

Trading and Liquidity Report

ETF Data State Street IM Capital Markets Group

Mar 2026

Fund Characteristics					Liquidity & Trading								Flow
Fund	Fund Name	Gross Expense Ratio ¹ (%)	NAV (\$)	AUM (M) (\$)	Bid/Ask Spread ²		ADV (\$)		\$5M Impact		\$25M Impact		Fund Flow (\$)
					ETF (%)	Basket (Wgt) (%)	ETF (\$)	Basket ³ (Wgt) (\$)	Impact ETF (%)	Impact Basket ⁴ (%)	Impact ETF (%)	Impact Basket ⁴ (%)	
Equity — Global													
SPY2 GY	State Street SPDR Dow Jones Global Real Estate UCITS ETF (Acc)	0.40%	21.1	48.5	30.7	2.0	184	8,870	2.96	0.2	3.68	0.93	3
SPYJ GY	State Street SPDR Dow Jones Global Real Estate UCITS ETF (Dist)	0.40%	35.1	332	20.7	2.0	2,833	8,870	2.96	0.2	3.68	0.93	22
SPYI GY	State Street SPDR MSCI All Country World Investable Market UCITS ETF (Acc)	0.17%	11.3	5085	8.7	1.4	30,593	708,418	0.93	0.02	0.97	0.11	185
SPSA GY	State Street SPDR MSCI All Country World Investable Market UCITS ETF (Dist)	0.17%	12.2	100	33.1	1.4	1,221	708,418	0.93	0.02	0.97	0.11	0
SPP1 GY	State Street SPDR MSCI All Country World EUR Hdg UCITS ETF (Acc)	0.17%	26.6	1224	8.1	1.0	11,826	610,458	0.5	0.01	0.53	0.06	54
ACWD LN	State Street SPDR MSCI All Country World UCITS ETF (Acc)	0.12%	279.4	9674	5.6	1.0	70,480	610,456	0.5	0.01	0.53	0.06	371
SPP2 GY	State Street SPDR MSCI All Country World USD Hdg UCITS ETF (Acc)	0.17%	29.1	74	14.8	1.0	111	610,457	0.5	0.01	0.53	0.06	0
ZPRS GY	State Street SPDR MSCI World Small Cap UCITS ETF (Acc)	0.45%	129.5	1675	15.0	3.9	5,266	138,430	1.51	0.07	1.79	0.32	10
WDSD GY	State Street SPDR MSCI World Small Cap UCITS ETF (Dist)	0.45%	12.3	36	50.0	3.9	536	138,430	1.51	0.07	1.79	0.32	0
SPFH GY	State Street SPDR MSCI World EUR Hdg UCITS ETF (Acc)	0.17%	16.2	732	13.1	1.0	3,598	493,899	0.6	0.01	0.6	0.05	16
SWLH LN	State Street SPDR MSCI World GBP Hdg UCITS ETF (Dist)	0.17%	18.7	281	13.2	1.0	1,617	493,899	0.6	0.01	0.6	0.05	0
SPPW GY	State Street SPDR MSCI World UCITS ETF (Acc)	0.12%	46.0	16393	5.3	1.0	45,705	493,899	0.6	0.01	0.6	0.05	78
ZPRG GY	State Street SPDR S&P Global Dividend Aristocrats UCITS ETF (Dist)	0.45%	37.3	1499	9.6	1.8	8,629	15,729	2.72	0.68	4.99	3.02	27
CD1 GY	comdirect S&P All World State Street UCITS ETF (Acc)	0.40%	9.5	57	51.7	1.0	1,296	517,364	0.5	0.01	0.53	0.06	22
Equity — Developed Region/Country													
ZPRL GY	State Street SPDR EURO STOXX Low Volatility UCITS ETF (Acc)	0.30%	68.4	38	22.9	1.2	166	6,281	3.18	0.38	4.14	1.61	-3
EURE SE	State Street SPDR FTSE EPRA Europe EX UK Real Estate UCITS ETF (Acc)	0.30%	32.6	153	28.8	2.2	124	459	5.22	1.54	11.3	6.45	0
SPYF GY	State Street SPDR FTSE UK All Share UCITS ETF (Acc)	0.20%	113.7	494	12.4	1.2	2,068	7,273	2.37	0.24	3.37	1.11	0
ZPRD GY	State Street SPDR FTSE UK All Share UCITS ETF (Dist)	0.20%	8.6	423	17.3	1.2	21,606	7,273	2.37	0.24	3.37	1.11	273
EURO IM	State Street SPDR MSCI EMU UCITS ETF (Acc)	0.08%	105.2	366	12.7	0.7	1,932	20,813	4.13	0.1	4.54	0.45	0
SMC FP	State Street SPDR MSCI Europe Small Cap UCITS ETF (Acc)	0.30%	401.3	311	22.4	2.8	3,170	4,976	11.43	0.31	12.34	1.3	16
ZPRX GY	State Street SPDR MSCI Europe Small Cap Value Weighted UCITS ETF (Acc)	0.30%	69.1	705	9.9	2.7	5,964	4,876	1.61	0.42	3.06	1.82	-8
EROX IM	State Street SPDR MSCI Europe UCITS ETF (Acc)	0.08%	419.7	427	9.2	0.7	4,475	32,170	3.61	0.06	3.85	0.25	0
ZPRW GY	State Street SPDR MSCI Europe Value UCITS ETF (Acc)	0.20%	77.9	71	29.5	0.7	1,176	9,491	6.45	0.23	7.04	1.05	-12
ZPDW GY	State Street SPDR MSCI Japan EUR Hedged UCITS ETF (Acc)	0.17%	107.2	40	17.3	0.7	1,211	29,715	3.64	0.1	4.2	0.53	0
ZPDJ GY	State Street SPDR MSCI Japan EUR Hedged UCITS ETF (Acc)	0.12%	75.4	885	12.8	0.7	8,095	29,715	3.64	0.1	4.2	0.53	-28
ZPRV GY	State Street SPDR MSCI USA Small Cap Value Weighted UCITS ETF (Acc)	0.30%	81.5	881	12.6	4.1	8,137	115,119	1.23	0.06	1.42	0.31	-16
ZPRU GY	State Street SPDR MSCI USA Value UCITS ETF (Acc)	0.20%	78.3	178	19.0	1.5	587	66,603	2.49	0.08	2.67	0.36	0

Source: NYSE, Nasdaq and BATS as of 12/31/2025. **The performance data quoted represents past performance. Past performance does not guarantee future results.** ¹ The gross expense ratio is the fund's total annual operating expenses ratio. It is gross of any fee waivers or expense reimbursements. It can be found in the fund's most recent prospectus. ² Analysis of data derived from Virtu Intraday ETF and eNAV (estimated basket calculation). ³ Fixed Income products interact different with the underlying constituents when observing basket liquidity. ⁴ FI ETFs benefit from a smaller subset of the underlying basket for creation/redemption, not a direct correlation to basket impact cost.

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Equity — Developed Region/Country													
VALW LN	State Street SPDR MSCI World Value UCITS ETF (Acc)	0.25%	42.4	142	17.8	1.0	1,144	66,129	2.05	0.06	2.21	0.28	5
ZPRR GY	State Street SPDR Russell 2000 U.S. Small Cap UCITS ETF (Acc)	0.30%	72.7	4664	5.7	5.3	52,717	54,318	0.65	0.08	0.92	0.37	-228
SPY4 GY	State Street SPDR S&P 400 U.S. Mid Cap UCITS ETF (Acc)	0.30%	104.8	5058	8.7	4.8	62,482	48,274	0.91	0.07	1.09	0.34	-320
US4D GY	State Street SPDR S&P 400 U.S. Mid Cap UCITS ETF (Dist)	0.30%	33.1	19	28.3	4.8	73	48,274	0.91	0.07	1.09	0.34	0
US4E GY	State Street SPDR S&P 400 U.S. Mid Cap EUR Hdg UCITS ETF (Dist)	0.35%	37.4	54	23.5	4.8	615	48,274	0.91	0.07	1.09	0.34	0
LOWV IM	State Street SPDR S&P 500 Low Volatility UCITS ETF (Acc)	0.35%	83.2	123	14.9	1.5	2,488	49,383	1.44	0.07	1.61	0.31	4
QUS5 LN	State Street SPDR S&P 500 Quality Aristocrats UCITS ETF (Acc)	0.25%	11.1	698	27.2	1.1	2,521	123,551	2.45	0.04	2.5	0.19	73
SPPE GY	State Street SPDR S&P 500 EUR Hdg UCITS ETF (Acc)	0.05%	18.3	2360	3.8	1.0	38,389	397,066	0.39	0.01	0.42	0.05	-107
SPYL GY	State Street SPDR S&P 500 UCITS ETF (Acc)	0.03%	16.1	13668	3.4	1.0	113,678	397,066	0.39	0.01	0.42	0.05	507
SPY5 GY	State Street SPDR S&P 500 UCITS ETF (Dist)	0.03%	651.8	17119	3.0	1.0	68,513	397,066	0.39	0.01	0.42	0.05	190
SPPMX I2	State Street SPDR S&P 500 MXN Hdg UCITS ETF (Acc)	0.05%	11.2	98	22.4	1.0	0	397,066	0.39	0.01	0.42	0.05	0
SPPGX I2	State Street SPDR S&P 500 GBP Hdg UCITS ETF (Acc)	0.05%	9.6	274	18.9	1.0	1,376	397,066	0.39	0.01	0.42	0.05	15
QDEV GY	State Street SPDR S&P Developed Quality Aristocrats UCITS ETF (Acc)	0.35%	10.8	41	34.2	1.0	224	104,913	4.64	0.09	4.89	0.45	-2
SPYW GY	State Street SPDR S&P Euro Dividend Aristocrats UCITS ETF (Dist)	0.30%	32.2	1847	7.1	1.1	16,561	1,773	1.91	1.02	5.54	4.3	92
QPEU IM	State Street SPDR S&P Europe Quality Aristocrats UCITS ETF (Dist)	0.25%	11.1	2	50.1	0.6	5	8,564	20.89	0.19	21.72	0.92	0
ZPRA GY	State Street SPDR S&P Pan Asia Dividend Aristocrats UCITS ETF (Dist)	0.55%	54.0	283	20.4	2.1	1,016	5,227	8.41	1.51	14.5	6.59	0
UKDV LN	State Street SPDR S&P UK Dividend Aristocrats UCITS ETF (Dist)	0.30%	15.4	169	26.9	1.5	867	1,946	6.5	1.45	11.83	5.93	5
USDE IM	State Street SPDR S&P US Dividend Aristocrats EUR Hdg UCITS ETF (Dist)	0.40%	10.1	52	17.3	1.9	1,120	64,031	0.96	0.07	1.08	0.31	0
SPYD GY	State Street SPDR S&P US Dividend Aristocrats UCITS ETF (Dist)	0.35%	80.7	3592	9.2	1.9	14,431	64,031	0.96	0.07	1.08	0.31	99
Equity — ESG													
SUST GY	State Street SPDR MSCI Resilient Future UCITS ETF (Acc)	0.30%	10.5	4	50.0	1.4	1	54,392	8.94	0.14	9.33	0.64	0
400X GY	State Street SPDR S&P 400 US Mid Cap Leaders UCITS ETF (Acc)	0.30%	10.6	5	46.4	4.3	6	22,287	5.13	0.17	5.78	0.83	0
SPPY GY	State Street SPDR S&P 500 Leaders UCITS ETF (Acc)	0.03%	47.4	4759	6.6	0.9	35,808	209,850	1.12	0.02	1.18	0.09	375
ZPD9 GY	State Street SPDR S&P Euro Dividend Aristocrats ESG UCITS ETF (Dist)	0.30%	27.7	15	24.5	0.9	52	3,472	4.73	0.81	7.02	3.26	0
ZPD3 GY	State Street SPDR S&P Global Dividend Aristocrats ESG UCITS ETF (Dist)	0.45%	22.3	22	39.1	1.7	52	15,098	6.44	0.47	8.42	2.07	0
ZPD6 GY	State Street SPDR S&P US Dividend Aristocrats Screened UCITS ETF (Dist)	0.35%	22.4	16	24.8	2.2	61	54,111	3.18	0.23	4.01	1.1	0
ZPDX GY	State Street SPDR STOXX EUROPE 600 ESG Screened UCITS ETF (Acc)	0.12%	39.2	550	8.1	0.6	3,638	13,264	1.9	0.11	2.38	0.55	-32

Source: NYSE, Nasdaq and BATS as of 12/31/2025. **The performance data quoted represents past performance. Past performance does not guarantee future results.** ¹ The gross expense ratio is the fund's total annual operating expenses ratio. It is gross of any fee waivers or expense reimbursements. It can be found in the fund's most recent prospectus. ² Analysis of data derived from Virtu Intraday ETF and eNAV (estimated basket calculation). ³ Fixed Income products interact different with the underlying constituents when observing basket liquidity. ⁴ FI ETFs benefit from a smaller subset of the underlying basket for creation/redemption, not a direct correlation to basket impact cost.

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Equity — Sectors													
STTX IM	State Street SPDR MSCI Europe Communication Services UCITS ETF (Acc)	0.18%	87.3	61	33.0	1.1	149	1,722	10.93	1.02	13.29	3.88	-2
STRX IM	State Street SPDR MSCI Europe Consumer Discretionary UCITS ETF (Acc)	0.18%	165.5	54	13.5	0.7	1,524	2,266	5.61	0.66	7.31	2.67	-15
STXS IM	State Street SPDR MSCI Europe Consumer Staples UCITS ETF (Acc)	0.18%	255.9	171	13.5	0.6	3,223	2,304	5.92	0.56	7.64	2.2	-43
STN FP	State Street SPDR MSCI Europe Energy UCITS ETF (Acc)	0.18%	351.6	1130	13.4	0.4	50,706	2,220	5.12	0.89	8.38	3.84	47
SPYZ GY	State Street SPDR MSCI Europe Financials UCITS ETF (Acc)	0.18%	147.1	787	10.1	0.6	5,128	7,909	2.46	0.23	3.15	1.08	-48
SPYH GY	State Street SPDR MSCI Europe Health Care UCITS ETF (Acc)	0.18%	255.0	628	11.3	0.5	9,829	2,728	2.67	0.46	3.81	2	-90
SPYQ GY	State Street SPDR MSCI Europe Industrials UCITS ETF (Acc)	0.18%	454.4	1225	8.0	1.0	33,334	5,885	2.34	0.24	3.25	1.21	-293
SPYP GY	State Street SPDR MSCI Europe Materials UCITS ETF (Acc)	0.18%	396.6	92	14.7	0.6	3,295	1,824	3.06	0.8	4.81	3.29	-3
STK FP	State Street SPDR MSCI Europe Technology UCITS ETF (Acc)	0.18%	173.6	164	15.0	0.8	3,635	3,575	5.42	0.74	7.47	3.1	31
STUX IM	State Street SPDR MSCI Europe Utilities UCITS ETF (Acc)	0.18%	293.2	926	9.9	0.7	13,027	1,463	3.73	0.88	6.11	3.33	13
WTEL NA	State Street SPDR MSCI World Communication Services UCITS ETF (Acc)	0.30%	76.6	97	23.9	0.5	353	43,559	3.24	0.08	3.4	0.39	-5
WCOD NA	State Street SPDR MSCI World Consumer Discretionary UCITS ETF (Acc)	0.30%	77.8	67	24.0	0.9	1,008	62,835	2.68	0.07	2.84	0.35	4
WCOS NA	State Street SPDR MSCI World Consumer Staples UCITS ETF (Acc)	0.30%	53.0	161	20.9	0.9	1,104	19,854	2.48	0.13	2.73	0.6	4
WNRG NA	State Street SPDR MSCI World Energy UCITS ETF (Acc)	0.30%	76.5	668	15.2	0.9	14,541	26,951	1.74	0.14	2.05	0.62	89
WFIN NA	State Street SPDR MSCI World Financials UCITS ETF (Acc)	0.30%	87.3	300	14.2	1.0	3,592	58,939	2.04	0.05	2.17	0.23	-32
WHEA NA	State Street SPDR MSCI World Health Care UCITS ETF (Acc)	0.30%	64.4	606	13.1	1.2	1,804	34,011	1.83	0.09	2.09	0.43	-8
WIND NA	State Street SPDR MSCI World Industrials UCITS ETF (Acc)	0.30%	88.1	189	16.2	1.7	2,902	50,941	1.78	0.06	1.92	0.28	11
WMAT NA	State Street SPDR MSCI World Materials UCITS ETF (Acc)	0.30%	78.4	162	21.0	1.5	1,914	15,713	2.27	0.18	2.78	0.95	12
WTCH NA	State Street SPDR MSCI World Technology UCITS ETF (Acc)	0.30%	199.9	926	11.0	0.8	5,713	161,474	1	0.03	1.08	0.17	0
WUTI NA	State Street SPDR MSCI World Utilities UCITS ETF (Acc)	0.30%	71.6	81	21.4	1.0	858	11,186	2.61	0.18	3.2	0.85	7
ZPDK GY	State Street SPDR S&P U.S. Communication Services Select Sector UCITS ETF (Acc)	0.15%	51.4	278	15.5	0.4	2,985	36,589	1.58	0.1	1.8	0.5	0
ZPDD GY	State Street SPDR S&P U.S. Consumer Discretionary Select Sector UCITS ETF (Acc)	0.15%	66.4	122	13.0	1.0	1,913	55,658	1.37	0.09	1.58	0.43	-3
SXLP LN	State Street SPDR S&P U.S. Consumer Staples Select Sector UCITS ETF (Acc)	0.15%	45.0	253	14.4	0.9	3,614	16,997	1.61	0.18	2	0.86	-2
SXLE LN	State Street SPDR S&P U.S. Energy Select Sector UCITS ETF (Acc)	0.15%	49.4	1066	12.7	0.8	25,377	18,713	1.25	0.19	1.76	0.95	87
SXLF LN	State Street SPDR S&P U.S. Financials Select Sector UCITS ETF (Acc)	0.15%	58.5	621	11.5	1.1	19,656	38,491	1.11	0.08	1.29	0.38	-150
SXLV LN	State Street SPDR S&P U.S. Health Care Select Sector UCITS ETF (Acc)	0.15%	45.5	536	12.1	1.5	5,256	28,974	1.15	0.13	1.41	0.59	3
SXLI IM	State Street SPDR S&P U.S. Industrials Select Sector UCITS ETF (Acc)	0.15%	70.2	640	10.9	2.1	13,140	31,275	1.19	0.09	1.41	0.44	139
SXLB IM	State Street SPDR S&P U.S. Materials Select Sector UCITS ETF (Acc)	0.15%	49.8	52	25.3	1.6	754	9,741	3.41	0.28	4.16	1.42	5
SXLK IM	State Street SPDR S&P U.S. Technology Select Sector UCITS ETF (Acc)	0.15%	138.9	1184	8.0	0.7	9,917	144,569	0.83	0.04	0.92	0.19	-20
SXLU LN	State Street SPDR S&P U.S. Utilities Select Sector UCITS ETF (Acc)	0.15%	57.7	212	17.2	1.1	2,124	8,807	1.55	0.19	2.06	0.99	12
DFSV GY	State Street SPDR S&P Europe Defense Vision UCITS ETF (Acc)	0.15%	12.0	32	29.1	1.2	699	2,051	5.87	1.34	10.31	5.04	1

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Equity — Emerging Market													
EMAE IM	State Street SPDR MSCI EM Asia UCITS ETF (Acc)	0.55%	101.3	1374	14.0	1.6	7,757	112,849	1.66	0.1	2.06	0.49	16
SPYX GY	State Street SPDR MSCI Emerging Markets Small Cap UCITS ETF (Acc)	0.55%	137.2	472	24.8	3.8	2,375	27,696	9.34	0.82	11.96	3.49	0
EMRD LN	State Street SPDR MSCI Emerging Markets UCITS ETF (Acc)	0.18%	84.7	1683	12.3	1.7	13,114	137,209	1.32	0.11	1.7	0.49	0
SPYV GY	State Street SPDR S&P Emerging Markets Dividend Aristocrats UCITS ETF (Dist)	0.55%	16.5	166	37.3	5.0	4,135	2,080	8.75	2.83	18.97	12.32	-63
Equity — Active													
SEZA SW	State Street EMU Screened Equity UCITS ETF (Acc)	0.60%	12.0	1	71.2	1.0	124	9,099	22.18	0.28	22.96	1.24	0
SEPE SW	State Street Europe Screened Enhanced Equity UCITS ETF (Acc)	0.25%	11.9	1	65.5	0.7	3	24,861	22.5	0.1	22.86	0.46	0
SEAPEUR SW	State Street Europe Small Cap Screened Equity UCITS ETF (Acc)	0.85%	12.2	6	88.8	3.1	954	1,540	21.21	1.92	29.59	7.84	0
SGBE IM	State Street Global Screened Enhanced Equity UCITS ETF (Acc)	0.45%	10.0	1	57.6	0.8	0	355,039	5.83	0.03	6.06	0.13	0
SECM IM	State Street Climate Transition Emerging Markets Enhanced Equity UCITS ETF (Acc)	0.60%	10.5	1	96.5	2.1	0	46,884	10.29	0.28	11.98	1.22	0
SEMR IM	State Street Emerging Markets Screened Enhanced Equity UCITS ETF (Acc)	0.60%	10.5	1	53.4	2.0	9	71,660	11.33	0.22	12.97	0.97	0
GDSF GY	State Street Global Dividend Spotlight Active Equity UCITS ETF (Acc)	0.45%	9.4	5	57.7	0.0	61	-	-	-	-	-	0
SAWE IM	State Street All World Enhanced Active Equity UCITS ETF (Acc)	0.30%	9.4	4	48.6	1.3	0	-	15.12	0.06	15.69	0.23	0
Fixed Income — Aggregate													
EAGG FP	State Street SPDR Bloomberg Euro Aggregate Bond UCITS ETF (Dist)	0.17%	62.1	638	21.4	-	4,062	-	-	-	-	-	34
GLAC SE	State Street SPDR Bloomberg Global Aggregate Bond CHF Hdg UCITS ETF (Acc)	0.10%	33.7	1631	23.0	-	2,841	-	-	-	-	-	6
SPFF GY	State Street SPDR Bloomberg Global Aggregate Bond EUR Hdg UCITS ETF (Acc)	0.10%	36.8	229	28.3	-	1,777	-	-	-	-	-	-11
GLAE IM	State Street SPDR Bloomberg Global Aggregate Bond EUR Hdg UCITS ETF (Dist)	0.10%	29.6	631	11.7	-	2,033	-	-	-	-	-	23
GLAB LN	State Street SPDR Bloomberg Global Aggregate Bond GBP Hdg UCITS ETF (Dist)	0.10%	37.3	160	30.0	-	1,548	-	-	-	-	-	0
GLAG IM	State Street SPDR Bloomberg Global Aggregate Bond UCITS ETF (Dist)	0.10%	25.5	915	17.9	-	1,001	-	-	-	-	-	17
SPFV GY	State Street SPDR Bloomberg Global Aggregate Bond USD Hdg UCITS ETF (Acc)	0.10%	31.5	454	19.3	-	3,051	-	-	-	-	-	11
SPFU GY	State Street SPDR Bloomberg Global Aggregate Bond USD Hdg UCITS ETF (Dist)	0.10%	30.2	982	20.2	-	353	-	-	-	-	-	0
USAG LN	State Street SPDR Bloomberg U.S. Aggregate Bond UCITS ETF (Dist)	0.17%	94.7	178	42.6	-	666	-	-	-	-	-	3
UAGAX I2	State Street SPDR Bloomberg U.S. Aggregate Bond UCITS ETF (Acc)	0.17%	10.4	1	44.6	-	0	-	-	-	-	-	0
Fixed Income — Corporate													
SEEG LN	State Street SPDR Bloomberg 0-3 Year Euro Corporate Bond GBP Hdg UCITS ETF (Dist)	0.25%	13.8	0	27.3	-	0	-	-	-	-	-	0
SEUC IM	State Street SPDR Bloomberg 0-3 Year Euro Corporate Bond UCITS ETF (Dist)	0.20%	34.3	784	7.7	-	7,146	-	-	-	-	-	-43
SEUA GY	State Street SPDR Bloomberg 0-3 Year Euro Corporate Bond UCITS ETF (Acc)	0.20%	12.3	22	22.3	-	24	-	-	-	-	-	0
SUUC LN	State Street SPDR Bloomberg 0-3 Year Euro Corporate Bond USD Hdg UCITS ETF (Acc)	0.25%	11.1	0	23.9	-	0	-	-	-	-	-	0
SUEC LN	State Street SPDR Bloomberg 0-3 Year Euro Corporate Bond USD Hdg UCITS ETF (Dist)	0.25%	10.5	0	23.5	-	0	-	-	-	-	-	0
SUSC IM	State Street SPDR Bloomberg 0-3 Year U.S. Corporate Bond UCITS ETF (Dist)	0.12%	49.5	119	23.8	-	805	-	-	-	-	-	-10

Source: NYSE, Nasdaq and BATS as of 12/31/2025. **The performance data quoted represents past performance. Past performance does not guarantee future results.** ¹ The gross expense ratio is the fund's total annual operating expenses ratio. It is gross of any fee waivers or expense reimbursements. It can be found in the fund's most recent prospectus. ² Analysis of data derived from Virtu Intraday ETF and eNAV (estimated basket calculation). ³ Fixed Income products interact different with the underlying constituents when observing basket liquidity. ⁴ FI ETFs benefit from a smaller subset of the underlying basket for creation/redemption, not a direct correlation to basket impact cost.

Trading and Liquidity Report

ETF Data State Street IM Capital Markets Group

Mar 2026

Fund	Fund Name	Gross Expense Ratio ¹ (%)	Fund Characteristics				Liquidity & Trading						Fund Flow (\$)
			NAV (\$)	AUM (M) (\$)	Bid/Ask Spread ²		ADV (\$)		\$5M Impact		\$25M Impact		
					ETF (%)	Basket (Wgt) (%)	ETF (\$)	Basket ³ (Wgt) (\$)	Impact ETF (%)	Impact Basket ⁴ (%)	Impact ETF (%)	Impact Basket ⁴ (%)	
Fixed Income — Corporate													
SUKC LN	State Street SPDR Bloomberg 0-5 Year Sterling Corporate Bond UCITS ETF (Dist)	0.20%	38.1	195	47.7	-	893	-	-	-	-	-	-3
SPP5 GY	State Street SPDR Bloomberg 1-5 Year U.S. Corporate Bond UCITS ETF (Acc)	0.08%	10.2	5599	65.8	-	3,088	-	-	-	-	-	14
LUSC IM	State Street SPDR Bloomberg 10+ Year U.S. Corporate Bond UCITS ETF (Dist)	0.12%	26.2	67	33.8	-	481	-	-	-	-	-	3
IUCB LN	State Street SPDR Bloomberg 3-10 Year U.S. Corporate Bond UCITS ETF (Dist)	0.12%	29.8	601	15.4	-	1,774	-	-	-	-	-	-10
EUCO IM	State Street SPDR Bloomberg Euro Corporate Bond UCITS ETF (Dist)	0.12%	60.4	804	10.7	-	4,751	-	-	-	-	-	-36
UKCO LN	State Street SPDR Bloomberg Sterling Corporate Bond UCITS ETF (Dist)	0.20%	66.2	201	26.1	-	659	-	-	-	-	-	-16
ECLO IM	State Street Blackstone Euro AAA CLO UCITS ETF (Acc)	0.25%	29.2	229	17.4	-	2,625	-	-	-	-	-	10
Fixed Income — Government													
ZPRM GY	State Street SPDR Bloomberg 1-3 Month T-Bill MXN Hdg UCITS ETF (Acc)	0.05%	180.8	5	15.2	-	1,046	-	-	-	-	-	-3
ZPR1 GY	State Street SPDR Bloomberg 1-3 Month T-Bill UCITS ETF (Acc)	0.05%	119.1	854	2.9	-	6,114	-	-	-	-	-	24
SYB3 GY	State Street SPDR Bloomberg 1-3 Year Euro Government Bond UCITS ETF (Dist)	0.15%	59.8	1066	5.7	-	14,260	-	-	-	-	-	25
TRS3 LN	State Street SPDR Bloomberg 1-3 Year U.S. Treasury Bond UCITS ETF (Dist)	0.05%	48.1	81	6.9	-	218	-	-	-	-	-	0
GLTS LN	State Street SPDR Bloomberg 1-5 Year Gilt UCITS ETF (Dist)	0.15%	63.6	320	9.9	-	2,398	-	-	-	-	-	-24
LGOV IM	State Street SPDR Bloomberg 10+ Year Euro Government Bond UCITS ETF (Dist)	0.15%	26.0	156	19.9	-	210	-	-	-	-	-	2
LUTR IM	State Street SPDR Bloomberg 10+ Year U.S. Treasury Bond UCITS ETF (Dist)	0.05%	20.9	137	19.3	-	1,355	-	-	-	-	-	-5
LUTAX I2	State Street SPDR Bloomberg 10+ Year U.S. Treasury Bond UCITS ETF (Acc)	0.05%	10.2	0	84.0	-	0	-	-	-	-	-	0
GLTL LN	State Street SPDR Bloomberg 15+ Year Gilt UCITS ETF (Dist)	0.15%	44.7	319	19.3	-	4,359	-	-	-	-	-	-15
EU35 IM	State Street SPDR Bloomberg 3-5 Year Euro Government Bond UCITS ETF (Dist)	0.15%	33.2	31	9.5	-	178	-	-	-	-	-	0
TRS5 LN	State Street SPDR Bloomberg 3-7 Year U.S. Treasury Bond UCITS ETF (Dist)	0.05%	28.0	106	9.5	-	280	-	-	-	-	-	-3
TRSX LN	State Street SPDR Bloomberg 7-10 Year U.S. Treasury Bond UCITS ETF (Dist)	0.05%	25.8	16	10.7	-	174	-	-	-	-	-	0
GOVA IM	State Street SPDR Bloomberg Euro Government Bond UCITS ETF (Acc)	0.07%	29.6	898	7.5	-	2,414	-	-	-	-	-	-18
GOVY IM	State Street SPDR Bloomberg Euro Government Bond UCITS ETF (Dist)	0.07%	64.0	475	11.0	-	1,261	-	-	-	-	-	-1
TIPS LN	State Street SPDR Bloomberg U.S. TIPS UCITS ETF (Dist)	0.05%	28.7	230	31.3	-	2,047	-	-	-	-	-	-22
TRSY LN	State Street SPDR Bloomberg U.S. Treasury Bond UCITS ETF (Dist)	0.05%	97.0	313	10.0	-	1,956	-	-	-	-	-	-5
GLTY LN	State Street SPDR Bloomberg UK Gilt UCITS ETF (Dist)	0.15%	54.9	1142	11.5	-	2,343	-	-	-	-	-	17
SAUB IM	State Street SPDR J.P. Morgan Saudi Arabia Aggregate Bond UCITS ETF (Acc)	0.37%	31.4	214	79.7	-	87	-	-	-	-	-	0
SAUE IM	State Street SPDR J.P. Morgan Saudi Arabia Aggregate Bond EUR Hdg UCITS ETF (Acc)	0.42%	35.2	7	81.6	-	648	-	-	-	-	-	-6
Fixed Income — Emerging Market													
EMDE IM	State Street SPDR Bloomberg Emerging Markets Local Bond EUR Hdg UCITS ETF (Acc)	0.60%	31.2	158	39.0	-	3,680	-	-	-	-	-	-60
EMLA IM	State Street SPDR Bloomberg Emerging Markets Local Bond UCITS ETF (Acc)	0.55%	34.0	91	47.9	-	1,227	-	-	-	-	-	0
EMLD IM	State Street SPDR Bloomberg Emerging Markets Local Bond UCITS ETF (Dist)	0.55%	56.2	1489	26.5	-	13,091	-	-	-	-	-	-145

Source: NYSE, Nasdaq and BATS as of 12/31/2025. **The performance data quoted represents past performance. Past performance does not guarantee future results.** ¹ The gross expense ratio is the fund's total annual operating expenses ratio. It is gross of any fee waivers or expense reimbursements. It can be found in the fund's most recent prospectus. ² Analysis of data derived from Virtu Intraday ETF and eNAV (estimated basket calculation). ³ Fixed Income products interact different with the underlying constituents when observing basket liquidity. ⁴ FI ETFs benefit from a smaller subset of the underlying basket for creation/redemption, not a direct correlation to basket impact cost.

Trading and Liquidity Report

ETF Data State Street IM Capital Markets Group

Mar 2026

Fund	Fund Name	Gross Expense Ratio ¹ (%)	Fund Characteristics		Liquidity & Trading								Flow Fund Flow (\$)
			NAV (\$)	AUM (M) (\$)	Bid/Ask Spread ²		ADV (\$)		\$5M Impact		\$25M Impact		
					ETF (%)	Basket (Wgt) (%)	ETF (\$)	Basket ³ (Wgt) (\$)	Impact ETF (%)	Impact Basket ⁴ (%)	Impact ETF (%)	Impact Basket ⁴ (%)	
Fixed Income — Emerging Market													
EMHE IM	State Street SPDR ICE BofA 0-5 Year EM USD Government Bond EUR Hdg UCITS ETF (Acc)	0.47%	35.0	28	27.3	-	61	-	-	-	-	-	0
EMH5 IM	State Street SPDR ICE BofA 0-5 Year EM USD Government Bond UCITS ETF (Dist)	0.42%	27.2	29	30.8	-	138	-	-	-	-	-	0
Fixed Income — ESG													
SECR NA	State Street SPDR Bloomberg SASB 0-3 Year Euro Corporate ESG UCITS ETF (Acc)	0.12%	37.9	612	12.7	-	5,030	-	-	-	-	-	39
USCE IM	State Street SPDR Bloomberg SASB U.S. Corporate ESG EUR Hdg UCITS ETF (Acc)	0.20%	31.2	6	23.3	-	558	-	-	-	-	-	0
USCR LN	State Street SPDR Bloomberg SASB U.S. Corporate ESG UCITS ETF (Acc)	0.15%	30.2	292	18.7	-	1,781	-	-	-	-	-	-24
SJNE IM	State Street SPDR Bloomberg SASB U.S. High Yield Corporate ESG EUR Hdg UCITS ETF (Acc)	0.35%	39.3	91	41.9	-	395	-	-	-	-	-	0
SJHY LN	State Street SPDR Bloomberg SASB U.S. High Yield Corporate ESG UCITS ETF (Acc)	0.30%	11.5	88	51.8	-	5,125	-	-	-	-	-	-60
SJNK IM	State Street SPDR Bloomberg SASB US High Yield Corporate ESG Bond UCITS ETF (Dist)	0.30%	39.8	177	26.4	-	388	-	-	-	-	-	0
Fixed Income — High Yield													
JNKE IM	State Street SPDR Bloomberg Euro High Yield Bond UCITS ETF (Dist)	0.40%	57.5	523	16.1	-	8,824	-	-	-	-	-	-116
JNKA FP	State Street SPDR Bloomberg Euro High Yield Bond UCITS ETF (Acc)	0.40%	11.9	62	41.0	-	34	-	-	-	-	-	0
Fixed Income - Convertible/Hybrid													
GCVS SE	State Street SPDR FTSE Global Convertible Bond CHF Hdg UCITS ETF (Acc)	0.55%	54.9	371	68.1	-	1,520	-	-	-	-	-	0
GCVE IM	State Street SPDR FTSE Global Convertible Bond EUR Hdg UCITS ETF (Acc)	0.55%	55.4	1152	38.8	-	12,353	-	-	-	-	-	5
GCVGx I2	State Street SPDR FTSE Global Convertible Bond GBP Hdg UCITS ETF (Dist)	0.55%	52.1	32	69.0	-	96	-	-	-	-	-	0
CONV IM	State Street SPDR FTSE Global Convertible Bond UCITS ETF (Dist)	0.50%	61.8	913	39.0	-	6,898	-	-	-	-	-	-47
SPF2 GY	State Street SPDR FTSE Global Convertible Bond USD Hdg UCITS ETF (Dist)	0.55%	40.9	42	60.1	-	1,804	-	-	-	-	-	15
ZPRI GY	State Street SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF (Dist)	0.40%	38.1	1583	52.1	-	5,107	31,030	-	-	-	-	-98

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