

SPDR[®] Blackstone Senior Loan ETF

ISIN US78467V6083

Fund Objective

The SPDR Blackstone Senior Loan ETF (the "Fund") seeks to provide current income consistent with the preservation of capital. In pursuing its investment objective, the Portfolio seeks to outperform the Markit iBoxx USD Liquid Leveraged Loan Index (the "Primary Index") and the S&P/LSTA U.S. Leveraged Loan 100 Index (the "Secondary Index") by normally investing at least 80% of its net assets (plus any borrowings for investment purposes) in Senior Loans. For purposes of this 80% test, "Senior Loans" are first lien senior secured floating rate bank loans.

Ordinary brokerage commissions may apply.

About The Primary Benchmark

The Markit iBoxx USD Liquid Leveraged Loan Index is comprised of about 100 of the most liquid, tradable leveraged loans, as identified by Markit's Loans Liquidity service.

Primary Index Type Net Total Return

About The Secondary Benchmark

The S&P/LSTA U.S. Leveraged Loan 100 Index is designed to reflect the largest facilities in the leveraged loan market. It mirrors the market-weighted performance of the largest institutional leveraged loans based upon market weightings, spreads, and interest payments.

Secondary Index Type Net Total Return

Key Facts

Inception Date 03-Apr-2013	Domicile United States	Primary Index Markit iBoxx USD Liquid Leveraged Loan Index	Income Treatment Distribution
Base Currency USD	Legal Structure Investment Company	Secondary Index S&P/LSTA U.S. Leveraged Loan 100 Index	Replication Method Replicated
Gross Expense Ratio 0.70%	Investment Manager SSGA Funds Management, Inc		

Countries of Permissible for Marketing United States, United Kingdom, Switzerland, Sweden, Netherlands.

Listings

Exchange	Exchange Ticker	Trading Currency	iNAV Ticker	Reuters Code
NYSE ARCA EXCHANGE	SRLN	USD	SRLNIV	SRLN.P

Performance

Total Return	NAV %	MARKET VALUE %	Primary Index %	Secondary Index %	Annualised	NAV %	MARKET VALUE %	Primary Index %	Secondary Index %
1 Month	0.73	0.63	0.04	0.12	1 Year	11.97	12.00	8.85	9.37
3 Month	2.09	2.26	0.78	1.13	3 Year	4.66	4.69	2.97	4.30
YTD	3.84	3.27	1.88	2.17	5 Year	4.64	4.60	3.48	4.67
					Since Inception	3.34	3.33	2.76	3.58

Characteristics

Average Maturity in Years	4.92	Weighted Average Days to Reset	53
Current 3 month LIBOR	0.15%	Weighted Average LIBOR Floor	0.84%
Number of Holdings	320	Weighted Average Price	\$99.17
Percent of Loans in the Portfolio with LIBOR Floors	71.35%	30 Day SEC Yield	3.92%
Weighted Average All in Rate	4.59%		

Source: SSGA, 30 June 2021.

Characteristics are subject to change.

Performance greater than one year represents annualised performance.

Past performance is not an indicator of future performance. 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. The contained performance data do not take account of the commissions and costs incurred on the issue and redemption, or purchases and sale, of units.

If the performance is calculated on the basis of 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.

The market price used to calculate the Market Value return is the midpoint between the highest bid and the lowest offer on the exchange on which the shares of the Fund are listed for trading, as of the time that the Fund's NAV is calculated. If you trade your shares at another time, your return may differ.

The performance is calculated in USD, its value may rise or fall as a result of currency fluctuations.

Prior to 02/26/2021, the SPDR[®] Blackstone Senior Loan ETF was known as the SPDR[®] Blackstone / GSO Senior Loan ETF.

Top Holdings*	Weight %	Fund Industry Breakdown*	Weight %
Change Healthcare Holdings LLC	2.10	Services: Business (23)	13.77
Crown Finance US Inc aka Cineworld	1.84	Technology: Semiconductor (40)	12.53
Alphabet Holding Co Inc aka Nature's Bounty	1.80	Healthcare & Pharmaceuticals (15)	10.12
United Airlines, Inc. aka Continental	1.77	Transportation: Consumer (28)	6.89
AMC Entertainment Holdings Inc	1.74	Banking, Finance, Insurance & Real Estate (3)	6.23
Finastra USA Inc aka Misys/Almonde Inc.	1.73	Leisure & Entertainment: Movie Theatres (39)	4.96
Michaels Cos Inc/The	1.64	Services: Consumer (24)	4.93
Surgery Centers Holdings, Inc. aka Surgery Partners	1.56	Telecommunications (26)	4.71
Envision Healthcare Corp	1.55	High Tech Industries (16)	4.49
Team Health Holdings Inc.	1.46	Retail (22)	4.46
		Consumer goods: Durable (8)	3.76
Credit Quality Breakdown*	Fund Weight %	Maturity Breakdown*	Weight %
BB+	0.05	0 - 2 Years	1.39
BB	2.04	2 - 5 Years	51.50
BB-	1.71	5 - 7 Years	43.64
B+	5.91	7 - 10 Years	3.47
B	33.06		
B-	37.86		
CCC+	10.66		
CCC	6.09		
CCC-	1.49		
NR	1.14		
Asset Class Breakdown*	Weight %		
Loans	91.65		
Bonds	7.33		
Cash	1.02		

Source: SSGA, 30 June 2021.

* Are subject to change.

For More Information

Visit our website at www.ssga.com.

Contact our SPDR ETF Sales and Support team at spdrseurope@ssga.com or call your local SPDR ETF representative.

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Definitions: **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. **Average Maturity in Years** - The market value-weighted average maturity of the bonds and loans in a portfolio, where maturity is defined as the stated final for bullet maturity bonds and loans. **Current 3 month LIBOR** - Current 3 month LIBOR (London Interbank Offered Rate) is the average interest rate estimated by leading banks in London that they would be charged if borrowing from other banks with a maturity of 3 months. **Percent of Loans in the Portfolio with LIBOR Floors** - The percentage of loans in the overall portfolio that contain a LIBOR Floor. A loan is issued with a LIBOR Floor to ensure the base rate does not fall below a set rate in a low or falling interest rate environment. This provides investors with protection against falling rates. **Weighted Average All in Rate** - The weighted average interest rate earned on each asset in the portfolio, expressed as a percentage. **Weighted Average Days to Reset** - The weighted average of the number of days until the floating coupon rates of each loan are reset to reflect the current LIBOR base rate on reset date. **Weighted Average LIBOR Floor** - The weighted average of the LIBOR base rate of each loan in the portfolio with a set floor. **Weighted Average Price** - The weighted average of each asset's market price relative to its face value or par value.