

SPDR® Bloomberg Barclays China Treasury Bond UCITS ETF

ISIN IE00B6YX5J02

Fund Objective

The objective of the Fund is to track the performance of the China Treasury bond market.

Index Description

The Bloomberg Barclays China Treasury 100BN Index tracks the performance of the CNY-denominated Treasuries traded in the China Inter bank bond market and with a minimum CNY 100bn amount outstanding.

Index Ticker I36342US

Index Type Total Return

Number of Constituents 51

Key Facts

Inception Date

10 -Nov-2021

Income Treatment

Accumulation

Domicile

Ireland

ISA Eligible

Yes

Share Class Currency

USD

Replication Method

Stratified Sampling

Investment Manager

State Street Global Advisors Europe Limited

SIPP Eligible

Yes

Fund - Base Currency

USD

UCITS Compliant

Yes

Fund Umbrella

SSGA SPDR ETFs Europe I plc

PEA Eligible

No

TER

0.19%

Sub-Investment Manager(s)

See details in the Sub-Fund Supplement

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*	SPP8	EUR	INSPP8	SPP8 GY	SPP8.DE	B6YX5Z6
London Stock Exchange	CHNT	USD	INSPP8	CHNT LN	CHNT.L	B6YX5J0
London Stock Exchange	CHGT	GBP	INSPP8	CHGT LN	CHGT.L	BNK8TB8
Borsa Italiana	CHNT	EUR	INSPP8	CHNT IM	CHNT.MI	BNK8TC9

*Denotes Primary Listing

Performance of the fund is not shown as the inception date of the fund is less than 12 months.

Capital Risk: Investing involves risk including the risk of loss of capital. Past performance is not a guarantee of future results.

All data as at 30 September 2021, the latest available prior to the publication of this factsheet.

Index Characteristics

Number of Holdings	51	Effective Duration	6.23
Average Maturity in Years	8.43	Yield to Worst	2.76%
Effective Convexity	0.92%		

Top 10 Holdings

	Weight %
China Government Bond 3.27 11/19/30	3.42
China Government Bond 2.93 12/10/22	3.42
China Government Bond 3.02 10/22/25	3.35
China Government Bond 2.85 06/04/27	3.23
China Government Bond 2.68 05/21/30	3.22
China Government Bond 2.88 11/05/23	3.19
China Government Bond 1.99 04/09/25	3.12
China Government Bond 3.28 12/03/27	3.08
China Government Bond 3.81 09/14/50	2.92
China Government Bond 2.84 04/08/24	2.83

Sector Breakdown

	Weight %
Treasury	100.00

Maturity Breakdown

	Weight %
0-1 Year	0.00
1-3 Years	28.74
3-5 Years	23.64
5-7 Years	16.14
7-10 Years	16.15
10-20 Years	1.37
>20 Years	13.96

Credit Quality Breakdown

	Weight %
A1	100.00

Top Country Weights

	Weight %
China	100.00

For More Information

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

France & Luxembourg	Germany	Italy	Netherlands	Nordics	Spain	Switzerland	United Kingdom
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Alternatively contact our SPDR ETF Sales and Support team at spdrseurope@ssga.com

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Tax treatment depends on the individual circumstances of each client and may be subject to change in the future.

This document does not constitute an offer or request to purchase shares in SPDR ETFs Europe I plc and SPDR ETFs Europe II plc.

Please refer to the Fund's latest Key Investor Information Document and Prospectus before making any final investment decision. The latest English version of the prospectus and the KIID can be found at www.ssga.com.

A summary of investor rights can be found here: <https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-spr-investors-rights-summary.pdf>

Note that the Management Company may decide to terminate the arrangements made for marketing and proceed with de-notification in compliance with Article 93a of Directive 2009/65/EC.

The Prospectus and KIIDs are available free of charge at: www.ssga.com

All fund related documents are available for free of charge from the offices of the Local Representative/Agent or by visiting the www.ssga.com or by contacting State Street Custodial Services (Ireland) Limited, 78 Sir John Rogerson's Quay, Dublin 2, Ireland.

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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.