

# SPDR® SSGA Multi-Asset Real Return ETF

## Key Features

- The SPDR® SSGA Multi-Asset Real Return ETF seeks to achieve real return consisting of capital appreciation and current income. The Fund invests in exchange traded funds registered under the Investment Company Act of 1940, as amended, that seek to track the performance of a market index; exchange traded commodity trusts; and exchange traded notes. The Portfolio may invest in certain ETPs that pay fees to the Adviser and its affiliates for management, marketing or other services.
- Seeks to provide exposure to inflation protected securities issued domestically and internationally, domestic and international real estate securities, commodities, and publicly traded companies in natural resources and/or commodity businesses. These companies may include agriculture, energy, and metals and mining companies.
- Investment process relies on a proprietary quantitative model as well as the Adviser's fundamental views regarding factors that may not be captured by the quantitative model

## About The Primary Benchmark

The Bloomberg Barclays U.S. Government Inflation-Linked Bond Index includes publicly issued, U.S. Treasury inflation protected securities that have at least 1 year remaining to maturity on index rebalancing date, with an issue size equal to or in excess of \$500 million. Bonds must be capital-indexed and linked to an eligible inflation index. The securities must be denominated in U.S. dollars and pay coupon and principal in U.S. dollars. The notional coupon of a bond must be fixed or zero. Bonds must settle on or before the index rebalancing date.

## About The Secondary Benchmark

The DBIQ Optimum Yield Diversified Commodity Index Excess Return employs a rule based approach when it rolls from one futures contract to another for each commodity in the index. DBLCI Diversified Index represents 14 commodities drawn from the Energy, Precious Metals, Industrial Metals and Agriculture sectors.

# RLY

Fact Sheet  
Multi-Asset

As of 06/30/2021

## Fund Information

Inception Date	04/25/2012
CUSIP	78467V103

## Total Return (As of 06/30/2021)

	NAV (%)	Market Value (%)
<b>Cumulative</b>		
QTD	8.00	8.13
YTD	16.79	16.90
<b>Annualized</b>		
1 Year	37.12	37.12
3 Year	5.21	5.25
5 Year	5.81	5.82
Since Fund Inception	1.72	1.72

Index	Primary (%) <sup>1</sup>	Secondary (%) <sup>2</sup>
QTD	3.46	16.41
YTD	1.57	31.73
1 Year	6.51	57.54
3 Year	6.70	3.32
5 Year	4.29	4.96
Since Fund Inception	2.73	-3.36

Gross Expense Ratio (%)	0.50
30 Day SEC Yield (%)	2.20

**Performance quoted represents past performance, which is no guarantee of future results. Investment return and principal value will fluctuate, so you may have a gain or loss when shares are sold. Current performance may be higher or lower than that quoted. Visit [ssga.com](http://ssga.com) for most recent month-end performance. Performance of an index is not illustrative of any particular investment. It is not possible to invest directly in an index.**

1 Primary Benchmark is the Bloomberg Barclays US Government Inflation - Linked Bond Index, inception date is 02/28/1997.

2 Secondary Benchmark is the DBIQ Optimum Yield Diversified Commodity Index Excess Return, inception date is 12/31/2003.

## Characteristics

Number of Holdings	11
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Asset Class Breakdown	Weight (%)
Natural Resources	34.33
Commodities	25.15
Global Infrastructure	21.74
Unassigned	8.51
Real Estate	5.99
Inflation Linked Bonds	3.78
Cash	0.49

Holdings	Weight (%)
Invesco Optimum Yield Diversified Commodity Strategy No K-1 ETF	25.15
SPDR S&P Global Natural Resources ETF	24.61
SPDR S&P Global Infrastructure ETF	21.74
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	8.51
SPDR Dow Jones REIT ETF	4.02
Energy Select Sector SPDR Fund	3.95
SPDR FTSE International Government Inflation-Protected Bond ETF	3.78
SPDR S&P Metals & Mining ETF	3.76
VanEck Vectors Agribusiness ETF	2.01
SPDR Dow Jones International Real Estate ETF	1.97
Ssga Fds/Usa State St Inst Us Gov M Oef	0.47
U.S. Dollar	0.03

Totals may not equal 100 due to rounding.

## ssga.com/etfs

### Information Classification: General

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#### Glossary

**NAV** The market value of a mutual fund's or ETFs total assets, minus liabilities, divided by the number of shares outstanding.

**Market Value** Determined by the midpoint between the bid/offer prices as of the closing time of the New York Stock Exchange (typically 4:00PM EST) on business days.

**Gross Expense Ratio** The fund's total annual operating expense ratio. It is gross of any fee waivers or expense reimbursements. It can be found in the fund's most recent prospectus.

**30 Day SEC Yield** (Also known as Standardized Yield) An annualized yield that is calculated by dividing the net investment income earned by the fund over the most recent 30-day period by the current maximum

offering price.

### Important Risk Information

**Actively managed ETFs** do not seek to replicate the performance of a specified index. Because the SPDR SSGA Active Asset Allocation ETFs are actively managed, they are therefore subject to the risk that the investments selected by SSGA may cause the ETFs to underperform relative to their benchmarks or other funds with similar investment objectives.

**Commodities investing** entail significant risk as commodity prices can be extremely volatile due to wide range of factors.

**Foreign (non-U.S.) Securities** may be subject to greater political, economic, environmental, credit and information risks. Foreign securities may be subject to higher volatility than U.S. securities, due to varying degrees of regulation and limited liquidity. These risks are magnified in **emerging markets**.

**Bonds** generally present less short-term risk and volatility than stocks, but contain interest rate risk (as interest rates rise, bond prices usually fall); issuer default risk; issuer credit

risk; liquidity risk; and inflation risk. These effects are usually pronounced for longer-term securities. Any fixed income security sold or redeemed prior to maturity may be subject to a substantial gain or loss.

**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.

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No Bank Guarantee  
May Lose Value**

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