

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

Fact Sheet
Fixed Income

30 November 2022

Fund Objective

The objective of the Fund is to track the performance of the long maturity, fixed-rate, investment-grade U.S. Dollar-denominated corporate bond market.

Index Description

The Index measures the performance of the long-dated, investment grade U.S. corporate bond market. Only bonds that have a maturity of more than ten years are included. Securities must be fixed rate, U.S. dollar denominated, taxable and rated investment grade as defined by the Index methodology. Inclusion is based on the currency of the issue, not the domicile of the issuer.

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

Fund Information

ISIN	IE00BZ0G8860
Index Name	Bloomberg U.S. 10+ Year Corporate Bond Index
Index Ticker	LD07TRUU
Index Type	Total Return
Number of Constituents	2,807

Key Facts

Inception Date	02-Dec-2015
Share Class Currency	USD
Fund — Base Currency	USD
TER	0.12%
Income Treatment	Semi-Annually Distribution
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 State Street Global Advisors Trust Company
Fund Umbrella	SSGA SPDR ETFs Europe I plc
Share Class Assets (millions)	US\$62.69
Total Fund Assets (millions)	US\$62.69
ISA Eligible	Yes
SIPP Eligible	Yes
PEA Eligible	No

Previous to 1 February 2022, the Fund was known as SPDR Bloomberg Barclays 10+ Year U.S. Corporate Bond UCITS ETF (Dist), tracking the Bloomberg Barclays U.S. 10+ Year Corporate Bond Index.

Listings						
Exchange	Exchange Ticker	Trading Currency	iNAV Ticker	Bloomberg Code	Reuters Code	SEDOL Code
Deutsche Börse*	SYBN	EUR	INSYBNE	SYBN GY	SYBN.DE	BZ0G886
London Stock Exchange	LCRP	GBP	INSYBNP	LCRP LN	LORPL	BYQ5GP3
London Stock Exchange	LUSC	USD	INSYBN	LUSC LN	LUSC.L	BYQ5GN1
Borsa Italiana	LUSC	EUR	INSYBNE	LUSC IM	LUSC.MI	BYWJBM1

*Denotes Primary Listing

Performance					
	Index	Fund Gross	Difference	Fund Net	Difference
Annualised Returns (%)					
1 Year	-25.08	-25.15	-0.08	-25.24	-0.17
3 Year	-5.32	-5.11	0.21	-5.25	0.07
5 Year	-0.09	0.13	0.21	-0.04	0.04
10 Year	-	-	-	-	-
Since Inception	2.45	2.54	0.09	2.36	-0.09

Cumulative Performance (%)					
1 Month	9.08	9.03	-0.05	9.02	-0.06
3 Month	-2.69	-2.81	-0.12	-2.84	-0.15
1 Year	-25.08	-25.15	-0.08	-25.24	-0.17
2 Year	-25.38	-25.34	0.04	-25.52	-0.15
3 Year	-15.14	-14.56	0.58	-14.94	0.20
5 Year	-0.42	0.64	1.07	-0.20	0.22
10 Year	-	-	-	-	-
Since Inception	18.46	19.22	0.76	17.75	-0.71

Calendar Performance (%)					
2022	-24.76	-24.82	-0.07	-24.91	-0.15
2021	-1.13	-1.00	0.13	-1.12	0.01
2020	13.94	14.63	0.70	14.41	0.47
2019	23.89	24.24	0.34	23.99	0.10
2018	-7.24	-7.19	0.05	-7.37	-0.13
2017	12.09	12.02	-0.06	11.80	-0.29

	Fund (%)
Standard Deviation (3 Years)	15.18
Annualised Tracking Error (3 Years)	0.22

Past performance is not an indicator of future performance. The Gross of fees do not reflect and net of fees do reflect commissions and costs incurred on the issue and redemption, or purchases and sale, of units. If the performance is calculated on the basis of Gross/net asset values that are not denominated in the accounting currency of the collective investment scheme, its value may rise or fall as a result of currency fluctuations.

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. 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.

Characteristics	
Number of Holdings	1,466
Average Maturity in Years	23.00
Effective Convexity	2.52%
Effective Duration	13.10
Yield to Maturity	5.48%
*Distribution Yield	4.62%

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

Source: SSGA 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 (%)
CVS HEALTH CORP 5.05 03/25/2048	0.39
GE CAPITAL INTL FUNDING 4.418 11/15/2035	0.38
WELLS FARGO & COMPANY 5.013 04/04/2051	0.36
ANHEUSER-BUSCH CO/INBEV 4.9 02/01/2046	0.36
AT&T INC 3.5	0.31
ANHEUSER-BUSCH CO/INBEV 4.7 02/01/2036	0.30
ABBVIE INC 4.25 11/21/2049	0.30
BANK OF AMERICA CORP 2.676 06/19/2041	0.29
CHARTER COMM OPT LLC/CAP 6.384 10/23/2035	0.29
PACIFIC GAS & ELECTRIC 4.95 07/01/2050	0.28

Credit Quality Breakdown	Weight (%)
Aaa	2.68
Aa	8.84
A	38.96
Baa	49.53

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

Sector Breakdown	Weight (%)
Corporate - Industrial	70.93
Corporate - Finance	16.77
Corporate - Utility	12.00
Cash	0.30

Maturity Breakdown	Weight (%)
0 - 1 Year	0.30
10 - 20 Years	35.30
> 20 Years	64.40

Country Weights	Weight (%)
United States	88.88
Canada	2.67
United Kingdom	2.30
Belgium	2.02
Netherlands	1.06
Australia	0.44
Mexico	0.44
China	0.38
Spain	0.36
Japan	0.30
France	0.30
Peru	0.24
Switzerland	0.17
Ireland	0.12
Brazil	0.11
Luxembourg	0.08
Taiwan	0.07
Bermuda	0.06

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

Contact Us

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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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