3,21,414	62,737	3.00	3.63
IE00BF1B7389	EACW IM	SPDR MSCI ACWI EUR Hdg UCITS ETF (Acc)	21.59	352	8.97	4.44	–	14,28,247	2,51,202	2.45	3.01
IE00B44Z5B48	ACWD LN	SPDR MSCI ACWI UCITS ETF (Acc)	232.81	3,516	5.46	4.44	464.06	4,25,19,963	2,51,202	2.45	3.01
IE00BF1B7272	SPP2 GY	SPDR MSCI ACWI USD Hdg UCITS ETF (Acc)	24.26	60	13.60	4.44	–	9,541	2,51,202	2.45	3.01
IE00BCBJG560	ZPRS GY	SPDR MSCI World Small Cap UCITS ETF (Acc)	107.40	922	13.18	16.22	8.62	27,37,281	18,760	7.32	8.66
IE000BZ1HVL2	SPFH GY	SPDR MSCI World EUR Hdg UCITS ETF (Acc)	13.19	237	14.32	4.80	(1.92)	12,06,354	2,59,863	2.50	3.05
IE0005POVJH8	SWLH LN	SPDR MSCI World GBP Hdg UCITS ETF (Dist)	15.64	68	17.16	4.80	4.06	12,93,095	2,59,863	2.50	3.05
IE00BFYOGT14	SPPW GY	SPDR MSCI World UCITS ETF (Acc)	38.68	9,135	3.19	4.80	530.06	3,69,31,444	2,59,863	2.50	3.05
IE00B9C0XS71	ZPRG GY	SPDR S&P Global Dividend Aristocrats UCITS ETF (Dist)	34.47	1,262	9.80	6.53	(17.43)	53,64,657	2,866	5.66	8.35
Equity – Developed Region/Country											
IE00BFTWP510	ZPRL GY	SPDR EURO STOXX Low Volatility UCITS ETF (Acc)	53.15	20	13.81	5.76	–	54,904	5,302	2.66	3.86
IE00BSJCQV56	ZPRP GY	SPDR FTSE EPRA Europe EX UK Real Estate UCITS ETF (Acc)	30.39	110	19.62	13.82	–	89,746	652	6.14	9.67
IE00B7452L46	FTAL LN	SPDR FTSE UK All Share UCITS ETF (Acc)	86.63	515	9.93	8.70	9.07	24,14,994	11,222	2.67	3.57
IE00BD5FCF91	FTAD LN	SPDR FTSE UK All Share UCITS ETF (Dist)	6.84	115	12.82	8.70	11.22	9,28,878	11,222	2.67	3.57
IE00B910VR50	ZPRE GY	SPDR MSCI EMU UCITS ETF (Acc)	80.65	279	12.16	3.83	5.02	14,53,773	31,114	1.99	2.86
IE00BKWQOM75	SMG FP	SPDR MSCI Europe Small Cap UCITS ETF (Acc)	330.85	262	32.60	18.12	1.68	4,98,073	4,678	4.49	5.96
IE00BSPLC298	ZPRX GY	SPDR MSCI Europe Small Cap Value Weighted UCITS ETF (Acc)	52.85	260	17.59	18.00	–	10,90,661	3,355	4.73	6.47

Source: BMLL, Nomura Instinet TradeSpex, Bloomberg, SPDR Capital Markets.

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Equity – Developed Region/Country (cont'd)											
IE00BKW00Q14	ERO FP	SPDR MSCI Europe UCITS ETF (Acc)	331.75	287	9.59	4.02	7.62	11,65,345	58,628	1.67	2.36
IE00BSPLC306	ZPRW GY	SPDR MSCI Europe Value UCITS ETF (Acc)	53.09	24	26.75	4.27	–	52,051	10,018	2.44	3.58
IE00BZOG8C04	JPEH IM	SPDR MSCI Japan EUR Hedged UCITS ETF (Acc)	73.66	28	18.89	3.56	-9.01	5,48,226	14,314	3.45	4.90
IE00BZOG8B96	ZPDJ GY	SPDR MSCI Japan UCITS ETF (Acc)	58.61	613	13.57	3.56	3.74	24,22,573	14,314	3.45	4.90
IE00BSPLC413	ZPRV GY	SPDR MSCI USA Small Cap Value Weighted UCITS ETF (Acc)	68.33	537	9.49	16.50	-6.87	28,06,817	23,138	9.40	11.47
IE00BSPLC520	ZPRU GY	SPDR MSCI USA Value UCITS ETF (Acc)	62.06	139	24.58	5.96	3.13	3,66,185	28,709	4.73	6.37
IE00BJXRT813	WVAL NA	SPDR MSCI World Value UCITS ETF (Acc)	31.24	76	21.49	4.49	3.66	9,65,751	37,014	2.90	3.93
IE00BJ380D84	ZPRR GY	SPDR Russell 2000 U.S. Small Cap UCITS ETF (Acc)	63.67	3,408	5.63	22.47	90.44	2,24,35,283	20,866	11.98	14.12
IE00B4YBJ215	SPY4 GY	SPDR S&P 400 U.S. Mid Cap UCITS ETF (Acc)	95.49	2,973	7.92	14.64	598.15	4,53,24,361	22,847	8.36	10.06
IE00B802KR88	SPY1 GY	SPDR S&P 500 Low Volatility UCITS ETF (Acc)	79.45	139	14.10	5.95	-6.36	11,09,994	24,718	4.11	5.29
IE00BYW2V44	SPPE GY	SPDR S&P 500 Euro Hdg UCITS ETF (Acc)	15.35	653	4.46	4.67	15.13	57,75,341	2,17,847	2.83	3.50
IE000XZSV718	SPYL GY	SPDR S&P 500 UCITS ETF (Acc)	13.92	5,439	2.85	4.67	418.45	3,26,12,331	2,17,847	2.83	3.50
IE00B6YX5C33	SPY5 LN	SPDR S&P 500 UCITS ETF (Dist)	572.79	12,404	2.50	4.67	-249.42	10,84,62,486	2,17,847	2.83	3.50
IE00B5M1WJ87	SPYW GY	SPDR S&P Euro Dividend Aristocrats UCITS ETF (Dist)	26.39	1,076	5.68	6.72	-19.32	45,23,609	1,297	4.32	6.73
IE00B9KNR336	ZPRA GY	SPDR S&P Pan Asia Dividend Aristocrats UCITS ETF (Dist)	45.96	180	21.62	12.35	–	8,08,907	1,191	6.67	9.92
IE00B6S2Z822	SPYG GY	SPDR S&P UK Dividend Aristocrats UCITS ETF (Dist)	13.55	171	16.47	7.68	-8.32	4,23,559	1,112	3.97	6.42
IE00B979GK47	SPPD GY	SPDR S&P US Dividend Aristocrats EUR Hdg UCITS ETF (Dist)	9.30	74	12.54	6.97	-9.83	13,87,896	18,365	4.91	6.37
IE00B6YX5D40	SPYD GY	SPDR S&P US Dividend Aristocrats UCITS ETF (Dist)	76.49	3,846	6.03	6.97	84.85	1,53,85,949	18,365	4.91	6.37
ESG											
IE00BYTH5370	SPF8 GY	SPDR MSCI ACWI Climate Paris Aligned UCITS ETF (Acc)	12.39	5	25.59	5.42	–	22,289	99,180	2.87	3.52
IE00BYTH5263	SPF7 GY	SPDR MSCI Emerging Markets Climate Paris Aligned UCITS ETF (Acc)	11.46	5	48.03	4.35	–	4,970	25,927	5.50	6.92
IE00BYTH5487	SPF5 GY	SPDR MSCI Europe Climate Paris Aligned UCITS ETF (Acc)	13.34	1	17.37	4.68	–	3,135	15,355	2.02	2.89
IE00B00PV184	SPF6 GY	SPDR MSCI Japan Climate Paris Aligned UCITS ETF (Acc)	8.79	4	20.69	4.24	–	2,603	3,009	4.78	7.35
IE00BYTH5719	UCPA IM	SPDR MSCI USA Climate Paris Aligned UCITS ETF (Acc)	13.39	1	20.07	5.40	–	3,565	83,562	3.38	4.22
IE00BYTH5594	SPFW GY	SPDR MSCI World Climate Paris Aligned UCITS ETF (Acc)	12.89	5	22.26	5.54	–	79,009	79,261	2.89	3.57
IE00BH4GPZ28	SPPY GY	SPDR S&P 500 ESG UCITS ETF (Acc)	40.98	4,151	6.63	3.82	159.54	3,06,30,821	1,26,147	2.73	3.55
IE00BYTH5T38	ZPD9 GY	SPDR S&P Euro Dividend Aristocrats ESG UCITS ETF (Dist)	23.00	7	18.18	5.46	–	19,373	2,420	3.64	5.65
IE00BYTH5S21	GEDV NA	SPDR S&P Global Dividend Aristocrats ESG UCITS ETF (Dist)	20.66	18	24.12	5.76	–	94,377	4,194	4.58	6.54

Source: BMLL, Nomura Instinet TradeSpex, Bloomberg, SPDR Capital Markets.

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ESG (cont'd)											
IEOBYTH5R14	ZPD6 GY	SPDR S&P US Dividend Aristocrats ESG UCITS ETF (Dist)	21.75	26	22.85	6.80	-	79,961	9,370	5.36	7.21
IEO0BK5H8015	ZPDX GY	SPDR STOXX EUROPE 600 ESG Screened UCITS ETF (Acc)	33.26	334	6.53	3.98	-	30,36,926	22,099	2.02	2.92
Equity – Sectors											
IEO0BKW00N82	STT FP	SPDR MSCI Europe Communication Services UCITS ETF (Acc)	74.20	92	9.28	5.06	-30.57	27,33,570	1,943	3.34	5.07
IEO0BKW00C77	STR FP	SPDR MSCI Europe Consumer Discretionary UCITS ETF (Acc)	181.52	117	9.10	4.20	-	5,55,548	6,985	3.43	5.27
IEO0BKW00D84	STS FP	SPDR MSCI Europe Consumer Staples UCITS ETF (Acc)	233.47	197	9.47	3.95	37.68	38,82,835	4,814	2.72	4.09
IEO0BKW00F09	STN FP	SPDR MSCI Europe Energy UCITS ETF (Acc)	202.67	981	9.07	2.62	-9.43	88,60,811	2,568	4.06	6.53
IEO0BKW00G16	STZ FP	SPDR MSCI Europe Financials UCITS ETF (Acc)	96.82	423	8.29	4.01	-	11,34,494	9,950	2.27	3.33
IEO0BKW00H23	STWX IM	SPDR MSCI Europe Health Care UCITS ETF (Acc)	241.23	791	7.38	3.65	-17.96	64,72,867	5,402	2.71	4.08
IEO0BKW00J47	STQ FP	SPDR MSCI Europe Industrials UCITS ETF (Acc)	343.77	479	9.75	4.85	7.40	7,36,351	8,939	2.69	3.95
IEO0BKW00L68	STPX IM	SPDR MSCI Europe Materials UCITS ETF (Acc)	329.06	464	10.06	4.04	-	8,51,124	3,243	3.53	5.44
IEO0BKW00K51	STKX IM	SPDR MSCI Europe Technology UCITS ETF (Acc)	134.56	90	9.74	3.53	3.22	14,62,549	4,125	4.22	6.75
IEO0BKW00P07	STU FP	SPDR MSCI Europe Utilities UCITS ETF (Acc)	187.34	146	9.54	4.46	-44.54	39,62,206	2,549	3.26	4.98
IEO0BYTRRG40	WTEL NA	SPDR MSCI World Communication Services UCITS ETF (Acc)	59.50	72	21.24	3.43	-	2,48,111	24,914	3.07	4.35
IEO0BYTRR640	W00D NA	SPDR MSCI World Consumer Discretionary UCITS ETF (Acc)	72.02	50	18.86	5.11	3.25	4,00,421	35,301	3.65	4.90
IEO0BYTRR756	W00S NA	SPDR MSCI World Consumer Staples UCITS ETF (Acc)	47.88	100	15.14	3.64	-	3,45,205	16,980	2.97	4.21
IEO0BYTRR863	WNRG NA	SPDR MSCI World Energy UCITS ETF (Acc)	50.63	492	17.08	3.53	2.82	34,89,145	13,114	3.98	5.86
IEO0BYTRR970	WFIN NA	SPDR MSCI World Financials UCITS ETF (Acc)	70.90	276	18.84	5.11	-	12,62,006	42,872	3.14	4.09
IEO0BYTRRB94	WHEA NA	SPDR MSCI World Health Care UCITS ETF (Acc)	63.51	603	12.70	6.36	34.38	42,38,519	27,945	4.02	5.19
IEO0BYTRRC02	WIND NA	SPDR MSCI World Industrials UCITS ETF (Acc)	69.99	84	20.42	7.17	-	3,50,899	34,571	4.08	5.15
IEO0BYTRRF33	WMAT NA	SPDR MSCI World Materials UCITS ETF (Acc)	63.51	97	18.82	6.03	-	2,84,107	10,990	4.22	5.76
IEO0BYTRRD19	WTCH NA	SPDR MSCI World Technology UCITS ETF (Acc)	169.12	739	7.99	3.55	10.24	43,31,886	81,410	2.88	3.93
IEO0BYTRRH56	WUTI NA	SPDR MSCI World Utilities UCITS ETF (Acc)	55.70	57	24.69	4.66	14.27	9,28,973	9,659	4.19	6.13
IEO0BFWFPX50	ZPDK GY	SPDR S&P U.S. Communication Services Select Sector UCITS ETF (Acc)	39.51	198	13.77	4.26	1.99	11,43,238	13,052	4.08	5.77
IEO0BWBXM278	SXLY LN	SPDR S&P U.S. Consumer Discretionary Select Sector UCITS ETF (Acc)	58.00	126	13.31	5.85	-2.88	9,60,855	28,663	4.51	6.00
IEO0BWBXM385	ZPDS GY	SPDR S&P U.S. Consumer Staples Select Sector UCITS ETF (Acc)	41.14	230	14.85	3.44	-12.45	19,75,660	12,000	3.73	5.38
IEO0BWBXM492	ZPDE GY	SPDR S&P U.S. Energy Select Sector UCITS ETF (Acc)	34.05	942	18.37	3.30	55.13	58,79,638	8,192	5.06	7.77
IEO0BWBXM500	ZPDF GY	SPDR S&P U.S. Financials Select Sector UCITS ETF (Acc)	54.45	476	10.43	5.45	40.10	57,20,200	24,323	4.22	5.60

Source: BMLL, Nomura Instinet TradeSpex, Bloomberg, SPDR Capital Markets.

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Equity – Sectors (cont'd)											
IE00BWBXM617	SXLV IM	SPDR S&P U.S. Health Care Select Sector UCITS ETF (Acc)	44.84	406	13.89	7.15	-2.28	34,13,627	21,035	5.03	6.51
IE00BWBXM724	ZPDI GY	SPDR S&P U.S. Industrials Select Sector UCITS ETF (Acc)	57.19	306	12.41	8.25	8.69	29,82,667	21,035	5.59	7.13
IE00BWBXM831	SXLB IM	SPDR S&P U.S. Materials Select Sector UCITS ETF (Acc)	45.75	41	15.34	7.72	-2.34	8,84,561	5,305	6.69	9.24
IE00BWBXM948	SXLK LN	SPDR S&P U.S. Technology Select Sector UCITS ETF (Acc)	115.51	1,120	7.52	4.24	14.18	88,83,059	59,113	3.40	4.57
IE00BWBXMB69	SXLU IM	SPDR S&P U.S. Utilities Select Sector UCITS ETF (Acc)	48.71	289	13.62	4.22	37.04	57,65,600	6,708	5.50	8.36
Equity – Emerging Markets											
IE00B466KX20	SPYA GY	SPDR MSCI EM Asia UCITS ETF (Acc)	79.80	908	19.76	5.21	–	37,45,564	90,168	5.06	6.18
IE00B48X4842	SPYX GY	SPDR MSCI Emerging Markets Small Cap UCITS ETF (Acc)	120.07	393	25.15	8.17	–	19,90,940	455	12.43	16.03
IE00B469F816	EMRD LN	SPDR MSCI Emerging Markets UCITS ETF (Acc)	65.70	689	11.29	5.06	25.38	37,75,244	74,934	4.99	6.06
IE00B6YX5B26	SPYV GY	SPDR S&P Emerging Markets Dividend Aristocrats UCITS ETF (Dist)	14.52	120	28.96	10.57	–	3,99,211	2,998	9.86	13.92
		Total Equities		68,746	14.7		2,367				

Source: BMLL, Nomura Instinet TradeSpex, Bloomberg, SPDR Capital Markets.

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Fixed Income											
Fixed Income – Broad											
IE00B41RYL63	SYBA GY	SPDR Bloomberg Euro Aggregate Bond UCITS ETF (Dist)	59.71	635	8.23	N/A	3.83	25,57,460	N/A	N/A	N/A
IE00BF1QPK61	GLAC SE	SPDR Bloomberg Global Aggregate Bond CHF Hdg UCITS ETF (Acc)	31.75	1,357	10.31	N/A	19.09	16,37,332	N/A	N/A	N/A
IE000A07A2X6	SPFF GY	SPDR Bloomberg Global Aggregate Bond EUR Hdg UCITS ETF (Acc)	34.04	44	13.88	N/A	–	1,44,590	N/A	N/A	N/A
IE00BF1QPL78	GLAE IM	SPDR Bloomberg Global Aggregate Bond EUR Hdg UCITS ETF (Dist)	28.67	659	8.35	N/A	2.63	17,34,390	N/A	N/A	N/A
IE00BF1QPJ56	GLAB LN	SPDR Bloomberg Global Aggregate Bond GBP Hdg UCITS ETF (Dist)	36.38	105	16.58	N/A	7.90	11,63,994	N/A	N/A	N/A
IE00B43QJJ40	GLAG IM	SPDR Bloomberg Global Aggregate Bond UCITS ETF (Dist)	25.46	389	11.68	N/A	38.23	22,73,303	N/A	N/A	N/A
IE00BKC94M46	SPFV GY	SPDR Bloomberg Global Aggregate Bond USD Hdg UCITS ETF (Acc)	30.08	219	13.06	N/A	-19.22	17,89,101	N/A	N/A	N/A
IE00BF1QPH33	SPFU GY	SPDR Bloomberg Global Aggregate Bond USD Hdg UCITS ETF (Dist)	30.20	941	14.05	N/A	-0.93	5,10,628	N/A	N/A	N/A
IE00B459R192	SYBU GY	SPDR Bloomberg U.S. Aggregate Bond UCITS ETF (Dist)	94.61	143	20.56	N/A	3.92	5,94,857	N/A	N/A	N/A
Fixed Income – Corporate											
IE0005HG1US8	SEEG LN	SPDR Bloomberg 0–3 Year Euro Corporate Bond GBP Hdg UCITS ETF (Dist)	13.25	0.17	15.69	N/A	–	–	N/A	N/A	N/A
IE00BC7GZW19	SEUC IM	SPDR Bloomberg 0–3 Year Euro Corporate Bond UCITS ETF (Dist)	32.65	1,203	4.84	N/A	-60.19	59,49,427	N/A	N/A	N/A
IE000IUNJSL2	SEUA GY	SPDR Bloomberg 0–3 Year Euro Corporate Bond UCITS ETF (Acc)	11.21	0.76	13.17	N/A	–	1,238	N/A	N/A	N/A
IE000P4KWPY3	SUUC LN	SPDR Bloomberg 0–3 Year Euro Corporate Bond USD Hdg UCITS ETF (Acc)	10.43	0.17	14.13	N/A	–	–	N/A	N/A	N/A
IE000CLH1Z98	SUEC LN	SPDR Bloomberg 0–3 Year Euro Corporate Bond USD Hdg UCITS ETF (Dist)	10.32	0.16	14.32	N/A	–	–	N/A	N/A	N/A
IE00BC7GZX26	SUSC IM	SPDR Bloomberg 0–3 Year U.S. Corporate Bond UCITS ETF (Dist)	49.73	179.75	21.73	N/A	-2.98	3,75,107	N/A	N/A	N/A
IE00BCBJF711	SYBQ GY	SPDR Bloomberg 0–5 Year Sterling Corporate Bond UCITS ETF (Dist)	37.19	382	26.70	N/A	15.21	33,83,425	N/A	N/A	N/A
IE00BZ0G8860	SYBN GY	SPDR Bloomberg 10+ Year U.S. Corporate Bond UCITS ETF (Dist)	27.29	90	29.51	N/A	1.29	4,56,607	N/A	N/A	N/A
IE00BYV12Y75	IUCB IM	SPDR Bloomberg 3–10 Year U.S. Corporate Bond UCITS ETF (Dist)	29.71	372	14.45	N/A	58.58	38,13,769	N/A	N/A	N/A
IE00B3T9LM79	SYBC GY	SPDR Bloomberg Euro Corporate Bond UCITS ETF (Dist)	57.91	883	7.40	N/A	27.67	47,94,410	N/A	N/A	N/A
IE00B4694Z11	UKCO LN	SPDR Bloomberg Sterling Corporate Bond UCITS ETF (Dist)	65.45	514	26.91	N/A	-0.34	18,46,540	N/A	N/A	N/A
Fixed Income – Government											
IE00BJXRT706	ZPRM GY	SPDR Bloomberg 1–3 Month T-Bill MXN Hdg UCITS ETF (Acc)	144.10	3	23.17	N/A	–	–	N/A	N/A	N/A
IE00BJXRT698	ZPR1 GY	SPDR Bloomberg 1–3 Month T-Bill UCITS ETF (Acc)	112.50	560	5.43	N/A	-16.05	30,03,775	N/A	N/A	N/A
IE00B6YX5F63	GOVS IM	SPDR Bloomberg 1–3 Year Euro Government Bond UCITS ETF (Dist)	56.56	995	4.49	N/A	5.48	35,62,540	N/A	N/A	N/A
IE00BC7GZJ81	SYBW GY	SPDR Bloomberg 1–3 Year U.S. Treasury Bond UCITS ETF (Dist)	48.26	55	5.13	N/A	10.14	13,01,187	N/A	N/A	N/A

Source: BMLL, Nomura Instinet TradeSpex, Bloomberg, SPDR Capital Markets.

ISIN	Ticker	ETF Name	09/30 Closing Price (\$)	ETF AUM (Mln, \$)	Spreads		Volumes			\$5M Trade Impact	\$20M Trade Impact
					ETF (bps)	Basket (bps)	Monthly Flows (Mln, \$)	ETF Consolidated Monthly Turnover (\$)	Basket 30 Day ADV (Mln,\$)	Impact Basket (bps)	Impact Basket (bps)
Fixed Income – Government (cont'd)											
IE00B6YX5K17	SYB5 GY	SPDR Bloomberg 1–5 Year Gilt UCITS ETF (Dist)	62.09	323	9.68	N/A	-1.13	377668.67	N/A	N/A	N/A
IE00BYSZ6062	SYBV GY	SPDR Bloomberg 10+ Year Euro Government Bond UCITS ETF (Dist)	26.69	154	15.58	N/A	97.71	3774690.96	N/A	N/A	N/A
IE00BYSZ5V04	SPPX GY	SPDR Bloomberg 10+ Year U.S. Treasury Bond UCITS ETF (Dist)	22.02	80	12.81	N/A	3.49	416844.10	N/A	N/A	N/A
IE00B6YX5L24	SYBL GY	SPDR Bloomberg 15+ Year Gilt UCITS ETF (Dist)	48.45	774	16.27	N/A	142.28	7666786.00	N/A	N/A	N/A
IE00BS7K8821	EU35 IM	SPDR Bloomberg 3–5 Year Euro Government Bond UCITS ETF (Dist)	31.66	30	8.54	N/A	0.33	138522.33	N/A	N/A	N/A
IE00BYSZ5R67	TRS5 IM	SPDR Bloomberg 3–5 Year U.S. Treasury Bond UCITS ETF (Dist)	27.75	46	8.16	N/A	1.48	396451.01	N/A	N/A	N/A
IE00BYSZ5T81	TRSX IM	SPDR Bloomberg 7–10 Year U.S. Treasury Bond UCITS ETF (Dist)	25.70	9	8.68	N/A	-0.81	59482.84	N/A	N/A	N/A
IE00BMYHQM42	GOVA IM	SPDR Bloomberg Euro Government Bond UCITS ETF (Acc)	27.64	1,407	9.58	N/A	175.98	8147237.01	N/A	N/A	N/A
IE00B3S5XW04	GOVY IM	SPDR Bloomberg Euro Government Bond UCITS ETF (Dist)	61.75	418	9.00	N/A	44.59	3370171.88	N/A	N/A	N/A
IE00BZ0G8977	TIPS IM	SPDR Bloomberg U.S. TIPS UCITS ETF (Dist)	28.68	298	22.20	N/A	-4.82	664029.27	N/A	N/A	N/A
IE00B44CND37	TRSY IM	SPDR Bloomberg U.S. Treasury Bond UCITS ETF (Dist)	96.95	392	7.38	N/A	5.85	1282661.67	N/A	N/A	N/A
IE00B3W74078	SYBG GY	SPDR Bloomberg UK Gilt UCITS ETF (Dist)	55.45	777	9.72	N/A	16.52	2174570.59	N/A	N/A	N/A
Fixed Income – Emerging Markets											
IE00BK8JH525	EMDE IM	SPDR Bloomberg Emerging Markets Local Bond EUR Hdg UCITS ETF (Acc)	27.84	144	29.99	N/A	17.02	1316212.08	N/A	N/A	N/A
IE00BFWFPY67	EMLA IM	SPDR Bloomberg Emerging Markets Local Bond UCITS ETF (Acc)	31.02	54	33.00	N/A	–	477080.34	N/A	N/A	N/A
IE00B4613386	EMLD IM	SPDR Bloomberg Emerging Markets Local Bond UCITS ETF (Dist)	55.42	1,391	16.58	N/A	-65.90	9391327.56	N/A	N/A	N/A
IE00BJL36X53	EMHE IM	SPDR ICE BofA 0–5 Year EM USD Government Bond EUR Hdg UCITS ETF (Acc)	31.56	95	18.02	N/A	-5.35	595670.87	N/A	N/A	N/A
IE00BP46NG52	EMH5 IM	SPDR ICE BofA 0–5 Year EM USD Government Bond UCITS ETF (Dist)	27.17	30	18.18	N/A	-13.33	668376.94	N/A	N/A	N/A
Fixed Income – ESG											
IE00B6YX5H87	SESR IM	SPDR Bloomberg SASB 0–3 Year Euro Corporate ESG UCITS ETF (Acc)	34.55	454	14.76	N/A	0.01	478579.85	N/A	N/A	N/A
IE00BFYOGV36	USCE IM	SPDR Bloomberg SASB U.S. Corporate ESG EUR Hdg UCITS ETF (Acc)	28.51	267	21.83	N/A	0.25	75751.42	N/A	N/A	N/A
IE00BLF7VX27	USCR LN	SPDR Bloomberg SASB U.S. Corporate ESG UCITS ETF (Acc)	28.40	7,068	15.97	N/A	34.99	1743255.21	N/A	N/A	N/A
IE00BYTH5602	SJNE IM	SPDR Bloomberg SASB U.S. High Yield Corporate ESG EUR Hdg UCITS ETF (Acc)	35.40	50	27.68	N/A	–	174415.86	N/A	N/A	N/A
IE0004TYC617	SJHYx I2	SPDR Bloomberg SASB U.S. High Yield Corporate ESG UCITS ETF (Acc)	10.70	174	35.66	N/A	-1.92	2813235.02	N/A	N/A	N/A
IE00B99FL386	SJNK IM	SPDR Bloomberg SASB US High Yield Corporate ESG Bond UCITS ETF (Dist)	41.27	184	18.33	N/A	21.70	794028.94	N/A	N/A	N/A

Source: BMLL, Nomura Instinet TradeSpex, Bloomberg, SPDR Capital Markets.

ISIN	Ticker	ETF Name	09/30 Closing Price (\$)	ETF AUM (Mln, \$)	Spreads		Volumes			\$5M Trade Impact	\$20M Trade Impact
					ETF (bps)	Basket (bps)	Monthly Flows (Mln, \$)	ETF Consolidated Monthly Turnover (\$)	Basket 30 Day ADV (Mln,\$)	Impact Basket (bps)	Impact Basket (bps)
Fixed Income – High Yield											
IE00B6YX5M31	JNKE IM	SPDR Bloomberg Euro High Yield Bond UCITS ETF (Dist)	56.40	636	9.86	N/A	105.10	9129258.30	N/A	N/A	N/A
Fixed Income – Hybrid											
IE00B0WJFQ70	ZPRI GY	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF (Dist)	34.2	1,304	28.78	6.38	–	1557657.31	43,164	4.04	5.31
IE00BDT6FS23	GCVC SE	SPDR Refinitiv Global Convertible Bond CHF Hdg UCITS ETF (Acc)	42.4	150	36.04	N/A	27.11	2989011.43	N/A	N/A	N/A
IE00BDT6FP91	GCVE IM	SPDR Refinitiv Global Convertible Bond EUR Hdg UCITS ETF (Acc)	42.2	517	15.38	N/A	-12.62	6317122.83	N/A	N/A	N/A
IE00BDT6FT30	GCVGx I2	SPDR Refinitiv Global Convertible Bond GBP Hdg UCITS ETF (Dist)	40.4	30	37.22	N/A	0.20	582238.46	N/A	N/A	N/A
IE00BNH72088	CONV IM	SPDR Refinitiv Global Convertible Bond UCITS ETF (Dist)	48.8	745	15.38	N/A	-2.43	5043125.43	N/A	N/A	N/A
IE00BDT6FR16	SPF2 GY	SPDR Refinitiv Global Convertible Bond USD Hdg UCITS ETF (Dist)	32.4	11	38.88	N/A	-0.22	36594.82	N/A	N/A	N/A
		Total FI		27,743	16.91		680.34				
		Total All Asset Classes		96,489	15.58		3047.21				

Source: BMLL, Nomura Instinet TradeSpex, Bloomberg, SPDR Capital Markets.

* Average spread of best listing during previous month. **Trade Impact Estimated Costs are not the precise costs to trade the ETF but are designed to illustrate the potential impact on the underlying market. They are generated from a statistically calibrated impact model with the primary inputs including the following: average volumes, volatility, bid/ask spreads and intraday liquidity profiles. ****Tickers quoted the best spread for the period defined. Please visit https://ssa.com/uk/en_gb/institutional/etfs/fund-finder to obtain the full list of tickers.

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