

# Trading Report

ETF Data  
Capital Markets Group

April 2024

ISIN	Ticker	ETF Name	Spread (bps)	Spread (\$)	Spread (\$) 3 Month Avg.	Consolidated Avg. Daily Volume (Shares)	Consolidated Avg. Daily Volume (\$)	Avg. Quote Size (Shares)	Avg. Quote Size (\$)	Avg. Quote Size (Shares) 3 Month Avg.	Avg. Trade Size (Shares)	Daily Volatility (%)	Intraday Volatility (%)
<b>Equity – Global</b>													
IE00B8GF1M35	<b>SPYJ GY</b>	SPDR Dow Jones Global Real Estate UCITS ETF (Dist)	13.77	0.04	0.05	32,363	1,012,664	2,554	80,145	2,601	275	0.14	0.08
IE00BH4GR342	<b>SPY2 GY</b>	SPDR Dow Jones Global Real Estate UCITS ETF (Acc)	25.82	0.05	0.05	7,242	128,991	2,327	41,784	2,612	170	0.13	0.08
IE00B3YLT66	<b>SPYI GY</b>	SPDR MSCI ACWI IMI UCITS ETF	5.68	0.12	0.12	38,361	8,274,090	1,900	411,592	1,533	86	0.12	0.06
IE00B44Z5B48	<b>ACWD LN</b>	SPDR MSCI ACWI UCITS ETF	7.05	0.15	0.16	52,489	11,093,590	886	187,287	679	586	0.13	0.09
IE00BF1B7389	<b>EACW IM</b>	SPDR MSCI ACWI EUR Hedged UCITS ETF (Acc)	10.05	0.02	0.02	60,291	1,180,096	5,076	99,873	4,368	3,618	0.13	0.09
IE00BF1B7272	<b>SPP2 GY</b>	SPDR MSCI ACWI USD Hdg UCITS ETF (Acc)	17.86	0.04	0.04	347	7,638	5,072	112,038	5,176	347	0.14	0.07
IE00BFOYGT14	<b>SPPW GY</b>	SPDR MSCI World UCITS ETF (Acc)	5.40	0.02	0.02	644,393	22,619,436	8,058	282,437	9,581	730	0.12	0.07
IE0005POVJH8	<b>SWGPx I2</b>	SPDR MSCI World GBP Hdg UCITS ETF (Dist)	14.19	0.02	0.02	17,308	242,397	1,538	21,549	1,654	-	0.12	0.10
IE00BZ1HVL2	<b>SPFH GY</b>	SPDR MSCI World EUR Hdg UCITS ETF (Acc)	18.74	0.02	0.02	26,774	321,254	5,266	63,135	5,213	1,070	0.13	0.07
IE00BCBJG560	<b>ZPRS GY</b>	SPDR MSCI World Small Cap UCITS ETF	10.30	0.10	0.10	19,667	1,957,383	1,281	127,664	1,172	207	0.13	0.08
IE00B9CQXS71	<b>ZPRG GY</b>	SPDR S&P Global Dividend Aristocrats UCITS ETF	9.97	0.03	0.03	102,370	3,135,976	4,292	131,472	4,593	295	0.12	0.07
<b>Equity – Developed Region/Country</b>													
IE00BFTWP510	<b>ZPRL GY</b>	SPDR EURO STOXX Low Volatility UCITS ETF	15.78	0.08	0.07	1,091	54,679	2,259	112,753	2,219	127	0.11	0.05
IE00BSJQCQV56	<b>ZPRP GY</b>	SPDR FTSE EPRA Europe EX UK Real Estate UCITS ETF	31.45	0.09	0.08	2,736	74,990	2,258	61,806	1,865	122	0.19	0.17
IE00B7452L46	<b>FTAL LN</b>	SPDR FTSE UK All Share UCITS ETF (Acc)	9.02	0.07	0.07	64,761	5,248,458	3,665	296,678	3,125	193	0.11	0.07
IE00BD5FCF91	<b>FTAD LN</b>	SPDR FTSE UK All Share UCITS ETF (Dist)	15.01	0.01	0.01	60,202	394,659	27,999	183,640	25,472	2,848	0.12	0.09
IE00B910VR50	<b>ZPRE GY</b>	SPDR MSCI EMU UCITS ETF	11.28	0.09	0.09	34,276	2,739,202	2,489	199,340	2,637	301	0.11	0.09
IE00BKW0Q14	<b>EROX IM</b>	SPDR MSCI Europe UCITS ETF	12.55	0.41	0.38	9,058	2,917,486	630	203,607	580	118	0.11	0.09
IE00BKW0M75	<b>SMCFP</b>	SPDR MSCI Europe Small Cap UCITS ETF	24.32	0.78	0.79	2,768	881,450	481	152,983	363	46	0.13	0.15
IE00BSPLC298	<b>ZPRX GY</b>	SPDR MSCI Europe Small Cap Value Weighted UCITS ETF	16.70	0.09	0.08	21,053	1,087,924	736	38,061	890	131	0.13	0.09

Source: BMLL Technologies, Bloomberg, SPDR Capital Markets.

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<b>Equity – Developed Region/Country (cont'd)</b>													
IE00BSPLC306	<b>ZPRW GY</b>	SPDR MSCI Europe Value UCITS ETF	23.17	0.12	0.11	1,000	50,793	2,757	140,148	3,204	124	0.13	0.17
IE00BSPLC413	<b>ZPRV GY</b>	SPDR MSCI USA Small Cap Value Weighted UCITS ETF	13.25	0.08	0.08	45,817	2,815,203	2,459	151,176	2,817	84	0.13	0.11
IE00BSPLC520	<b>USVL LN</b>	SPDR MSCI USA Value UCITS ETF	13.35	0.08	0.08	7,362	438,704	2,312	138,129	1,995	189	0.14	0.13
IE00BZ0G8C04	<b>ZPDW GY</b>	SPDR MSCI Japan EUR Hedged UCITS ETF	13.82	0.10	0.12	5,734	416,942	632	45,891	588	213	0.18	0.07
IE00BZ0G8B96	<b>ZPDJ GY</b>	SPDR MSCI Japan UCITS ETF	10.76	0.06	0.09	33,771	1,986,912	1,679	99,113	1,487	109	0.15	0.08
IE00BJ380D84	<b>ZPRR GY</b>	SPDR Russell 2000 U.S. Small Cap UCITS ETF	6.06	0.03	0.04	522,735	30,060,215	2,969	170,871	2,983	233	0.16	0.11
IE00B4YBJ215	<b>SPY4 LN</b>	SPDR S&P 400 U.S. Mid Cap UCITS ETF	6.76	0.06	0.06	159,090	14,141,068	1,791	159,039	1,558	158	0.14	0.16
IE00B6YX5C33	<b>SPY5 LN</b>	SPDR S&P 500 UCITS ETF (Dist)	2.96	0.15	0.16	84,502	43,177,611	364	185,991	323	2	0.13	0.10
IE00BYW2V44	<b>SPPE GY</b>	SPDR S&P 500 Euro Hdg UCITS ETF (Acc)	6.91	0.01	0.01	515,033	6,994,350	10,664	144,814	9,794	1,889	0.13	0.09
IE00XZSV718	<b>SPYL NA</b>	SPDR S&P 500 UCITS ETF (Acc)	5.21	0.01	0.01	1,227,271	15,156,170	11,657	144,084	11,388	1,514	0.12	0.13
IE00B802KR88	<b>SPY1 GY</b>	SPDR S&P 500 Low Volatility UCITS ETF	10.37	0.07	0.08	26,944	1,903,262	2,285	161,462	1,996	406	0.09	0.06
IE00B5M1WJ87	<b>SPYW GY</b>	SPDR S&P Euro Dividend Aristocrats UCITS ETF	6.94	0.02	0.02	184,461	4,641,667	7,464	187,596	9,742	343	0.10	0.06
IE00B9KNR336	<b>ZPRA GY</b>	SPDR S&P Pan Asia Dividend Aristocrats UCITS ETF	17.54	0.08	0.09	17,877	789,083	1,723	76,152	1,420	145	0.12	0.08
IE00B6S2Z822	<b>UKDV LN</b>	SPDR S&P UK Dividend Aristocrats UCITS ETF	23.21	0.03	0.03	20,106	247,730	13,802	170,067	11,563	135	0.13	0.16
IE00B6YX5D40	<b>UDVD LN</b>	SPDR S&P US Dividend Aristocrats UCITS ETF	7.64	0.05	0.05	295,030	20,796,307	3,214	226,662	3,255	206	0.10	0.11
IE00B979GK47	<b>SPPD GY</b>	SPDR S&P US Dividend Aristocrats EUR Hedged UCITS ETF	12.64	0.01	0.01	95,496	816,621	20,521	175,699	19,979	17,542	0.10	0.08
IE00BJXRT813	<b>WVAL LN</b>	SPDR MSCI World Value UCITS ETF (Acc)	16.67	0.05	0.05	15,226	464,477	3,555	108,666	2,782	280	0.15	0.11
<b>Equity – ESG</b>													
IE00BK5H8015	<b>ZPDX GY</b>	SPDR STOXX EUROPE 600 ESG Screened UCITS ETF (Acc)	8.42	0.03	0.02	38,338	1,226,700	2,718	86,993	2,891	789	0.12	0.33
IE00BH4GFZ28	<b>500X IM</b>	SPDR S&P 500 ESG UCITS ETF (Acc)	8.57	0.03	0.03	404,130	14,610,777	8,953	324,167	11,578	1,242	0.15	0.10
IE00BYTH5S21	<b>ZPD3 GY</b>	SPDR S&P Global Dividend Aristocrats ESG UCITS ETF (Dist)	25.64	0.05	0.05	8,299	155,836	4,330	81,176	5,651	273	0.10	0.47
IE00BYTH5R14	<b>ZPD6 GY</b>	SPDR S&P US Dividend Aristocrats ESG UCITS ETF (Dist)	21.97	0.05	0.05	3,852	80,409	4,379	91,597	5,822	825	0.09	0.14
IE00BYTH5T38	<b>ZPD9 GY</b>	SPDR S&P Euro Dividend Aristocrats ESG UCITS ETF (Dist)	23.26	0.05	0.05	1,321	28,468	8,983	193,833	11,553	211	0.15	0.09
IE00BYTH5594	<b>SWPA NA</b>	SPDR MSCI World Climate Paris Aligned UCITS ETF	21.37	0.02	0.02	2,327	26,746	4,695	53,950	4,467	62	0.13	0.08

Source: BMLL Technologies, Bloomberg, SPDR Capital Markets.

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<b>ESG (cont'd)</b>													
IEOBYTH5487	<b>SPF5 GY</b>	SPDR MSCI Europe Climate Paris Aligned UCITS ETF	19.56	0.02	0.02	664	8,464	5,176	66,012	5,199	232	0.13	0.07
IEO0B00PV184	<b>SPF6 GY</b>	SPDR MSCI Japan Climate Paris Aligned UCITS ETF	28.22	0.02	0.02	770	6,670	8,840	76,719	8,309	345	0.15	0.08
IEOBYTH5263	<b>SMPA NA</b>	SPDR MSCI Emerging Markets Climate Paris Aligned UCITS ETF	50.00	0.05	0.05	2,288	23,906	1,687	17,592	1,853	425	0.14	0.10
IEOBYTH5719	<b>SPF9 GY</b>	SPDR MSCI USA Climate Paris Aligned UCITS ETF	23.59	0.03	0.03	5,238	61,462	5,565	65,337	5,555	1,194	0.15	0.07
IEOBYTH5370	<b>AWPA IM</b>	SPDR MSCI ACWI Climate Paris Aligned UCITS ETF	23.65	0.03	0.03	1,604	17,750	2,567	28,428	3,042	-	0.12	0.10
<b>Equity – Sectors</b>													
IEO0BKW00C77	<b>STR FP</b>	SPDR MSCI Europe Consumer Discretionary UCITS ETF	13.06	0.25	0.24	2,875	558,331	948	184,602	807	44	0.19	0.17
IEO0BKW00D84	<b>STS FP</b>	SPDR MSCI Europe Consumer Staples UCITS ETF	10.42	0.24	0.24	13,253	2,994,727	947	213,272	1,094	193	0.11	0.10
IEO0BKW00F09	<b>STN FP</b>	SPDR MSCI Europe Energy UCITS ETF	14.12	0.33	0.28	13,000	3,012,981	2,624	609,985	1,758	43	0.18	0.14
IEO0BKW00G16	<b>STZ FP</b>	SPDR MSCI Europe Financials UCITS ETF	12.02	0.10	0.09	12,375	1,075,880	2,863	249,159	3,041	110	0.18	0.11
IEO0BKW00H23	<b>SPYH GY</b>	SPDR MSCI Europe Health Care UCITS ETF	11.31	0.26	0.25	5,158	1,185,365	488	112,138	565	30	0.12	0.09
IEO0BKW00J47	<b>STOJ IM</b>	SPDR MSCI Europe Industrials UCITS ETF	11.32	0.37	0.39	6,148	1,988,858	618	200,024	551	36	0.15	0.12
IEO0BKW00K51	<b>STKX IM</b>	SPDR MSCI Europe Technology UCITS ETF	13.19	0.20	0.19	10,713	1,577,863	2,056	302,124	1,344	281	0.21	0.18
IEO0BKW00L68	<b>SPYP GY</b>	SPDR MSCI Europe Materials UCITS ETF	12.80	0.43	0.41	11,907	3,959,409	401	133,090	399	51	0.14	0.08
IEO0BKW00N82	<b>STT FP</b>	SPDR MSCI Europe Communication Services UCITS ETF	15.09	0.10	0.09	20,930	1,365,681	2,116	138,510	1,850	775	0.15	0.11
IEO0BKW00P07	<b>STUX IM</b>	SPDR MSCI Europe Utilities UCITS ETF	13.70	0.23	0.24	28,959	4,815,757	994	165,349	778	159	0.16	0.14
IEO0BWBXM278	<b>ZPDD GY</b>	SPDR S&P U.S. Consumer Discretionary Select Sector UCITS ETF	14.12	0.07	0.08	14,106	726,539	1,379	70,963	1,381	163	0.19	0.09
IEO0BWBXM385	<b>SXLP LN</b>	SPDR S&P U.S. Consumer Staples Select Sector UCITS ETF	9.40	0.04	0.03	46,158	1,739,810	2,157	81,475	2,394	388	0.08	0.09
IEO0BWBXM492	<b>SXLE IM</b>	SPDR S&P U.S. Energy Select Sector UCITS ETF	16.94	0.06	0.06	186,700	6,779,304	3,307	120,304	3,991	872	0.16	0.16
IEO0BWBXM500	<b>SXLF LN</b>	SPDR S&P U.S. Financials Select Sector UCITS ETF	12.19	0.06	0.06	42,619	2,008,088	2,462	116,154	2,364	314	0.13	0.14
IEO0BWBXM617	<b>SXLV LN</b>	SPDR S&P U.S. Health Care Select Sector UCITS ETF	9.45	0.04	0.04	63,712	2,709,849	2,334	99,336	2,308	518	0.09	0.11
IEO0BWBXM724	<b>ZPDI GY</b>	SPDR S&P U.S. Industrials Select Sector UCITS ETF	11.51	0.06	0.06	49,447	2,585,901	1,995	104,313	2,002	242	0.12	0.08
IEO0BWBXM831	<b>SXLB IM</b>	SPDR S&P U.S. Materials Select Sector UCITS ETF	17.67	0.08	0.07	10,590	464,017	2,646	115,762	2,342	233	0.12	0.16
IEO0BWBXM948	<b>ZPDT GY</b>	SPDR S&P U.S. Technology Select Sector UCITS ETF	9.94	0.10	0.09	61,778	6,513,903	2,140	226,665	2,250	180	0.20	0.09

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<b>Equity – Sectors (cont'd)</b>													
IE00BWBXMB69	<b>SXLU IM</b>	SPDR S&P U.S. Utilities Select Sector UCITS ETF	16.21	0.06	0.06	28,859	1,129,472	2,700	105,704	2,936	553	0.15	0.15
IE00BFWF50	<b>ZPKD GY</b>	SPDR S&P U.S. Communication Services Select Sector UCITS ETF	15.28	0.05	0.05	43,930	1,516,015	2,141	74,170	2,217	409	0.23	0.09
IE00BYTRR640	<b>WOOD NA</b>	SPDR MSCI World Consumer Discretionary UCITS ETF	14.95	0.10	0.11	4,043	276,431	959	65,532	993	115	0.17	0.13
IE00BYTRR756	<b>WCOS NA</b>	SPDR MSCI World Consumer Staples UCITS ETF	17.39	0.08	0.07	8,045	359,449	1,660	74,287	1,713	246	0.08	0.09
IE00BYTRR863	<b>WNRG LN</b>	SPDR MSCI World Energy UCITS ETF	13.94	0.07	0.07	56,282	3,025,052	3,344	179,746	3,061	391	0.13	0.14
IE00BYTRR970	<b>WFIN NA</b>	SPDR MSCI World Financials UCITS ETF	17.90	0.11	0.11	25,128	1,553,332	1,966	121,609	1,837	192	0.14	0.13
IE00BYTRRB94	<b>WHEA NA</b>	SPDR MSCI World Health Care UCITS ETF	12.73	0.08	0.08	37,574	2,257,104	2,201	132,124	1,972	134	0.08	0.11
IE00BYTRRC02	<b>WIND NA</b>	SPDR MSCI World Industrials UCITS ETF	19.28	0.13	0.13	7,638	498,717	1,269	82,845	1,044	84	0.11	0.12
IE00BYTRRF33	<b>WMAT NA</b>	SPDR MSCI World Materials UCITS ETF	16.24	0.10	0.10	6,639	414,255	1,556	97,138	1,509	99	0.14	0.11
IE00BYTRRD19	<b>WTEC LN</b>	SPDR MSCI World Technology UCITS ETF	11.44	0.17	0.18	27,448	4,013,047	1,248	182,817	1,224	123	0.21	0.14
IE00BYTRRG40	<b>WTEL NA</b>	SPDR MSCI World Communication Services UCITS ETF	22.56	0.12	0.11	8,363	439,166	1,228	64,481	1,193	152	0.28	0.13
IE00BYTRRH56	<b>WUTI NA</b>	SPDR MSCI World Utilities UCITS ETF	24.59	0.11	0.11	3,743	174,477	800	37,333	900	83	0.13	0.15
<b>Equity – Emerging Markets</b>													
IE00B466KX20	<b>SPYA GY</b>	SPDR MSCI EM Asia UCITS ETF	11.58	0.08	0.08	31,256	2,221,943	1,635	116,436	2,134	130	0.12	0.07
IE00B48X4842	<b>SPYX GY</b>	SPDR MSCI Emerging Markets Small Cap UCITS ETF	22.80	0.26	0.26	11,296	1,294,915	574	65,944	488	75	0.13	0.12
IE00B469F816	<b>EMRG FP</b>	SPDR MSCI Emerging Markets UCITS ETF	13.72	0.08	0.09	143,439	8,614,807	1,947	117,339	1,326	110	0.13	0.13
IE00B6YX5B26	<b>SPYV GY</b>	SPDR S&P Emerging Markets Dividend Aristocrats UCITS ETF	28.74	0.04	0.04	107,014	1,443,513	3,748	50,583	3,139	535	0.14	0.09
<b>Fixed Income – Aggregate</b>													
IE00B41RYL63	<b>SYBA GY</b>	SPDR Bloomberg Euro Aggregate Bond UCITS ETF	7.60	0.04	0.05	34,201	1,980,836	2,268	131,413	2,637	271	0.05	0.03
IE00B459R192	<b>SYBU GY</b>	SPDR Bloomberg U.S. Aggregate Bond UCITS ETF	22.28	0.21	0.19	6,552	605,473	4,812	445,245	5,047	106	0.06	0.07
IE00B43QJJ40	<b>SYBZ GY</b>	SPDR Bloomberg Global Aggregate Bond UCITS ETF (Dist)	11.12	0.03	0.03	108,159	2,687,173	6,213	154,625	7,055	673	0.05	0.04
IE000A07A2X6	<b>SPFF GY</b>	SPDR Bloomberg Global Aggregate Bond EUR Hdg UCITS ETF (Acc)	13.98	0.05	0.05	47,415	1,546,733	2,298	75,097	6,955	522	0.05	0.04

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<b>Fixed Income – Aggregate (cont'd)</b>													
IE00BKC94M46	<b>GLAD LN</b>	SPDR Bloomberg Global Aggregate Bond USD Hdg UCITS ETF (Acc)	13.67	0.04	0.04	42,278	1,221,151	7,513	216,833	8,995	1,012	0.05	0.04
IE00BF1QPH33	<b>SPFU GY</b>	SPDR Bloomberg Global Aggregate Bond USD Hdg UCITS ETF (Dist)	13.34	0.04	0.04	9,465	278,526	13,113	386,059	10,463	2,118	0.04	0.02
IE00BF1QPJ56	<b>GLAB LN</b>	SPDR Bloomberg Global Aggregate Bond GBP Hdg UCITS ETF (Dist)	13.76	0.05	0.05	32,318	1,117,777	6,598	228,247	7,651	1,307	0.04	0.05
IE00BF1QPL78	<b>SPFE GY</b>	SPDR Bloomberg Global Aggregate Bond EUR Hdg UCITS ETF (Dist)	9.87	0.03	0.03	114,242	3,183,257	6,201	172,812	5,759	915	0.05	0.03
IE00BF1QPK61	<b>GLAC SE</b>	SPDR Bloomberg Global Aggregate Bond CHF Hdg UCITS ETF (Dist)	12.80	0.04	0.04	206,689	6,145,476	7,843	233,094	7,536	821	0.05	0.04
<b>Fixed Income – Corporate</b>													
IE00B3T9LM79	<b>EUCO IM</b>	SPDR Bloomberg Euro Corporate Bond UCITS ETF	9.37	0.05	0.06	54,175	3,048,594	6,520	366,952	8,860	462	0.05	0.04
IE00BC7GZW19	<b>SEUC IM</b>	SPDR Bloomberg 0–3 Year Euro Corporate Bond UCITS ETF	5.51	0.02	0.02	148,727	4,730,743	9,219	293,237	10,319	578	0.01	0.02
IE000CLH1Z98	<b>SUEC LN</b>	SPDR Bloomberg 0–3 Year Euro Corporate Bond USD Hdg UCITS ETF (Dist)	25.53	0.03	0.02	N/A	N/A	45,468	457,593	38,673	–	0.01	0.04
IE00OP4KWPY3	<b>SUUC LN</b>	SPDR Bloomberg 0–3 Year Euro Corporate Bond USD Hdg UCITS ETF (Acc)	27.30	0.03	0.03	N/A	N/A	43,998	442,775	37,785	–	0.01	0.04
IE0005HG1US8	<b>SEGHx I2</b>	SPDR Bloomberg 0–3 Year Euro Corporate Bond GBP Hdg UCITS ETF (Dist)	29.64	0.04	0.04	N/A	N/A	95,164	1,201,134	47,583	–	0.01	0.01
IE000IUNJSL2	<b>SEUA GY</b>	SPDR Bloomberg 0–3 Year Euro Corporate Bond UCITS ETF (Acc)	30.79	0.03	0.03	80	862	50,615	546,133	35,504	91	0.01	0.03
IE00BC7GZX26	<b>SUSC IM</b>	SPDR Bloomberg 0–3 Year U.S. Corporate Bond UCITS ETF	17.74	0.09	0.09	11,556	567,064	1,053	51,647	1,220	72	0.06	0.06
IE00BYV12Y75	<b>IUCB IM</b>	SPDR Bloomberg 3–10 Year U.S. Corporate Bond UCITS ETF	16.81	0.05	0.05	73,615	2,133,985	3,503	101,582	2,964	1,008	0.06	0.07
IE00BZ0G8860	<b>SYBN GY</b>	SPDR Bloomberg 10+ Year U.S. Corporate Bond UCITS ETF	19.84	0.05	0.05	22,284	589,016	2,366	62,596	1,966	458	0.11	0.08
IE00B4694Z11	<b>UKGO LN</b>	SPDR Bloomberg Sterling Corporate Bond UCITS ETF	28.67	0.18	0.19	13,567	863,919	2,358	150,055	2,102	462	0.07	0.08
IE00BCBJF711	<b>SUKC LN</b>	SPDR Bloomberg 0–5 Year Sterling Corporate Bond UCITS ETF	25.50	0.09	0.09	29,723	1,068,496	3,644	131,038	4,024	431	0.03	0.06

Source: BMLL Technologies, Bloomberg, SPDR Capital Markets.

ISIN	Ticker	ETF Name	Spread (bps)	Spread (\$)	Spread (\$) 3 Month Avg.	Consolidated Avg. Daily Volume (Shares)	Consolidated Avg. Daily Volume (\$)	Avg. Quote Size (Shares)	Avg. Quote Size (\$)	Avg. Quote Size (Shares) 3 Month Avg.	Avg. Trade Size (Shares)	Daily Volatility (%)	Intraday Volatility (%)
<b>Fixed Income – Government</b>													
IE00B3S5XW04	<b>SYBB GY</b>	SPDR Bloomberg Euro Government Bond UCITS ETF (Dist)	6.25	0.04	0.04	13,597	815,324	2,985	178,875	3,377	350	0.06	0.03
IE00BMYHQM42	<b>GOVA NA</b>	SPDR Bloomberg Euro Government Bond UCITS ETF (Acc)	7.95	0.02	0.02	81,552	2,171,897	8,957	238,754	9,353	1,006	0.07	0.10
IE00B6YX5F63	<b>SYB3 GY</b>	SPDR Bloomberg 1–3 Year Euro Government Bond UCITS ETF	3.95	0.02	0.02	76,469	4,170,084	10,065	549,072	10,220	605	0.02	0.01
IE00BS7K8821	<b>EU35 IM</b>	SPDR Bloomberg 3–5 Year Euro Government Bond UCITS ETF	7.98	0.02	0.02	3,371	104,063	15,998	494,223	16,874	207	0.04	0.04
IE00BYSZ6062	<b>SYBV GY</b>	SPDR Bloomberg 10+ Year Euro Government Bond UCITS ETF	11.88	0.03	0.03	23,844	623,043	4,570	119,626	4,316	328	0.13	0.07
IE00B3W74078	<b>GLTY LN</b>	SPDR Bloomberg UK Gilt UCITS ETF	9.36	0.05	0.05	21,246	1,155,964	4,068	221,404	3,870	359	0.07	0.08
IE00B6YX5K17	<b>GLTS LN</b>	SPDR Bloomberg 1–5 Year Gilt UCITS ETF	7.86	0.05	0.05	68,602	4,122,605	14,244	857,154	15,804	350	0.03	0.04
IE00B6YX5L24	<b>GLTL LN</b>	SPDR Bloomberg 15+ Year Gilt UCITS ETF/Old	14.26	0.07	0.07	413,136	20,060,766	2,586	125,967	3,184	416	0.14	0.18
IE00BJXRT698	<b>ZPR1 GY</b>	SPDR Bloomberg 1–3 Month T-Bill UCITS ETF (Acc)	2.18	0.02	0.02	45,983	5,029,201	2,558	279,754	3,232	325	-	0.01
IE00BJXRT706	<b>ZPRM GY</b>	SPDR Bloomberg 1–3 Month T-Bill MXN Hdg UCITS ETF (Acc)	11.71	0.19	0.17	2,851	461,122	7,968	1,289,929	7,698	1,026	0.13	0.08
IE00B44CND37	<b>TRSY LN</b>	SPDR Bloomberg U.S. Treasury Bond UCITS ETF	5.69	0.05	0.05	35,566	3,363,805	7,888	746,410	7,826	307	0.06	0.05
IE00BC7GZJ81	<b>SYBW GY</b>	SPDR Bloomberg 1–3 Year U.S. Treasury Bond UCITS ETF	4.67	0.02	0.03	14,043	668,860	3,093	147,374	3,292	535	0.06	0.04
IE00BYSZ5R67	<b>TRSS IM</b>	SPDR Bloomberg 3–5 Year U.S. Treasury Bond UCITS ETF	8.10	0.02	0.02	12,701	344,542	18,054	489,739	17,121	3,778	0.06	0.05
IE00BYSZ5T81	<b>TRSX IM</b>	SPDR Bloomberg 7–10 Year U.S. Treasury Bond UCITS ETF	6.09	0.02	0.01	5,622	140,740	10,427	261,171	10,388	968	0.07	0.06
IE00BYSZ5V04	<b>SPPX GY</b>	SPDR Bloomberg 10+ Year U.S. Treasury Bond UCITS ETF	10.86	0.02	0.02	23,776	508,437	4,466	95,449	5,259	209	0.14	0.08
IE00BZOG8977	<b>TIPS IM</b>	SPDR Bloomberg U.S. TIPS UCITS ETF	16.79	0.05	0.04	31,430	885,717	7,310	206,028	8,767	1,286	0.05	0.10
IE00B6YX5J02	<b>CHNT IM</b>	SPDR Bloomberg China Treasury Bond UCITS ETF	26.74	0.08	0.09	4,147	122,405	7,621	225,036	10,905	180	0.07	0.09

Source: BMLL Technologies, Bloomberg, SPDR Capital Markets.

ISIN	Ticker	ETF Name	Spread (bps)	Spread (\$)	Spread (\$) 3 Month Avg.	Consolidated Avg. Daily Volume (Shares)	Consolidated Avg. Daily Volume (\$)	Avg. Quote Size (Shares)	Avg. Quote Size (\$)	Avg. Quote Size (Shares) 3 Month Avg.	Avg. Trade Size (Shares)	Daily Volatility (%)	Intraday Volatility (%)
<b>Fixed Income – Emerging Markets</b>													
IE00BP46NG52	<b>EMH5 IM</b>	SPDR ICE BofA 0–5 Year EM USD Government Bond UCITS ETF (Dist)	23.05	0.06	0.06	43,068	1,150,525	2,612	69,854	2,939	327	0.05	0.10
IE00BJL36X53	<b>ZPR6 GY</b>	SPDR ICE BofA 0–5 Year EM USD Government Bond EUR Hdg UCITS ETF (Acc)	20.65	0.06	0.06	77,834	2,353,935	2,162	65,475	1,743	819	0.05	0.07
IE00B4613386	<b>EMLD IM</b>	SPDR Bloomberg Emerging Markets Local Bond UCITS ETF (Dist)	13.53	0.07	0.09	197,506	10,848,850	1,026	56,358	1,309	471	0.05	0.06
IE00BFWFPY67	<b>SPFA GY</b>	SPDR Bloomberg Emerging Markets Local Bond UCITS ETF (Acc)	23.37	0.07	0.07	3,249	97,496	1,844	55,385	2,037	430	0.06	0.10
IE00BK8JH525	<b>EMDE IM</b>	SPDR Bloomberg Emerging Markets Local Bond USD Base CCY Hdg to EUR UCITS ETF (Acc)	33.14	0.09	0.09	28,078	755,758	4,962	133,502	4,255	5,161	0.08	0.11
<b>Fixed Income – ESG</b>													
IE00BLF7VX27	<b>SPPU GY</b>	SPDR Bloomberg SASB U.S. Corporate ESG UCITS ETF (Acc)	17.11	0.05	0.05	112,347	3,036,292	2,973	80,436	2,821	1,971	0.08	0.05
IE00BFYOGV36	<b>USCE NA</b>	SPDR Bloomberg SASB U.S. Corporate ESG EUR Hdg UCITS ETF (Acc)	19.59	0.05	0.05	11,276	305,146	1,569	42,472	2,168	734	0.06	0.07
IE00B99FL386	<b>SJNK IM</b>	SPDR Bloomberg SASB US High Yield Corporate ESG Bond UCITS ETF	20.78	0.08	0.09	19,160	759,505	1,355	53,714	1,853	244	0.06	0.09
IE00BYTH5602	<b>SJNE IM</b>	SPDR Bloomberg SASB U.S. High Yield Corporate ESG EUR Hdg UCITS ETF (Acc)	30.72	0.10	0.10	3,675	120,027	2,440	79,724	3,413	95	0.05	0.05
IE00B6YX5H87	<b>SPPS GY</b>	SPDR Bloomberg SASB 0–3 Year Euro Corporate ESG UCITS ETF	15.88	0.05	0.05	87,817	2,912,572	6,767	224,472	9,721	10,416	0.01	0.03
<b>Fixed Income – High Yield</b>													
IE00B6YX5M31	<b>JNKE IM</b>	SPDR Bloomberg Euro High Yield Bond UCITS ETF	10.54	0.06	0.06	70,214	3,851,756	4,507	247,101	4,210	270	0.06	0.06

Source: BMLL Technologies, Bloomberg, SPDR Capital Markets.

ISIN	Ticker	ETF Name	Spread (bps)	Spread (\$)	Spread (\$) 3 Month Avg.	Consolidated Avg. Daily Volume (Shares)	Consolidated Avg. Daily Volume (\$)	Avg. Quote Size (Shares)	Avg. Quote Size (\$)	Avg. Quote Size (Shares) 3 Month Avg.	Avg. Trade Size (Shares)	Daily Volatility (%)	Intraday Volatility (%)
<b>Fixed Income – Convertible/Hybrid</b>													
IE00BQWJF070	<b>ZPRI GY</b>	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	36.3	0.12	0.11	38,586	1,247,750	2,083	67,334	1,389	415	0.11	0.19
IE00BNH72088	<b>ZPRG GY</b>	SPDR Refinitiv Global Convertible Bond UCITS ETF (Dist)	16.5	0.08	0.07	58,419	2,675,505	2,120	97,057	1,574	358	0.08	0.07
IE00BDT6FS23	<b>GCVG SE</b>	SPDR Refinitiv Global Convertible Bond CHF Hdg UCITS ETF (Acc)	33.6	0.13	0.11	11,087	428,740	4,067	156,946	2,557	1,146	0.11	0.13
IE00BDT6FP91	<b>SPF1 GY</b>	SPDR Refinitiv Global Convertible Bond EUR Hdg UCITS ETF (Acc)	20.6	0.08	0.07	89,358	3,507,560	3,138	123,036	2,684	604	0.08	0.24
IE00BDT6FR16	<b>SPF2 GY</b>	SPDR Refinitiv Global Convertible Bond USD Hdg UCITS ETF (Dist)	38.2	0.12	0.10	505	15,338	5,092	154,850	4,650	359	0.07	0.04
IE00BDT6FT30	<b>GCVGx I2</b>	SPDR Refinitiv Global Convertible Bond GBP Hdg UCITS ETF (Dist)	35.4	0.13	0.12	87,524	3,234,208	579	21,397	721	–	0.07	0.05

Source: BMLL Technologies, Bloomberg, SPDR Capital Markets.

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Spread (\$) 3 Month Avg: The time weighted average spread over last 3 months expressed in US\$.

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