

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

ISIN IE00BYSZ5V04

Fund Objective

The investment objective of the Fund is to track the performance of the long dated, 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 over 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 LUTLTRUU

Index Type Total Return

Number of Constituents c.50

Key Facts

Inception Date

17-Feb-2016

Income Treatment

Semi-Annually Distribution

Domicile

Ireland

ISA Eligible

Yes

Share Class Currency

USD

Replication Method

Stratified Sampling

Investment Manager

State Street Global Advisors Limited

SIPP Eligible

Yes

Fund - Base Currency

USD

UCITS Compliant

Yes

Fund Umbrella

SSGA SPDR ETFs Europe I plc

PEA Eligible

No

TER

0.15%

Share Class Assets (millions)

US\$18.52

Total Fund Assets (millions)

US\$18.52

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*	SPPX	EUR	INSPPX	SPPX GY	SPPX.DE	BZ6THV5
London Stock Exchange	LUTR	USD	INSPPX	LUTR LN	LUTR.L	BYSZ5V0
SIX Swiss Exchange	LUTR	USD	INSPPX	LUTR SE	LUTR.S	BD577N8
Borsa Italiana	LUTR	EUR	INSPPX	LUTR IM	LUTR.MI	BYWJB54

*Denotes Primary Listing

Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	13.00	13.05	0.04	12.88	-0.13
3 Year	10.92	10.93	0.01	10.76	-0.16
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	7.72	7.72	0.01	7.56	-0.15

Standard Deviation

	Fund %
3 Years	12.17

Annualised Tracking Error

	Fund %
3 Years	0.04

Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	-4.31	-4.30	0.01	-4.31	0.00
3 Month	-0.14	-0.10	0.04	-0.13	0.00
1 Year	13.00	13.05	0.04	12.88	-0.13
2 Year	40.34	40.39	0.05	39.97	-0.37
3 Year	36.46	36.50	0.04	35.89	-0.58
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	40.11	40.15	0.04	39.20	-0.91

Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2020	20.88	20.91	0.03	20.79	-0.09
2019	14.83	14.84	0.01	14.66	-0.16
2018	-1.84	-1.82	0.02	-1.97	-0.13
2017	8.53	8.52	-0.01	8.36	-0.17
2016	-5.25	-5.26	-0.01	-5.38	-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	57	Effective Duration	19.43
Average Maturity in Years	24.85	Yield to Maturity	1.34%
Effective Convexity	4.61%	†Distribution Yield	1.85%

Top 10 Holdings

	Weight %
US TREASURY N/B 3.375 11/15/2048	4.13
US TREASURY N/B 2.02/15/2050	3.85
US TREASURY N/B 3.02/15/2047	3.73
US TREASURY N/B 3.02/15/2048	3.65
US TREASURY N/B 1.125 05/15/2040	3.63
US TREASURY N/B 2.875 05/15/2049	3.34
US TREASURY N/B 3.08/15/2048	3.18
US TREASURY N/B 2.25 08/15/2049	3.07
US TREASURY N/B 3.02/15/2049	3.01
US TREASURY N/B 1.25 05/15/2050	2.95

Sector Breakdown

	Weight %
Treasury	99.93
Cash	0.07

Maturity Breakdown

	Weight %
0 - 1 Year	0.07
10 - 20 Years	14.15
> 20 Years	85.78

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

France & Luxembourg	Germany	Italy	Netherlands	Nordics	Spain	Switzerland	United Kingdom
spdretf_france@ssga.com	spdrsgermany@ssga.com	spdretf_italia@ssga.com	spdr_nl@ssga.com	spdrseurope@ssga.com	spdrseurope@ssga.com	spdrsswitzerland@ssga.com	spdrseurope@ssga.com
+33 1 44 45 40 00	+49 69 66774 5016	+39 0232066 140	+31 (0)20-7181071	+44 (0) 203 395 6888	+44 (0) 203 395 6888	+ 41 (0)44 245 70 00	+44 (0) 203 395 6888

Alternatively contact our SPDR ETF Sales and Support team at spdrseurope@ssga.com

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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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SPDR ETFs Local Representative/Paying Agents:

France: State Street Banque S.A., 23-25 rue Delariviere-Lefoullon, 92064 Paris La Defense Cedex; **Switzerland:** State Street Bank GmbH Munich, Zurich Branch, Beethovenstrasse 19, 8027 Zurich and the main distributor in Switzerland, State Street Global Advisors AG, Beethovenstrasse 19, 8027 Zurich; **Germany:** State Street Global Advisors GmbH, Brienner Strasse 59, D-80333 Munich; **Spain:** Cecabank, S.A. Alcalá 27, 28014 Madrid (Spain); **Denmark:** Nordea Bank Denmark A/S, Issuer Services, Securities Services Hermes Hus, Helgeshøj Allé 33 Postbox 850 DK-0900 Copenhagen C; **Austria:** Erste Bank, Graben 21, 1010 Wien, Österreich; **Sweden:** SKANDINAVISKA ENSKILDA BANKEN AB, Global Transaction Services ST MH1, SE-106 40 Stockholm, Sweden.

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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.