State Street® SPDR® Bloomberg U.S. High Yield Corporate Scored UCITS ETF (Dist)

Fact Sheet

Fixed Income

30 September 2026

★★★★

Morningstar Rating™

31 August 2026

Gold

Fund Objective

The objective of the Fund is to track the performance of the fixed-rate, U.S. Dollar-denominated high yield corporate bond market. The environmental and social characteristics promoted by the Fund is the Index designated by the Fund and more specifically the R-Factor™ scores which are used in the Index construction. The RFactor™ approaches ESG scoring by capturing the full spectrum of "financially material" metrics to isolate long-term sustainability drivers of value across environmental, human capital, social capital, business model, leadership and corporate governance dimensions. In addition, the Index excludes issuers that are tagged with extreme event controversies, controversial weapons, United Nations Global Compact principles ("UNGC") violations, civilian firearms, thermal coal extraction and tobacco companies.

Index Description

The Index is a high yield, fixed-rate, U.S. dollar-denominated benchmark that optimizes its R-Factor score by State Street Investment Management. The Index selects securities eligible for the Bloomberg U.S. High Yield Corporate Index and weights them using an optimization process, while controlling for active total risk. The Index excludes issuers based on their ESG characteristics considering both their ESG rating and their involvement in certain controversial business activities as outlined in the Index Methodology.

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, Switzerland.

Countries of Registration

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

Exclusively intended for professional investors in the countries of registration - not for retail, nor for US Person.

Fund Information	
ISIN	IE00B99FL386
Index Name	Bloomberg SASB Scored US Corporate High Yield Ex-Controversies Select Index
Index Ticker	I36569US
Index Type	Total Return
Number of Constituents	939

Key Facts	
Inception Date	19-Sep-2013
Share Class Currency	USD
Fund — Base Currency	USD
TER	0.30%
Income Treatment	Semi-Annually Distribution
Replication Method	Stratified Sampling
UCITS Compliant	Yes
SFDR Fund Classification	SFDR - Article 8
Domicile	Ireland
Investment Manager	State Street Global Advisors Europe Limited
Sub-Investment Manager(s)	State Street Global Advisors Trust Company
Fund Umbrella	SSGA SPDR ETFs Europe I plc
Share Class Assets (millions)	US$123.92
Total Fund Assets (millions)	US$278.02
ISA Eligible	Yes
SIPP Eligible	Yes
PEA Eligible	No

Prior to 29th October 2021, the Fund was known as SPDR Bloomberg Barclays 0-5 Year U.S. High Yield Bond UCITS ETF (Dist). Prior to 1st May 2025, the fund was known as SPDR Bloomberg SASB U.S. High Yield Corporate ESG UCITS ETF (Dist). Prior to 19th February 2026, the Fund was known as SPDR® Bloomberg U.S. High Yield Corporate Scored UCITS ETF (Dist).

Prior to 29th October 2021, the Fund was tracking the Bloomberg Barclays U.S. High Yield 0-5 Year (ex 144a) Bond Index. Prior to 1st May 2025, the fund was tracking the Bloomberg SASB US Corporate High Yield ESG Ex-Controversies Select Index.

Performance					
	Index	Fund Gross	Difference	Fund Net	Difference
Annualised Returns (%)					
1 Year	0.57	0.98	0.41	0.68	0.11
3 Year	8.14	8.45	0.30	8.12	-0.02
5 Year	3.72	3.98	0.26	3.67	-0.05
10 Year	4.56	4.69	0.13	4.33	-0.22
Since Inception	4.35	4.41	0.05	4.04	-0.32
Cumulative Performance (%)					
1 Month	-2.29	-2.27	0.03	-2.29	0.00
3 Month	-1.90	-1.68	0.21	-1.76	0.14
1 Year	0.57	0.98	0.41	0.68	0.11
2 Year	8.02	8.74	0.72	8.09	0.07
3 Year	26.49	27.55	1.07	26.41	-0.07
5 Year	20.06	21.55	1.49	19.74	-0.32
10 Year	56.13	58.13	2.00	52.82	-3.31
Since Inception	74.25	75.41	1.16	67.49	-6.76
Calendar Performance (%)					
2026	-0.14	0.12	0.26	-0.10	0.04
2025	7.64	8.01	0.37	7.69	0.05
2024	9.97	10.13	0.16	9.80	-0.17
2023	12.12	12.83	0.71	12.49	0.37
2022	-10.32	-10.40	-0.07	-10.67	-0.34
2021	5.68	5.37	-0.31	5.06	-0.62

	Fund (%)
Standard Deviation (3 Years)	4.77
Annualised Tracking Error (3 Years)	0.22

Past performance is not an indicator of future performance. The Gross of fees do not reflect and net of fees do reflect commissions and costs incurred on the issue and redemption, or purchases and sale, of units. If the performance is calculated on the basis of Gross/net asset values that are not denominated in the accounting currency of the collective investment scheme, its value may rise or fall as a result of currency fluctuations.
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.
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.

Characteristics	
Number of Holdings	563
Average Maturity in Years	4.58
Effective Convexity	-0.13%
Effective Duration	3.17
Yield to Maturity	8.72%
†Distribution Yield	7.41%

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

Source: State Street Investment Management Characteristics, holdings, country allocations and sectors shown are as of date indicated at the top of this factsheet and are subject to change. Any reference to a specific company or security does not constitute a recommendation to buy, sell, hold or invest directly in such company or securities.

Top 10 Holdings	Weight (%)
MPT OPER PARTNERSP/FINL 8.5 02/15/2032	1.33
CAESARS ENTERTAIN INC 7 02/15/2030	1.12
CLEAR CHANNEL OUTDOOR HO 7.125 02/15/2031	1.09
VODAFONE GROUP PLC 4.125 06/04/2081	1.08
LEVEL 3 FINANCING INC 6.875 06/30/2033	1.02
PG&E CORP 7.375 03/15/2055	1.01
GEN DIGITAL INC 6.25 04/01/2033	1.01
SNAP INC 6.875 03/01/2033	1.00
CLARIOS GLOBAL LP/US FIN 6.75 09/15/2032	0.95
CAESARS ENTERTAIN INC 6 10/15/2032	0.94

Credit Quality Breakdown	Weight (%)
Aaa	-0.42
Below BAA	99.94
Not Rated	0.48

Credit quality rating is based on an average of Moody's, S&P, and Fitch.

Sector Breakdown	Weight (%)
Corporate - Industrial	77.09
Corporate - Finance	12.03
Corporate - Utility	2.68
Cash	-0.42
Other	8.62

Maturity Breakdown	Weight (%)
0 - 1 Year	1.19
1 - 3 Years	23.30
3 - 5 Years	39.81
5 - 7 Years	23.31
7 - 10 Years	10.87
10 - 20 Years	1.37
> 20 Years	0.15

Country Weights	Weight (%)
United States	80.66
Canada	7.75
Japan	1.97
United Kingdom	1.81
Hong Kong	1.69
Macau	1.38
France	1.20
Spain	1.15
Australia	0.94
Norway	0.78
Germany	0.30
Italy	0.27
Jersey Channel Islands	0.09
Ireland	0.01

Capital Risk: Investing involves risk including the risk of loss of capital.
The performance data quoted represents past performance. Past performance does not guarantee future results.

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

RISK FACTORS
The Fund has a Risk and Reward profile of category 4 as its return has experienced medium rises and falls historically.
The following are material risks relevant to the Fund which are not adequately captured by the risk category.
Concentration Risk
Credit Risk
Duration / Interest Rate Risk
Index Tracking Risk
Liquidity Risk & ETF Liquidity Risk
Lower Rated Securities Risk
Share Class Risk
Please read the Prospectus and KIIDs for more information about the risks.

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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