

SPDR[®] Bloomberg Barclays 7-10 Year U.S. Treasury Bond UCITS ETF (Dist)

ISIN IE00BYSZ5T81

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 seven and up to (but not including) ten 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 LT09TRUU

Index Type Total Return

Number of Constituents c.20

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\$38.95

Total Fund Assets (millions)
US\$38.95

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*	SPP7	EUR	INSPP7E	SPP7 GY	SPP7.DE	BZ6THS2
London Stock Exchange	TRSX	USD	INSPP7	TRSX LN	TRSX.L	BYSZ5T8
SIX Swiss Exchange	TRSX	USD	INSPP7	TRSX SE	TRSX.S	BD577M7
Borsa Italiana	TRSX	EUR	INSPP7E	TRSX IM	TRSX.MI	BYWJB32

*Denotes Primary Listing

Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	10.07	10.08	0.01	9.92	-0.15
3 Year	6.76	6.76	0.00	6.60	-0.16
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	4.29	4.30	0.00	4.14	-0.15

Standard Deviation

	Fund %
3 Years	5.21

Annualised Tracking Error

	Fund %
3 Years	0.04

Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	0.25	0.25	0.00	0.24	-0.01
3 Month	0.28	0.28	0.00	0.24	-0.04
1 Year	10.07	10.08	0.01	9.92	-0.15
2 Year	25.44	25.45	0.01	25.08	-0.37
3 Year	21.69	21.69	0.00	21.14	-0.55
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	21.43	21.44	0.02	20.61	-0.82

Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2020	11.44	11.45	0.01	11.33	-0.11
2019	8.50	8.49	0.00	8.33	-0.16
2018	0.90	0.90	0.00	0.75	-0.15
2017	2.55	2.57	0.01	2.41	-0.14
2016	-2.95	-2.96	-0.01	-3.08	-0.13

**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	20	Effective Duration	7.87
Average Maturity in Years	8.47	Yield to Maturity	0.56%
Effective Convexity	0.70%	†Distribution Yield	1.54%

Top 10 Holdings

	Weight %
US TREASURY N/B 0.625 05/15/2030	10.58
US TREASURY N/B 2.875 08/15/2028	9.08
US TREASURY N/B 2.875 05/15/2028	9.06
US TREASURY N/B 1.5 02/15/2030	8.81
US TREASURY N/B 2.625 02/15/2029	8.68
US TREASURY N/B 3.125 11/15/2028	8.48
US TREASURY N/B 2.75 02/15/2028	8.15
US TREASURY N/B 0.625 08/15/2030	7.48
US TREASURY N/B 2.375 05/15/2029	7.27
US TREASURY N/B 2.25 11/15/2027	6.38

Sector Breakdown

	Weight %
Treasury	99.89
Cash	0.11

Maturity Breakdown

	Weight %
0 - 1 Year	0.11
7 - 10 Years	99.89

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.