State Street® Blackstone Euro AAA CLO UCITS ETF (Acc)

Fact Sheet
Fixed Income

30 September 2026

Fund Objective

The Fund's investment objective is to generate risk adjusted returns from a combination of income and capital growth over the long term by investing in predominantly Euro-denominated investment grade debt tranches of collateralised loan obligations ("CLOs").

Investment Strategy

The Fund is actively managed. The investment policy of the Fund is to invest up to 100% of its net assets in AAA-rated tranches of Euro-denominated debt issued by CLOs which give access to European senior secured corporate loans and bonds.

Tax Status

As standard, State Street Investment Management 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.

Countries of Registration

United Kingdom, Sweden, Spain, Norway, Netherlands, Luxembourg, Italy, Ireland, Germany, France, Finland, Denmark, Austria

Fund Information	
ISIN	IE000VU9AUN9

Key Facts	
Inception Date	23-Sep-2025
Share Class Currency	EUR
Fund — Base Currency	EUR
TER	0.25%
Income Treatment	Accumulation
UCITS Compliant	Yes
Domicile	Ireland
Investment Manager	State Street Global Advisors Europe Limited
Sub-Investment Manager(s)	Blackstone Liquid Credit Strategies LLC
Fund Umbrella	SSGA SPDR ETFs Europe II plc
Total Fund Assets (millions)	€286.70
ISA Eligible	Yes
SIPP Eligible	Yes
PEA Eligible	No

Listings

Exchange	Exchange Ticker	Trading Currency	iNAV Ticker	Bloomberg Code	Reuters Code	SEDOL Code
Deutsche Börse*	SPPC	EUR	INECLO	SPPC GY	SPPCG.DE	BSSF7Y5
London Stock Exchange	ECLO	GBP	INECLOP	ECLO LN	ECLO.L	BT6BGL2
Borsa Italiana	ECLO	EUR	INECLO	ECLO IM	ECLO.MI	BSSF7Z6

*Denotes Primary Listing

Performance of the fund is not shown as the inception date of the fund is less than 12 months.

Fund Characteristics	
Number of Holdings	80
Weighted Avg Life to Maturity	5.09
Modified Spread Duration to Worst	1.02
Yield to Maturity (%)	4.81

Source: Blackstone, 30th Sep 2026

Top 10 Holdings	Weight (%)
SCULE 5X ARR	2.14
BRGPT 11X A	2.14
NEUBE 2025-7X A1	2.05
CORDA 37X A	1.96
ACLO 7X AR	1.96
ELMP 1X AR3	1.96
PLMER 2025-2X A	1.87
PENTA 2021-10X AR	1.78
TIKEH 4X AR	1.78
ELME 2026-2X A	1.78

Source: Blackstone, 30th Sep 2026

Credit Quality Breakdown	Weight (%)
AAA	100

Sector Breakdown	Weight (%)
CLO	100

Currency Breakdown	Weight (%)
EUR	100

Contact Us

Visit our website at ssga.com/etfs or contact your local SPDR ETF representative. Alternatively contact our SPDR ETF Sales and Support team at spdrseurope@ssga.com.

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Capital Risk: Investing involves risk including the risk of loss of capital.
Past performance is not a reliable indicator of future performance.
CLO Debt Securities carry certain structural risks including potential subordination to the other tranches of debt in the same capital structure, volitality of underlying collateral values and potential for principal loss of the underlying assets in excess of the equity valuation. CLOs issue classes or "tranches" of securities that vary in risk and yield. Losses caused by defaults on underlying assets are borne first by the holders of subordinate tranches.
The negative target market for the Fund is basic / informed "Retail Investors" as defined in the current European MiFID template. Accordingly, the sale of this Fund on the secondary market to basic or informed Retail Investors is not permitted and the Fund shall not be offered to Retail Investors other than advanced retail investors.

ssga.com/etfs

State Street Global Advisors (SSGA) is now State Street Investment Management. Please go to statestreet.com/investment-management for more information.

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.

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ETFs trade like stocks, are subject to investment risk, fluctuate in market value and may trade at prices above or below the ETFs net asset value. Brokerage commissions and ETF expenses will reduce returns.

Marketing Communication
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This document does not constitute an offer or request to purchase shares in SPDR ETFs Europe I plc and SPDR ETFs Europe II plc.
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All fund related documents are available for free of charge from the offices of the Local Representative/Agent or by visiting the www.statestreet.com/im or by contacting State Street Custodial Services (Ireland) Limited, 78 Sir John Rogerson's Quay, Dublin 2, Ireland.
SPDR ETFs is the exchange traded funds ("ETF") platform of State Street Global Advisors and is comprised of funds that have been authorised by Central Bank of Ireland as open-ended UCITS investment companies.
The funds are not available to U.S. investors.
State Street Blackstone Euro AAA CLO UCITS ETF (the "Fund"), a sub-fund of SSGA SPDR ETFs Europe II plc (a UCITS authorised Exchange Traded Fund). State Street Global Advisors Europe Limited is appointed as the UCITS Management Company of the Fund which is authorised in Ireland and supervised by the Central Bank of Ireland. Blackstone Liquid Credit Strategies LLC is appointed as Sub-Investment Manager of the Fund.
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