

SPDR® Bloomberg Barclays 1-3 Year U.S. Treasury Bond UCITS ETF (Dist)

ISIN IE00BC7GZJ81

Fund Objective

The investment objective of the Fund is to seek to track the performance of the short-dated U.S. Treasury bond market.

Index Description

The Bloomberg Barclays U.S. 1-3 Year Treasury Bond Index measures the performance of the US government bond market and includes public obligations of the U.S. Treasury with a maturity between 1 and up to (but not including) 3 years. Certain special issues, such as state and local government series bonds (SLGs), as well as U.S. Treasury TIPS, are excluded. Separate trading of registered interest and principal securities (STRIPS) are excluded from the Index because their inclusion would result in double-counting.

Index Ticker LT01TRUU

Index Type Total Return

Number of Constituents c.95

Key Facts

Inception Date

27-Aug-2013

Share Class Currency

USD

Fund - Base Currency

USD

TER

0.15%

Income Treatment

Semi-Annually Distribution

Replication Method

Stratified Sampling

UCITS Compliant

Yes

Domicile

Ireland

Investment Manager

State Street Global Advisors Limited

Fund Umbrella

SSGA SPDR ETFs Europe I plc

Share Class Assets (millions)

US\$178.71

Total Fund Assets (millions)

US\$178.71

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, Switzerland, 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*	SYBW	EUR	INSYBWE	SYBW GY	SYBW.DE	BCW3HM1
London Stock Exchange	TSY3	GBP	INSYBWP	TSY3 LN	TSY3.L	BCW3HL0
London Stock Exchange	TRS3	USD	INSYBW	TRS3 LN	TRS3.L	BC7GZJ8
SIX Swiss Exchange	TRS3	CHF	INSYBWC	TRS3 SE	TRS3.S	BGQV6P5
Borsa Italiana	TRS3	EUR	INSYBWE	TRS3 IM	TRS3.MI	BYVB5C6

*Denotes Primary Listing

Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	3.49	3.53	0.04	3.38	-0.12
3 Year	2.59	2.59	0.00	2.44	-0.15
5 Year	1.87	1.87	0.00	1.72	-0.15
10 Year	-	-	-	-	-
Since Inception	1.56	1.57	0.00	1.41	-0.15

Standard Deviation

	Fund %
3 Years	1.24

Annualised Tracking Error

	Fund %
3 Years	0.03

Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	-0.02	-0.02	0.00	-0.03	-0.01
3 Month	0.11	0.12	0.01	0.08	-0.03
1 Year	3.49	3.53	0.04	3.38	-0.12
2 Year	8.06	8.07	0.00	7.74	-0.32
3 Year	7.97	7.98	0.01	7.50	-0.48
5 Year	9.71	9.73	0.02	8.92	-0.80
10 Year	-	-	-	-	-
Since Inception	11.47	11.51	0.04	10.35	-1.13

Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2020	3.09	3.09	0.00	2.98	-0.10
2019	3.59	3.60	0.00	3.44	-0.15
2018	1.56	1.57	0.01	1.42	-0.14
2017	0.42	0.43	0.01	0.28	-0.14
2016	0.86	0.87	0.00	0.71	-0.15
2015	0.56	0.55	-0.01	0.40	-0.16

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	93	Effective Duration	1.94
Average Maturity in Years	1.98	Yield to Maturity	0.14%
Effective Convexity	0.05%	†Distribution Yield	1.76%

Top 10 Holdings

	Weight %
US TREASURY N/B 1.625 11/15/2022	2.01
US TREASURY N/B 0.125 08/15/2023	1.96
US TREASURY N/B 2.125 12/31/2022	1.93
US TREASURY N/B 2 11/30/2022	1.92
US TREASURY N/B 2.5 08/15/2023	1.80
US TREASURY N/B 0.125 06/30/2022	1.68
US TREASURY N/B 2 02/15/2023	1.65
US TREASURY N/B 0.25 06/15/2023	1.63
US TREASURY N/B 1.75 05/15/2023	1.58
US TREASURY N/B 0.125 05/15/2023	1.57

Sector Breakdown

	Weight %
Treasury	99.79
Cash	0.21

Maturity Breakdown

	Weight %
0 - 1 Year	0.21
1 - 3 Years	99.79

Credit Quality Breakdown

	Weight %
Aaa	100.00

Country Weights

	Weight %
United States	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.