

## SPDR® Bloomberg Barclays U.S. TIPS UCITS ETF (Dist)

ISIN IE00BZ0G8977

### Fund Objective

The objective of the Fund is to track the performance of the U.S. inflation-linked government bond market (otherwise known as Treasury Inflation Protected Securities, or "TIPS").

### Index Description

The Index measures the performance of the U.S. treasury inflation-linked bond market. Securities must be rated investment grade as defined by the Index methodology. The principal and the interest of all constituent bonds must be inflation-linked and denominated in U.S. Dollars. Nominal U.S. Treasury bonds, floating rate bonds and STRIPS are excluded.

**Index Ticker** BCIT1T

**Index Type** Total Return

**Number of Constituents** 36

### Key Facts

#### Inception Date

02-Dec-2015

#### Share Class Currency

USD

#### TER

0.17%

#### Income Treatment

Semi-Annual Distribution

#### Replication Method

Physical - Sampled

#### UCITS Compliant

Yes

#### Domicile

Ireland

#### Investment Manager

SSgA Ltd

#### Fund Umbrella

SSGA SPDR ETFs Europe I plc

#### Share Class Assets (millions)

US\$426.37

#### Total Fund Assets (millions)

US\$426.37

#### 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*	SYBY	EUR	INSYBYE	SYBY GY	SYBY.DE	BZ0G897
London Stock Exchange	UTIP	GBP	INSYBYP	UTIP LN	UTIP.L	BYQ5GV9
London Stock Exchange	TIPS	USD	INSYBY	TIPS LN	SPTIPS.L	BYQ5GS6
Borsa Italiana	TIPS	EUR	INSYBYE	TIPS IM	BRTIPS.MI	BYVB5R1
SIX Swiss Exchange	TIPS	USD	INSYBY	TIPS SE	ISTIPS.S	BD577S3

\*Denotes Primary Listing

### Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	4.88	4.83	-0.05	4.65	-0.23
3 Year	2.13	2.11	-0.02	1.94	-0.19
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	3.32	3.30	-0.02	3.12	-0.20

### Standard Deviation

	Fund %
3 Years	3.06

### Annualised Tracking Error

	Fund %
3 Years	0.08

### Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	0.81	0.79	-0.01	0.78	-0.03
3 Month	2.95	2.85	-0.10	2.81	-0.14
1 Year	4.88	4.83	-0.05	4.65	-0.23
2 Year	7.25	7.18	-0.07	6.82	-0.44
3 Year	6.53	6.47	-0.07	5.93	-0.61
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	12.39	12.29	-0.09	11.61	-0.77

### Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2019	6.38	6.29	-0.10	6.20	-0.19
2018	-1.48	-1.47	0.01	-1.63	-0.16
2017	3.30	3.32	0.02	3.14	-0.16
2016	4.85	4.82	-0.02	4.65	-0.20
2015	-0.99	-0.99	0.00	-1.00	-0.01

**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	42	Effective Duration	8.08
Average Maturity in Years	8.70	Real Yield to Maturity	0.38%
Effective Convexity	1.22%	†Distribution Yield	2.34%

**Top 10 Holdings**

	Weight %
TSY INFL IX N/B 0.625 04/15/2023	3.58
TSY INFL IX N/B 0.125 04/15/2021	3.48
TSY INFL IX N/B 0.125 07/15/2022	3.40
TSY INFL IX N/B 0.125 04/15/2022	3.39
TSY INFL IX N/B 0.625 01/15/2024	3.38
TSY INFL IX N/B 0.625 01/15/2026	3.27
TSY INFL IX N/B 0.125 01/15/2023	3.26
TSY INFL IX N/B 0.125 01/15/2022	3.24
TSY INFL IX N/B 0.375 07/15/2023	3.21
TSY INFL IX N/B 0.375 07/15/2025	3.20

**Sector Breakdown**

	Weight %
Treasury	99.85
Cash	0.15

**Maturity Breakdown**

	Weight %
0 - 1 Year	0.15
1 - 3 Years	18.43
3 - 5 Years	18.86
5 - 7 Years	18.07
7 - 10 Years	26.90
10 - 20 Years	0.73
> 20 Years	16.87

**Credit Quality Breakdown**

	Weight %
Aaa	100.00

**Country Weights**

	Weight %
United States	100.00

**For More Information**

Visit our website at [www.spdrs.com](http://www.spdrs.com).

Contact our SPDR ETF Sales and Support team at [spdrseurope@ssga.com](mailto:spdrseurope@ssga.com) / +44 (0)20 3395 6888 or call your local SPDR ETF representative.

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**Past performance is not a guarantee of future results.**

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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.

Previous to 4 January 2019, the Fund was known as SPDR® Bloomberg Barclays U.S. TIPS UCITS ETF.

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.