

SPDR[®] Bloomberg Barclays UK Gilt UCITS ETF (Dist)

ISIN IE00B3W74078

Fund Objective

The objective of the Fund is to track the performance of the UK Government bond (Gilt) market.

Index Description

The Bloomberg Barclays UK Gilt Bond Index measures the performance of the UK Government bond (Gilt) market and includes public obligations of the United Kingdom. Using market capitalisation weighting and a standard rule-based inclusion methodology, this index reflects the performance and characteristics of the Gilt market. Securities must be rated investment grade, as defined by the index methodology.

Index Ticker LSG1TRGU

Index Type Total Return

Number of Constituents 50

Key Facts

Inception Date

17-May-2012

Share Class Currency

GBP

Fund - Base Currency

GBP

TER

0.15%

Income Treatment

Semi-Annually Distribution

Replication Method

Replicated

UCITS Compliant

Yes

Domicile

Ireland

Investment Manager

State Street Global Advisors Limited

Fund Umbrella

SSGA SPDR ETFs Europe I plc

Share Class Assets (millions)

£247.88

Total Fund Assets (millions)

£247.88

ISA Eligible

Yes

SIPP Eligible

Yes

PEA Eligible

No

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, 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*	SYBG	EUR	INSYBGE	SYBG GY	SYBG.DE	B43R8G7
London Stock Exchange	GLTY	GBP	INSYBG	GLTY LN	GLTYL	B3W7407

*Denotes Primary Listing

Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	-5.67	-5.67	0.00	-5.81	-0.14
3 Year	2.75	2.75	0.00	2.60	-0.15
5 Year	3.10	3.11	0.01	2.95	-0.14
10 Year	-	-	-	-	-
Since Inception	3.70	3.71	0.01	3.56	-0.15

Standard Deviation

	Fund %
3 Years	7.02

Annualised Tracking Error

	Fund %
3 Years	0.04

Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	0.07	0.08	0.01	0.07	0.00
3 Month	-7.43	-7.43	0.00	-7.46	-0.03
1 Year	-5.67	-5.67	0.00	-5.81	-0.14
2 Year	4.36	4.36	0.00	4.05	-0.31
3 Year	8.47	8.48	0.01	8.00	-0.47
5 Year	16.46	16.52	0.06	15.65	-0.81
10 Year	-	-	-	-	-
Since Inception	38.06	38.15	0.10	36.33	-1.73

Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2021	-7.43	-7.43	0.00	-7.46	-0.03
2020	8.88	8.89	0.01	8.73	-0.16
2019	7.15	7.15	0.00	6.99	-0.16
2018	0.50	0.53	0.03	0.38	-0.12
2017	1.95	1.95	0.00	1.80	-0.15
2016	10.73	10.76	0.03	10.60	-0.14

Capital Risk: Investing involves risk including the risk of loss of capital.

Past performance is not a guarantee of future results.

Fund Characteristics

Number of Holdings	53	Effective Duration	12.65
Average Maturity in Years	16.35	Yield to Maturity	0.87%
Effective Convexity	2.89%	†Distribution Yield	0.98%

Top 10 Holdings

	Weight %
UK TSY 4 3/4% 2030 4.75 12/07/2030	3.34
UK TSY 4 1/4% 2032 4.25 06/07/2032	3.11
UK TSY 4 1/2% 2034 4.5 09/07/2034	2.89
UK TSY 4 1/4% 2055 4.25 12/07/2055	2.70
UK TSY 1 1/2% 2026 1.5 07/22/2026	2.68
UK TSY 4 1/2% 2042 4.5 12/07/2042	2.61
UK TSY 4 1/4% 2036 4.25 03/07/2036	2.53
UK TSY 2% 2025 2 09/07/2025	2.52
UK TSY 0 5/8% 2025 0.625 06/07/2025	2.47
UK TSY 0 7/8% 2029 0.875 10/22/2029	2.46

Sector Breakdown

	Weight %
Treasury	99.81
Cash	0.19

Maturity Breakdown

	Weight %
0 - 1 Year	0.19
1 - 3 Years	11.15
3 - 5 Years	13.42
5 - 7 Years	9.08
7 - 10 Years	11.76
10 - 20 Years	19.32
> 20 Years	35.07

Credit Quality Breakdown

	Weight %
Aaa	0.19
Aa	99.81

Country Weights

	Weight %
United Kingdom	100.00

For More Information

Visit our website at www.ssga.com or contact your local SPDR ETF representative

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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.

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.