

## SPDR<sup>®</sup> Bloomberg Barclays Euro Aggregate Bond UCITS ETF (Dist)

ISIN IE00B41RYL63

### Fund Objective

The objective of the Fund is to track the performance of the fixed-rate, investment-grade Euro-denominated bond market.

### Index Description

The Bloomberg Barclays Euro Aggregate Bond Index includes fixed-rate, investment-grade Euro denominated bonds. Inclusion is based on the currency of the issue, and not the domicile of the issuer. The principal sectors in the index are the Treasury, corporate, government-related and securitised.

**Index Ticker** LBEATREU

**Index Type** Total Return

**Number of Constituents** 4109

### Key Facts

|                                      |   |   |                             |
|--------------------------------------|---|---|-----------------------------|
| <b>Inception Date</b><br>23-May-2011 | <b>Income Treatment</b><br>Semi-Annual Distribution | <b>Domicile</b><br>Ireland                          | <b>ISA Eligible</b><br>Yes  |
| <b>Share Class Currency</b><br>EUR   | <b>Replication Method</b><br>Physical - Sampled     | <b>Investment Manager</b><br>SSgA Ltd               | <b>SIPP Eligible</b><br>Yes |
| <b>TER</b><br>0.17%                  | <b>UCITS Compliant</b><br>Yes                       | <b>Fund Umbrella</b><br>SSGA SPDR ETFs Europe I plc | <b>PEA Eligible</b><br>No   |
|                                      |   | <b>Share Class Assets (millions)</b><br>€498.32     |                             |
|                                      |   | <b>Total Fund Assets (millions)</b><br>€498.32      |                             |

**TAX STATUS** As standard, SSGA aims to meet all applicable tax reporting requirements for all of the SPDR ETFs in the following countries. Applications are made throughout the year depending on the time scale required by each local tax authority: UK, Germany, Austria, Switzerland.

**Countries of Registration** United Kingdom, Switzerland, Sweden, Spain, Norway, Netherlands, Luxembourg, Italy, Ireland, Germany, France, Finland, Denmark, Austria

### Listings

| Exchange              | Exchange Ticker | Trading Currency | iNAV Ticker | Bloomberg Code | Reuters Code | SEDOL Code |
|-----------------------|-----------------|------------------|-------------|----------------|--------------|------------|
| Deutsche Börse*       | SYBA            | EUR              | INSYBAE     | SYBA GY        | EAGG.DE      | B3XL765    |
| Euronext Paris        | EAGG            | EUR              | INSYBAE     | EAGG FP        | EAGG.PA      | B406MQ5    |
| SIX Swiss Exchange    | EAGG            | CHF              | INSYBAC     | EAGG SE        | EAGG.S       | B3PNZK9    |
| London Stock Exchange | EUAG            | EUR              | INSYBAE     | EUAG LN        | EUAG.L       | B41RYL6    |

\*Denotes Primary Listing

### Annualised Returns (%)

|                 | Index | Fund Gross | Difference | Fund Net | Difference |
|-----------------|-------|------------|------------|----------|------------|
| 1 Year          | 7.33  | 7.36       | 0.03       | 7.18     | -0.15      |
| 3 Year          | 1.81  | 1.83       | 0.02       | 1.66     | -0.15      |
| 5 Year          | 3.25  | 3.28       | 0.03       | 3.11     | -0.15      |
| 10 Year         | -     | -          | -          | -        | -          |
| Since Inception | 4.74  | 4.82       | 0.08       | 4.63     | -0.11      |

### Standard Deviation

|         | Fund % |
|---------|--------|
| 3 Years | 2.77   |

### Annualised Tracking Error

|         | Fund % |
|---------|--------|
| 3 Years | 0.03   |

### Cumulative Performance (%)

|                 | Index | Fund Gross | Difference | Fund Net | Difference |
|-----------------|-------|------------|------------|----------|------------|
| 1 Month         | 1.47  | 1.47       | 0.01       | 1.46     | -0.01      |
| 3 Month         | 4.21  | 4.21       | 0.00       | 4.17     | -0.04      |
| 1 Year          | 7.33  | 7.36       | 0.03       | 7.18     | -0.15      |
| 2 Year          | 8.42  | 8.42       | 0.00       | 8.05     | -0.37      |
| 3 Year          | 5.53  | 5.59       | 0.06       | 5.05     | -0.48      |
| 5 Year          | 17.36 | 17.52      | 0.17       | 16.52    | -0.83      |
| 10 Year         | -     | -          | -          | -        | -          |
| Since Inception | 46.13 | 47.02      | 0.88       | 44.84    | -1.29      |

### Calendar Performance (%)

|      | Index | Fund Gross | Difference | Fund Net | Difference |
|------|-------|------------|------------|----------|------------|
| 2019 | 6.95  | 6.97       | 0.02       | 6.87     | -0.09      |
| 2018 | 0.41  | 0.42       | 0.01       | 0.25     | -0.16      |
| 2017 | 0.68  | 0.67       | -0.01      | 0.50     | -0.18      |
| 2016 | 3.32  | 3.30       | -0.02      | 3.13     | -0.19      |
| 2015 | 1.00  | 1.04       | 0.04       | 0.87     | -0.13      |
| 2014 | 11.10 | 11.18      | 0.07       | 10.96    | -0.14      |

**Fund Characteristics**

|                           |       |                     |       |
|---------------------------|-------|---------------------|-------|
| Number of Holdings        | 1,907 | Effective Duration  | 7.27  |
| Average Maturity in Years | 8.31  | Yield to Maturity   | 0.05% |
| Effective Convexity       | 1.01% | †Distribution Yield | 0.57% |

**Top 10 Holdings**

|   | Weight % |
|---|----------|
| FRANCE (GOVT OF) 0.75 11/25/2028        | 0.51     |
| FRANCE (GOVT OF) 4.5 04/25/2041         | 0.51     |
| FRANCE (GOVT OF) 2.5 05/25/2030         | 0.49     |
| BUONI POLIENNALI DEL TES 2.8 12/01/2028 | 0.46     |
| FRANCE (GOVT OF) 3 04/25/2022           | 0.45     |
| FRANCE (GOVT OF) 0.5 05/25/2029         | 0.45     |
| FRANCE (GOVT OF) 2.25 05/25/2024        | 0.44     |
| FRANCE (GOVT OF) 0 03/25/2024           | 0.43     |
| BUNDESREPUB. DEUTSCHLAND 2.5 07/04/2044 | 0.42     |
| FRANCE (GOVT OF) 1.75 05/25/2023        | 0.42     |

**Sector Breakdown**

|                            | Weight % |
|----------------------------|----------|
| Treasury                   | 56.76    |
| Corporate - Industrial     | 9.74     |
| Corporate - Finance        | 7.78     |
| Non Corporates             | 7.36     |
| Agency                     | 6.45     |
| Mortgage Backed Securities | 6.20     |
| Corporate - Utility        | 1.28     |
| Asset Backed Securities    | 0.04     |
| Cash                       | 0.03     |
| Other                      | 4.37     |

**Credit Quality Breakdown**

|     | Weight % |
|-----|----------|
| Aaa | 24.00    |
| Aa  | 31.25    |
| A   | 19.03    |
| Baa | 25.72    |

**Maturity Breakdown**

|               | Weight % |
|---------------|----------|
| 0 - 1 Year    | 0.03     |
| 1 - 3 Years   | 20.71    |
| 3 - 5 Years   | 23.34    |
| 5 - 7 Years   | 15.07    |
| 7 - 10 Years  | 18.48    |
| 10 - 20 Years | 13.18    |
| > 20 Years    | 9.19     |

**Country Weights**

|               | Weight % |                | Weight % |             | Weight % |
|---------------|----------|----------------|----------|-------------|----------|
| France        | 22.36    | Austria        | 2.62     | Australia   | 0.71     |
| Germany       | 17.81    | United Kingdom | 2.04     | Switzerland | 0.67     |
| Italy         | 14.55    | Portugal       | 1.53     | Slovakia    | 0.33     |
| Spain         | 10.42    | Finland        | 1.45     | Denmark     | 0.32     |
| Netherlands   | 5.30     | Ireland        | 1.22     | Poland      | 0.31     |
| Supranational | 5.25     | Sweden         | 0.80     | Japan       | 0.30     |
| Belgium       | 4.41     | Canada         | 0.75     | Mexico      | 0.27     |
| United States | 3.87     | Norway         | 0.72     | Other       | 2.01     |

**For More Information**

Visit our website at [www.spdrs.com](http://www.spdrs.com).

Contact our SPDR ETF Sales and Support team at [spdrseurope@ssga.com](mailto:spdrseurope@ssga.com) / +44 (0)20 3395 6888 or call your local SPDR ETF representative.

| Benelux & Nordics  | France              | Germany               | Ireland            | Italy            | Middle East & North Africa | Switzerland         | United Kingdom       |
|--------------------|---------------------|-----------------------|--------------------|------------------|----------------------------|---------------------|----------------------|
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When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period.

† This measures the 12 month historical dividend pay-out per share divided by the NAV.

Previous to 4 January 2019, the Fund was known as SPDR® Bloomberg Barclays Euro Aggregate Bond UCITS ETF.

Calendar year inception performance returns will be partial for the year where the inception date for either the Fund in question or the historic performance-linked Fund (whichever is the earliest) falls within that period.

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**Glossary:****Effective Convexity**

A measure of the curvature in the relationship between bond prices and bond yields that demonstrates how the duration of a bond changes as the interest rate changes.

**Effective Duration**

A duration calculation for bonds that have embedded options. This measure of duration takes into account the fact that expected cash flows will fluctuate as interest rates change. Effective duration can be estimated using modified duration if a bond with embedded options behaves like an option-free bond.

**Yield to Maturity**

The total return anticipated on a bond if the bond is held until it matures. Yield to maturity is considered a long-term bond yield, but is expressed as an annual rate. In other words, it is the internal rate of return (IRR) of an investment in a bond if the investor holds the bond until maturity and if all payments are made as scheduled.

**Distribution Yield**

The Annual dividends per share (DPS) of the fund divided by the share price of the fund.

**Delta**

A measure of equity sensitivity showing the relationship between a percent change in stock price and corresponding expected percent change in convertible price; it is also known as price elasticity.

**TER**

Total Expense Ratio is a fee charged to the fund, as a percentage of the Net Asset Value, to cover costs associated with operation and management of the portfolio of assets.