

# State Street® SPDR® Bloomberg U.S. Treasury Bond EUR Hdg UCITS ETF (Acc)

Fact Sheet  
Fixed Income

March 2026

## Fund Objective

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

## Index Description

The Bloomberg U.S. Treasury Bond Index includes public obligations of the US Treasury, ie US government bonds. Certain Treasury bills are excluded by a maturity constraint. In addition, certain special issues, such as state and local government series bonds (SLGs), as well as U.S. Treasury TIPS, are excluded.

## Tax Status

As standard, State Street Investment Management 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

## Fund Information

|                        |                                                 |
|------------------------|-------------------------------------------------|
| ISIN                   | IE000PCF9772                                    |
| Index Name             | Bloomberg U.S. Treasury Bond Index (EUR Hedged) |
| Index Ticker           | H00054EU                                        |
| Index Type             | Total Return                                    |
| Number of Constituents | 296                                             |

## Key Facts

|                           |                                             |
|---------------------------|---------------------------------------------|
| Inception Date            | 16-Mar-2026                                 |
| Share Class Currency      | EUR                                         |
| Fund — Base Currency      | USD                                         |
| TER                       | 0.07%                                       |
| Income Treatment          | Accumulation                                |
| Replication Method        | Stratified Sampling                         |
| UCITS Compliant           | Yes                                         |
| Domicile                  | Ireland                                     |
| Investment Manager        | State Street Global Advisors Europe Limited |
| Sub-Investment Manager(s) | State Street Global Advisors Limited        |
| Fund Umbrella             | SSGA SPDR ETFs Europe I plc                 |
| ISA Eligible              | Yes                                         |
| SIPP Eligible             | Yes                                         |
| PEA Eligible              | No                                          |

## Listings

| Exchange        | Exchange Ticker | Trading Currency | iNAV Ticker | Bloomberg Code | Reuters Code | SEDOL Code |
|-----------------|-----------------|------------------|-------------|----------------|--------------|------------|
| Borsa Italiana* | TREY            | EUR              | INTREYE     | TREY IM        | TREY.MI      | BVPL338    |

\*Denotes Primary Listing

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

All data as at 28 February 2026, the latest available prior to the publication of this factsheet.

#### Characteristics

|                           |       |
|---------------------------|-------|
| Number of Holdings        | 269   |
| Average Maturity in Years | 7.77  |
| Effective Convexity       | 0.77% |
| Effective Duration        | 5.97  |
| Yield to Maturity         | 3.75% |
| *Distribution Yield       | 3.56% |

\* This measures the 12 month historical dividend pay-out per share divided by the NAV.

Source: State Street Investment Management Characteristics, holdings, country allocations and sectors shown are as of date indicated at the top of this factsheet and are subject to change. Any reference to a specific company or security does not constitute a recommendation to buy, sell, hold or invest directly in such company or securities.

| Top 10 Holdings                  | Weight (%) |
|----------------------------------|------------|
| US TREASURY N/B 4 11/15/2035     | 1.12       |
| US TREASURY N/B 4.375 05/15/2034 | 1.06       |
| US TREASURY N/B 4 02/15/2034     | 1.03       |
| US TREASURY N/B 4.5 11/15/2033   | 1.03       |
| US TREASURY N/B 1.375 11/15/2031 | 1.03       |
| US TREASURY N/B 2.875 05/15/2032 | 1.01       |
| US TREASURY N/B 1.875 02/15/2032 | 0.99       |
| US TREASURY N/B 3.875 08/15/2033 | 0.96       |
| US TREASURY N/B 4.25 08/15/2035  | 0.93       |
| US TREASURY N/B 1.25 08/15/2031  | 0.93       |

| Credit Quality Breakdown | Weight (%) |
|--------------------------|------------|
| Aaa                      | 0.15       |
| Aa                       | 99.85      |

Credit quality rating is based on an average of Moody's, S&P, and Fitch.

| Sector Breakdown | Weight (%) |
|------------------|------------|
| Treasury         | 99.85      |
| Cash             | 0.15       |

| Maturity Breakdown | Weight (%) |
|--------------------|------------|
| 0 - 1 Year         | 0.15       |
| 1 - 3 Years        | 30.71      |
| 3 - 5 Years        | 27.48      |
| 5 - 7 Years        | 10.58      |
| 7 - 10 Years       | 9.59       |
| 10 - 20 Years      | 8.64       |
| > 20 Years         | 12.86      |

| Country Weights | Weight (%) |
|-----------------|------------|
| United States   | 100.00     |

#### Contact Us

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**Capital Risk: Investing involves risk including the risk of loss of capital.  
Past performance is not a reliable indicator of future performance.**

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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.

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Tracking Number: 8821501.11.EMEA.INST  
Expiration Date: 28/02/2027