

Trading Report

ETF Data
Capital Markets Group

January 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 (%)
Equity – Global													
IE00B8GF1M35	SPYJ GY	SPDR Dow Jones Global Real Estate UCITS ETF (Dist)	16.98	0.06	0.06	33,190	1,090,213	1,914	62,853	1,939	179	0.12	0.09
IE00BH4GR342	SPY2 GY	SPDR Dow Jones Global Real Estate UCITS ETF (Acc)	26.30	0.05	0.05	8,107	150,486	2,566	47,626	2,697	252	0.10	0.09
IE00B3YLT66	SPYI GY	SPDR MSCI ACWI IMI UCITS ETF	5.19	0.11	0.13	54,804	11,191,380	1,092	222,863	1,543	159	0.07	0.05
IE00B44Z5B48	SPYY GY	SPDR MSCI ACWI UCITS ETF	5.10	0.10	0.10	191,710	38,290,485	1,117	222,736	1,262	152	0.06	0.04
IE00BF1B7389	SPP1 GY	SPDR MSCI ACWI EUR Hedged UCITS ETF (Acc)	9.33	0.02	0.02	44,197	825,193	5,901	110,201	6,607	1,167	0.07	0.09
IE00BF1B7272	SPP2 GY	SPDR MSCI ACWI USD Hdg UCITS ETF (Acc)	16.54	0.03	0.03	652	13,455	8,468	174,834	8,453	857	0.09	0.05
IE00BFYOGT14	SPPW GY	SPDR MSCI World UCITS ETF (Acc)	3.93	0.01	0.01	750,908	24,858,990	5,478	181,089	5,416	1,934	0.07	0.05
IE0005POVJH8	SWGPx I2	SPDR MSCI World GBP Hdg UCITS ETF (Dist)	14.36	0.02	0.02	93,266	1,242,603	2,197	29,111	3,134	–	0.08	0.09
IE000BZ1HVL2	SPFH GY	SPDR MSCI World EUR Hdg UCITS ETF (Acc)	10.83	0.01	0.02	39,359	450,017	3,589	41,027	5,691	1,547	0.09	0.07
IE00BCBJG560	ZPRS GY	SPDR MSCI World Small Cap UCITS ETF	12.02	0.12	0.10	27,948	2,699,958	1,248	120,487	1,420	172	0.11	0.08
IE00B9CQXS71	ZPRG GY	SPDR S&P Global Dividend Aristocrats UCITS ETF	9.81	0.03	0.03	301,972	9,326,920	5,716	177,852	5,273	450	0.10	0.06
Equity – Developed Region/Country													
IE00BFTWP510	ZPRL GY	SPDR EURO STOXX Low Volatility UCITS ETF	14.97	0.07	0.08	1,959	96,817	2,842	140,114	2,326	77	0.08	0.05
IE00BSJCQV56	ZPRP GY	SPDR FTSE EPRA Europe EX UK Real Estate UCITS ETF	28.68	0.08	0.08	3,119	89,473	1,460	41,924	2,110	89	0.18	0.29
IE00B7452L46	FTAL LN	SPDR FTSE UK All Share UCITS ETF (Acc)	8.60	0.07	0.08	18,021	1,405,988	2,823	219,746	2,609	171	0.09	0.09
IE00BD5FCF91	ZPRD GY	SPDR FTSE UK All Share UCITS ETF (Dist)	15.11	0.01	0.01	56,791	363,289	27,881	177,954	22,980	3,090	0.09	0.06
IE00B91OVR50	ZPRE GY	SPDR MSCI EMU UCITS ETF	9.33	0.07	0.06	10,778	803,181	3,521	262,031	2,829	220	0.11	0.19
IE00BKW0Q14	EROX IM	SPDR MSCI Europe UCITS ETF	10.34	0.32	0.32	19,940	6,125,959	460	141,106	477	104	0.10	0.09
IE00BKW0QM75	SMC FP	SPDR MSCI Europe Small Cap UCITS ETF	25.21	0.78	0.90	31,990	9,953,244	231	71,838	265	29	0.14	0.20
IE00BSPLC298	ZPRX GY	SPDR MSCI Europe Small Cap Value Weighted UCITS ETF	17.56	0.09	0.09	17,652	890,833	876	44,174	942	185	0.15	0.13

Source: BMLL Technologies, Bloomberg, SPDR Capital Markets.

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Equity – Developed Region/Country (cont'd)													
IE00BSPLC306	ZPRW GY	SPDR MSCI Europe Value UCITS ETF	28.15	0.14	0.14	1,941	95,473	4,343	211,771	3,046	121	0.11	0.15
IE00BSPLC413	USSC LN	SPDR MSCI USA Small Cap Value Weighted UCITS ETF	13.33	0.08	0.09	60,305	3,649,557	2,275	137,830	2,382	90	0.15	0.18
IE00BSPLC520	USVL LN	SPDR MSCI USA Value UCITS ETF	14.61	0.08	0.08	5,297	299,877	1,618	91,608	2,135	153	0.10	0.11
IE00BZOG8C04	ZPDW GY	SPDR MSCI Japan EUR Hedged UCITS ETF	18.07	0.12	0.11	1,735	115,311	685	45,272	708	137	0.14	0.07
IE00BZOG8B96	JPJP LN	SPDR MSCI Japan UCITS ETF	15.74	0.09	0.08	39,317	2,205,874	4,013	224,868	4,304	431	0.15	0.09
IE00BJ38QD84	ZPRR GY	SPDR Russell 2000 U.S. Small Cap UCITS ETF	5.50	0.03	0.03	455,217	25,502,152	3,472	194,550	2,961	235	0.15	0.11
IE00B4YBJ215	SPY4 LN	SPDR S&P 400 U.S. Mid Cap UCITS ETF	5.92	0.05	0.05	111,201	9,259,768	1,573	131,040	1,504	242	0.12	0.14
IE00B6YX5C33	SPY5 GY	SPDR S&P 500 UCITS ETF (Dist)	3.38	0.16	0.19	65,558	31,464,715	400	191,863	365	35	0.08	0.05
IE00BYW2V44	SPPE GY	SPDR S&P 500 Euro Hdg UCITS ETF (Acc)	4.06	0.01	0.01	236,938	3,075,516	10,751	139,310	9,821	1,653	0.09	0.05
IE00XZSV718	SP5A IM	SPDR S&P 500 UCITS ETF (Acc)	9.61	0.01	0.02	3,305,037	38,213,766	12,792	147,765	13,037	2,837	0.09	0.10
IE00B802KR88	SPY1 GY	SPDR S&P 500 Low Volatility UCITS ETF	10.13	0.07	0.08	20,840	1,442,346	2,418	167,267	1,952	988	0.07	0.06
IE00B5M1WJ87	SPYW GY	SPDR S&P Euro Dividend Aristocrats UCITS ETF	5.97	0.01	0.02	840,885	20,951,785	14,305	356,176	11,458	602	0.10	0.06
IE00B9KNR336	ZPRA GY	SPDR S&P Pan Asia Dividend Aristocrats UCITS ETF	17.66	0.08	0.08	102,443	4,420,248	1,633	71,213	1,466	264	0.13	0.08
IE00B6S2Z822	UKDV LN	SPDR S&P UK Dividend Aristocrats UCITS ETF	23.74	0.03	0.04	35,918	453,576	10,337	130,403	9,352	295	0.14	0.14
IE00B6YX5D40	SPYD GY	SPDR S&P US Dividend Aristocrats UCITS ETF	5.66	0.04	0.04	263,371	18,030,559	2,707	185,288	2,818	167	0.06	0.06
IE00B979GK47	SPPD GY	SPDR S&P US Dividend Aristocrats EUR Hedged UCITS ETF	14.11	0.01	0.01	59,173	501,585	19,895	168,582	18,355	2,476	0.07	0.07
IE00BJXRT813	WVAL NA	SPDR MSCI World Value UCITS ETF (Acc)	16.74	0.05	0.06	14,677	428,280	2,873	83,780	3,426	469	0.08	0.11
Equity – ESG													
IE00BK5H8015	ZPDX GY	SPDR STOXX EUROPE 600 ESG Screened UCITS ETF (Acc)	7.53	0.02	0.03	44,957	1,364,464	2,129	64,456	2,533	499	0.09	0.10
IE00BH4GPZ28	500X NA	SPDR S&P 500 ESG UCITS ETF (Acc)	6.21	0.02	0.03	824,022	27,990,988	4,297	145,548	3,301	634	0.08	0.07
IE00BYTH5S21	GEDV LN	SPDR S&P Global Dividend Aristocrats ESG UCITS ETF (Dist)	25.14	0.05	0.05	5,144	96,726	5,084	96,189	4,137	162	0.12	0.11
IE00BYTH5R14	ZPD6 GY	SPDR S&P US Dividend Aristocrats ESG UCITS ETF (Dist)	23.63	0.05	0.05	3,233	65,287	10,452	211,122	10,195	424	0.09	0.10
IE00BYTH5T38	ZPD9 GY	SPDR S&P Euro Dividend Aristocrats ESG UCITS ETF (Dist)	24.28	0.05	0.05	589	12,793	5,817	126,130	5,983	123	0.11	0.08
IE00BYTH5594	SWPA NA	SPDR MSCI World Climate Paris Aligned UCITS ETF	19.95	0.02	0.02	7,809	86,100	8,937	98,648	10,365	1,509	0.08	0.06

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ESG (cont'd)													
IEOBYTH5487	ECPA IM	SPDR MSCI Europe Climate Paris Aligned UCITS ETF	17.20	0.02	0.02	59	730	5,621	69,582	5,155	34	0.11	0.10
IEO0B0QPV184	SPF6 GY	SPDR MSCI Japan Climate Paris Aligned UCITS ETF	21.86	0.02	0.02	492	4,308	7,734	67,600	9,060	268	0.16	0.07
IEOBYTH5263	SMPA NA	SPDR MSCI Emerging Markets Climate Paris Aligned UCITS ETF	46.17	0.05	0.05	328	3,274	1,661	16,579	2,230	550	0.12	0.08
IEOBYTH5719	UCPA IM	SPDR MSCI USA Climate Paris Aligned UCITS ETF	21.99	0.02	0.02	435	4,886	5,457	61,193	5,416	1,041	0.09	0.13
IEOBYTH5370	AWPA IM	SPDR MSCI ACWI Climate Paris Aligned UCITS ETF	21.77	0.02	0.02	6,589	69,757	3,441	36,381	3,665	1,098	0.08	0.07
Equity – Sectors													
IEO0BKW00C77	STR FP	SPDR MSCI Europe Consumer Discretionary UCITS ETF	8.81	0.16	0.17	3,090	546,453	1,903	334,832	1,695	112	0.21	0.12
IEO0BKW00D84	STS FP	SPDR MSCI Europe Consumer Staples UCITS ETF	9.49	0.22	0.27	1,631	387,224	1,594	379,897	1,854	38	0.09	0.13
IEO0BKW00F09	STN FP	SPDR MSCI Europe Energy UCITS ETF	10.14	0.21	0.23	17,193	3,592,879	1,344	283,533	1,701	90	0.18	0.15
IEO0BKW00G16	STZ FP	SPDR MSCI Europe Financials UCITS ETF	8.83	0.07	0.08	22,394	1,794,693	3,832	307,792	3,183	170	0.13	0.13
IEO0BKW00H23	SPYH GY	SPDR MSCI Europe Health Care UCITS ETF	9.25	0.21	0.22	10,363	2,339,303	851	191,915	561	42	0.11	0.08
IEO0BKW00J47	STQ FP	SPDR MSCI Europe Industrials UCITS ETF	8.35	0.25	0.27	1,894	572,625	1,192	359,730	1,346	47	0.13	0.11
IEO0BKW00K51	STKX IM	SPDR MSCI Europe Technology UCITS ETF	10.90	0.15	0.16	2,763	373,803	2,389	317,127	1,680	31	0.24	0.15
IEO0BKW00L68	SPYP GY	SPDR MSCI Europe Materials UCITS ETF	10.56	0.33	0.46	2,169	673,790	502	155,899	387	50	0.15	0.08
IEO0BKW00N82	STT FP	SPDR MSCI Europe Communication Services UCITS ETF	13.77	0.09	0.10	3,702	245,069	1,390	91,832	1,457	227	0.07	0.10
IEO0BKW00P07	STU FP	SPDR MSCI Europe Utilities UCITS ETF	11.03	0.20	0.25	5,041	895,512	1,430	256,630	994	93	0.13	0.11
IEO0BWBXM278	ZPDD GY	SPDR S&P U.S. Consumer Discretionary Select Sector UCITS ETF	13.11	0.07	0.06	14,089	713,965	1,955	99,102	2,249	255	0.12	0.08
IEO0BWBXM385	SXLP LN	SPDR S&P U.S. Consumer Staples Select Sector UCITS ETF	9.56	0.03	0.05	32,020	1,165,777	3,024	110,125	2,799	479	0.08	0.09
IEO0BWBXM492	ZPDE GY	SPDR S&P U.S. Energy Select Sector UCITS ETF	15.19	0.05	0.05	157,522	4,881,767	3,540	109,823	3,673	272	0.17	0.11
IEO0BWBXM500	ZPDF GY	SPDR S&P U.S. Financials Select Sector UCITS ETF	11.06	0.05	0.04	35,605	1,555,294	2,519	109,989	2,543	377	0.09	0.08
IEO0BWBXM617	SXLV LN	SPDR S&P U.S. Health Care Select Sector UCITS ETF	9.59	0.04	0.05	44,031	1,849,731	3,195	134,122	3,399	401	0.12	0.11
IEO0BWBXM724	ZPDI GY	SPDR S&P U.S. Industrials Select Sector UCITS ETF	13.59	0.06	0.06	19,368	921,488	2,307	109,898	2,226	354	0.08	0.09
IEO0BWBXM831	SXLB IM	SPDR S&P U.S. Materials Select Sector UCITS ETF	19.28	0.08	0.07	13,027	523,137	2,234	89,703	1,949	628	0.13	0.16
IEO0BWBXM948	ZPDT GY	SPDR S&P U.S. Technology Select Sector UCITS ETF	7.19	0.07	0.07	87,417	8,876,376	2,068	209,335	2,078	370	0.17	0.08

Source: BMLL Technologies, Bloomberg, SPDR Capital Markets.

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Equity – Sectors (cont'd)

IE00BWBXMB69	SXLU LN	SPDR S&P U.S. Utilities Select Sector UCITS ETF	14.97	0.06	0.06	22,084	822,457	2,467	91,880	3,073	397	0.15	0.14
IE00BWFVPX50	ZPDK GY	SPDR S&P U.S. Communication Services Select Sector UCITS ETF	15.31	0.05	0.05	28,989	937,246	3,063	99,671	3,757	469	0.14	0.09
IE00BYTRR640	WCOD NA	SPDR MSCI World Consumer Discretionary UCITS ETF	16.95	0.11	0.12	2,865	186,837	1,472	95,816	1,652	195	0.11	0.12
IE00BYTRR756	WCOS NA	SPDR MSCI World Consumer Staples UCITS ETF	14.56	0.06	0.07	6,334	280,519	1,938	85,784	2,008	191	0.08	0.10
IE00BYTRR863	WNRG NA	SPDR MSCI World Energy UCITS ETF	13.54	0.06	0.08	66,130	3,108,166	2,523	118,785	2,407	182	0.15	0.15
IE00BYTRR970	WFIN NA	SPDR MSCI World Financials UCITS ETF	16.77	0.10	0.10	17,173	984,558	1,447	82,844	1,571	231	0.09	0.11
IE00BYTRRB94	WHEA NA	SPDR MSCI World Health Care UCITS ETF	12.10	0.07	0.07	52,445	3,121,142	2,581	153,410	2,895	165	0.10	0.11
IE00BYTRRC02	WIND NA	SPDR MSCI World Industrials UCITS ETF	18.68	0.11	0.11	10,965	659,484	1,504	90,326	1,382	109	0.09	0.12
IE00BYTRRF33	WMAT NA	SPDR MSCI World Materials UCITS ETF	16.65	0.10	0.11	11,331	661,967	1,897	111,107	1,574	102	0.11	0.11
IE00BYTRRD19	WTCH NA	SPDR MSCI World Technology UCITS ETF	10.03	0.14	0.12	41,562	5,683,357	997	135,691	1,326	71	0.17	0.12
IE00BYTRRG40	WTEL NA	SPDR MSCI World Communication Services UCITS ETF	21.08	0.10	0.11	30,616	1,463,797	1,539	73,544	1,593	147	0.15	0.23
IE00BYTRRH56	WUTI NA	SPDR MSCI World Utilities UCITS ETF	23.98	0.11	0.12	13,883	635,637	715	32,757	915	107	0.12	0.14

Equity – Emerging Markets

IE00B466KX20	SPYA GY	SPDR MSCI EM Asia UCITS ETF	11.94	0.08	0.07	109,208	7,289,768	1,900	126,480	1,606	144	0.14	0.10
IE00B48X4842	SPYX GY	SPDR MSCI Emerging Markets Small Cap UCITS ETF	20.22	0.22	0.23	7,580	839,463	397	43,965	356	61	0.12	0.09
IE00B469F816	SPYM GY	SPDR MSCI Emerging Markets UCITS ETF	17.81	0.10	0.08	21,491	1,225,126	986	56,392	1,561	101	0.14	0.12
IE00B6YX5B26	SPYV GY	SPDR S&P Emerging Markets Dividend Aristocrats UCITS ETF	26.21	0.03	0.03	43,388	545,456	2,172	27,969	2,399	515	0.15	0.10

Fixed Income – Aggregate

IE00B41RYL63	SYBA GY	SPDR Bloomberg Euro Aggregate Bond UCITS ETF	12.06	0.07	0.07	35,983	2,125,307	2,196	130,771	2,046	187	0.04	0.08
IE00B459R192	SYBU GY	SPDR Bloomberg U.S. Aggregate Bond UCITS ETF	17.56	0.17	0.18	4,243	398,866	5,102	487,892	6,042	244	0.06	0.06
IE00B43QJJ40	SYBZ GY	SPDR Bloomberg Global Aggregate Bond UCITS ETF (Dist)	12.39	0.03	0.03	93,350	2,369,608	4,974	127,964	5,691	739	0.05	0.04
IE000A07A2X6	SPFF GY	SPDR Bloomberg Global Aggregate Bond EUR Hdg UCITS ETF (Acc)	16.26	0.05	0.07	4,653	155,833	12,939	432,187	14,245	292	0.03	0.05

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Fixed Income – Aggregate (cont'd)													
IE00BK094M46	SPFV GY	SPDR Bloomberg Global Aggregate Bond USD Hdg UCITS ETF (Acc)	16.28	0.05	0.05	16,592	481,785	14,410	418,286	13,668	798	0.04	0.02
IE00BF1QPH33	SPFU GY	SPDR Bloomberg Global Aggregate Bond USD Hdg UCITS ETF (Dist)	15.05	0.05	0.04	16,628	498,636	9,881	296,346	8,891	2,076	0.04	0.03
IE00BF1QPJ56	SPFB GY	SPDR Bloomberg Global Aggregate Bond GBP Hdg UCITS ETF (Dist)	14.19	0.05	0.05	11,124	398,168	8,213	294,093	9,093	1,052	0.04	0.03
IE00BF1QPL78	SPFE GY	SPDR Bloomberg Global Aggregate Bond EUR Hdg UCITS ETF (Dist)	10.52	0.03	0.03	161,909	4,632,283	4,019	116,526	4,719	757	0.04	0.03
IE00BF1QPK61	GLAC SE	SPDR Bloomberg Global Aggregate Bond CHF Hdg UCITS ETF (Dist)	14.68	0.05	0.05	64,751	2,071,937	4,846	154,549	5,084	1,213	0.05	0.09

Fixed Income – Corporate

IE00B3T9LM79	SYBC GY	SPDR Bloomberg Euro Corporate Bond UCITS ETF	8.19	0.05	0.05	163,504	9,300,135	2,042	117,867	1,910	2,611	0.04	0.03
IE00BG7GZW19	SEUC IM	SPDR Bloomberg 0–3 Year Euro Corporate Bond UCITS ETF	5.71	0.02	0.02	256,913	8,249,796	11,079	359,968	12,656	873	0.02	0.02
IE00BG7GZX26	SUSC IM	SPDR Bloomberg 0–3 Year U.S. Corporate Bond UCITS ETF	15.31	0.08	0.09	5,739	279,579	3,931	195,424	3,747	82	0.05	0.05
IE00BYV12Y75	IUCB IM	SPDR Bloomberg 3–10 Year U.S. Corporate Bond UCITS ETF	18.42	0.05	0.05	142,774	4,160,366	2,246	66,940	2,427	1,259	0.06	0.07
IE00BZ0G8860	SYBN GY	SPDR Bloomberg 10+ Year U.S. Corporate Bond UCITS ETF	17.70	0.05	0.05	22,532	617,552	2,029	56,963	1,718	583	0.10	0.08
IE00B4694Z11	UKCO LN	SPDR Bloomberg Sterling Corporate Bond UCITS ETF	34.87	0.23	0.19	9,762	627,778	1,319	86,576	1,635	229	0.08	0.08
IE00BCBJF711	SUKC LN	SPDR Bloomberg 0–5 Year Sterling Corporate Bond UCITS ETF	29.37	0.11	0.11	49,923	1,802,361	5,274	194,307	7,433	979	0.04	0.07

Fixed Income – Government

IE00B3S5XW04	GOVY IM	SPDR Bloomberg Euro Government Bond UCITS ETF (Dist)	7.75	0.05	0.05	8,762	537,177	8,336	514,110	7,782	455	0.05	0.06
IE00BMYHQM42	GOVA IM	SPDR Bloomberg Euro Government Bond UCITS ETF (Acc)	7.58	0.02	0.02	47,722	1,299,191	10,216	278,030	9,521	811	0.05	0.05
IE00B6YX5F63	SYB3 GY	SPDR Bloomberg 1–3 Year Euro Government Bond UCITS ETF	4.48	0.02	0.02	106,894	5,929,476	9,273	514,195	11,733	580	0.02	0.02

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 (%)
Fixed Income – Government (cont'd)													
IE00BS7K8821	EU35 IM	SPDR Bloomberg 3–5 Year Euro Government Bond UCITS ETF	6.63	0.02	0.02	1,698	53,592	17,604	561,241	17,020	329	0.04	0.04
IE00BYSZ6062	LGOV IM	SPDR Bloomberg 10+ Year Euro Government Bond UCITS ETF	13.17	0.04	0.04	11,425	306,011	10,069	273,182	9,279	239	0.12	0.11
IE00B3W74078	GLTY LN	SPDR Bloomberg UK Gilt UCITS ETF	9.00	0.05	0.05	12,766	713,738	3,314	187,491	3,272	452	0.09	0.09
IE00B6YX5K17	GLTS LN	SPDR Bloomberg 1–5 Year Gilt UCITS ETF	6.67	0.04	0.04	11,499	702,571	18,893	1,168,162	16,883	384	0.03	0.04
IE00B6YX5L24	GLTL LN	SPDR Bloomberg 15+ Year Gilt UCITS ETF/Old	17.73	0.09	0.09	25,880	1,304,265	2,777	142,661	2,786	282	0.14	0.28
IE00BJXRT698	ZPR1 GY	SPDR Bloomberg 1–3 Month T-Bill UCITS ETF (Acc)	3.15	0.03	0.03	23,417	2,528,367	2,144	231,535	2,493	173	0.01	-
IE00BJXRT706	ZPRM GY	SPDR Bloomberg 1–3 Month T-Bill MXN Hdg UCITS ETF (Acc)	8.11	0.13	0.15	436	67,522	7,872	1,219,543	7,962	189	0.09	0.05
IE00B44CND37	TRSY LN	SPDR Bloomberg U.S. Treasury Bond UCITS ETF	5.71	0.06	0.06	35,496	3,421,380	7,044	688,453	7,315	1,374	0.05	0.05
IE00BC7GZJ81	TRS3 LN	SPDR Bloomberg 1–3 Year U.S. Treasury Bond UCITS ETF	6.08	0.03	0.03	11,608	553,338	43,150	2,098,665	39,755	161	0.02	0.02
IE00BYSZ5R67	TRS5 LN	SPDR Bloomberg 3–5 Year U.S. Treasury Bond UCITS ETF	7.73	0.02	0.02	7,069	194,859	40,065	1,120,947	39,973	1,150	0.04	0.05
IE00BYSZ5T81	TRSX LN	SPDR Bloomberg 7–10 Year U.S. Treasury Bond UCITS ETF	5.90	0.02	0.02	2,149	55,311	11,784	308,326	16,081	201	0.05	0.06
IE00BYSZ5V04	SPPX GY	SPDR Bloomberg 10+ Year U.S. Treasury Bond UCITS ETF	11.06	0.03	0.03	66,707	1,498,032	5,667	129,585	4,951	237	0.11	0.08
IE00BZOG8977	TIPS LN	SPDR Bloomberg U.S. TIPS UCITS ETF	14.97	0.04	0.04	40,877	1,163,619	8,488	245,033	8,058	1,755	0.05	0.07
IE00B6YX5J02	CHGT LN	SPDR Bloomberg China Treasury Bond UCITS ETF	18.93	0.06	0.06	5,549	161,959	14,013	408,847	13,704	-	0.05	0.06
Fixed Income – Emerging Markets													
IE00BP46NG52	ZPR5 GY	SPDR ICE BofA 0–5 Year EM USD Government Bond UCITS ETF (Dist)	27.81	0.08	0.07	21,260	563,013	2,619	70,771	2,611	875	0.05	0.07
IE00BJL36X53	ZPR6 GY	SPDR ICE BofA 0–5 Year EM USD Government Bond EUR Hdg UCITS ETF (Acc)	21.48	0.07	0.07	38,671	1,183,287	1,167	35,702	1,348	254	0.04	0.08
IE00B4613386	SYBM GY	SPDR Bloomberg Emerging Markets Local Bond UCITS ETF (Dist)	20.53	0.12	0.12	104,603	5,871,772	1,074	61,661	871	142	0.05	0.18
IE00BFWFPY67	SPFA GY	SPDR Bloomberg Emerging Markets Local Bond UCITS ETF (Acc)	28.52	0.09	0.08	11,521	353,296	2,474	75,832	1,904	418	0.07	0.16
IE00BK8JH525	SPFD GY	SPDR Bloomberg Emerging Markets Local Bond USD Base CCY Hdg to EUR UCITS ETF (Acc)	37.30	0.10	0.10	22,464	630,722	1,953	54,734	2,629	238	0.09	0.05

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 (%)
Fixed Income – ESG													
IEO0BLF7VX27	USCR LN	SPDR Bloomberg SASB U.S. Corporate ESG UCITS ETF (Acc)	16.34	0.04	0.05	334,374	9,189,544	4,335	119,175	3,846	57,705	0.06	0.07
IEO0BFY0GV36	USCE NA	SPDR Bloomberg SASB U.S. Corporate ESG EUR Hdg UCITS ETF (Acc)	21.00	0.06	0.06	13,844	389,204	2,855	80,218	4,764	268	0.06	0.07
IEO0B99FL386	SYBK GY	SPDR Bloomberg SASB US High Yield Corporate ESG Bond UCITS ETF	22.01	0.09	0.09	12,000	471,223	1,443	58,781	1,645	402	0.06	0.07
IEO0BYTH5602	SJNE IM	SPDR Bloomberg SASB U.S. High Yield Corporate ESG EUR Hdg UCITS ETF (Acc)	27.11	0.09	0.09	3,106	102,524	4,026	132,837	4,360	1,348	0.04	0.04
IEO0B6YX5H87	SPPS GY	SPDR Bloomberg SASB 0–3 Year Euro Corporate ESG UCITS ETF	14.68	0.05	0.05	49,138	1,646,904	10,991	368,317	11,585	2,554	0.01	0.06
Fixed Income – High Yield													
IEO0B6YX5M31	JNKE IM	SPDR Bloomberg Euro High Yield Bond UCITS ETF	9.81	0.06	0.06	122,924	6,836,546	3,731	213,686	3,474	437	0.05	0.04
Fixed Income – Hybrid													
IEO0B0WJF070	ZPRI GY	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	33.4	0.11	0.11	34,281	1,127,312	986	32,420	972	112	0.09	0.15
IEO0BNH72088	ZPRC GY	SPDR Refinitiv Global Convertible Bond UCITS ETF (Dist)	14.8	0.07	0.06	66,102	2,979,541	1,277	57,530	1,294	365	0.05	0.07
IEO0BDT6FS23	GCVG SE	SPDR Refinitiv Global Convertible Bond CHF Hdg UCITS ETF (Acc)	20.0	0.08	0.08	7,726	311,755	816	32,824	1,508	179	0.06	0.07

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 (%)
Fixed Income – Government (cont'd)													
IEOBDT6FP91	SPF1 GY	SPDR Refinitiv Global Convertible Bond EUR Hdg UCITS ETF (Acc)	12.5	0.05	0.05	63,754	2,492,754	2,111	82,551	2,090	376	0.05	0.06
IEOBDT6FR16	SPF2 GY	SPDR Refinitiv Global Convertible Bond USD Hdg UCITS ETF (Dist)	25.2	0.07	0.07	N/A	N/A	1,412	41,788	1,407	—	0.05	0.03
IEOBDT6FT30	GCVGx I2	SPDR Refinitiv Global Convertible Bond GBP Hdg UCITS ETF (Dist)	24.2	0.09	0.09	N/A	N/A	642	23,512	478	—	0.05	0.04

Source: BMLL Technologies, Bloomberg, SPDR Capital Markets.

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Consolidated Avg. Daily Volume (\$): Consolidated ADV of all share classes of the respective ISIN expressed in US\$.

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