

## SPDR<sup>®</sup> Bloomberg Barclays 3-7 Year U.S. Treasury Bond UCITS ETF (Dist)

ISIN IE00BYSZ5R67

### Fund Objective

The investment objective of the Fund is to track the performance of the intermediate maturity U.S. Treasury bond market.

### Index Description

The Index measures the performance of the U.S. Government bond market and includes public obligations of the U.S. Treasury with a maturity of between three and up to (but not including) seven years. Certain special issues, such as state and local government series bonds (SLGs), TIPS and STRIPS are excluded. Securities must be fixed rate and rated investment grade, as defined by the Index methodology.

**Index Ticker** LT13TRUU

**Index Type** Total Return

**Number of Constituents** 93

### Key Facts

**Inception Date**

17-Feb-2016

**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\$20.28

**Total Fund Assets (millions)**

US\$20.28

**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*	SPP3	EUR	INSPP3E	SPP3 GY	SPP3.DE	BZ6THL5
London Stock Exchange	TRS5	USD	INSPP3	TRS5 LN	TRS5.L	BYSZ5R6
SIX Swiss Exchange	TRS5	USD	INSPP3	TRS5 SE	TRS5.S	BD577K5
Borsa Italiana	TRS5	EUR	INSPP3E	TRS5 IM	TRS5 .MI	BYWJB10

\*Denotes Primary Listing

### Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	7.14	7.15	0.00	6.99	-0.16
3 Year	4.46	4.47	0.01	4.32	-0.14
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	3.06	3.08	0.01	2.92	-0.14

### Standard Deviation

	Fund %
3 Years	2.83

### Annualised Tracking Error

	Fund %
3 Years	0.03

### Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	0.07	0.07	0.00	0.06	-0.01
3 Month	0.26	0.27	0.00	0.23	-0.03
1 Year	7.14	7.15	0.00	6.99	-0.16
2 Year	15.71	15.71	-0.01	15.36	-0.35
3 Year	14.00	14.04	0.04	13.52	-0.47
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	14.96	15.03	0.07	14.23	-0.73

### Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2020	7.27	7.26	-0.01	7.14	-0.13
2019	5.32	5.32	0.00	5.16	-0.16
2018	1.49	1.53	0.04	1.38	-0.11
2017	0.99	1.03	0.04	0.88	-0.11
2016	-0.72	-0.73	-0.01	-0.86	-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	86	Effective Duration	4.64
Average Maturity in Years	4.82	Yield to Maturity	0.28%
Effective Convexity	0.26%	†Distribution Yield	1.66%

**Top 10 Holdings**

	Weight %
US TREASURY N/B 2 05/31/2024	2.51
US TREASURY N/B 2.375 08/15/2024	2.15
US TREASURY N/B 1.625 05/15/2026	2.13
US TREASURY N/B 1.5 08/15/2026	2.11
US TREASURY N/B 2.5 05/15/2024	2.07
US TREASURY N/B 2.25 11/15/2024	1.99
US TREASURY N/B 2.375 05/15/2027	1.96
US TREASURY N/B 1.625 02/15/2026	1.96
US TREASURY N/B 2 08/15/2025	1.95
US TREASURY N/B 2.125 03/31/2024	1.92

**Sector Breakdown**

	Weight %
Treasury	99.72
Cash	0.28

**Maturity Breakdown**

	Weight %
0 - 1 Year	0.28
3 - 5 Years	61.09
5 - 7 Years	38.64

**Credit Quality Breakdown**

	Weight %
Aaa	100.00

**Country Weights**

	Weight %
United States	100.00

**For More Information**

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

Previous to 1 July 2019, the Fund was known as SPDR Bloomberg Barclays 3-5 Year U.S. Treasury Bond UCITS ETF (Dist), tracking the Bloomberg Barclays U.S. 3-5 Year Treasury Bond Index.

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.