

## SPDR<sup>®</sup> Bloomberg Barclays 3-5 Year Euro Government Bond UCITS ETF (Dist)

ISIN IE00BS7K8821

### Fund Objective

The investment objective of the Fund is to track the performance of Eurozone government bonds, with a remaining maturity between 3 and 5 years.

### Index Description

The Bloomberg Barclays Euro 3-5 Year Treasury Bond Index tracks the performance of Eurozone government bonds, with a remaining maturity between 3 and 5 years. The Index, as of September 30 2014, included bonds from Austria, Belgium, Finland, France, Germany, Ireland, Italy, Latvia, Netherlands, Slovakia, Slovenia and Spain.

**Index Ticker** LET3TREU

**Index Type** Total Return

**Number of Constituents** c.70

### Key Facts

#### Inception Date

03-Dec-2014

#### Income Treatment

Semi-Annually Distribution

#### Domicile

Ireland

#### ISA Eligible

Yes

#### Share Class Currency

EUR

#### Replication Method

Stratified Sampling

#### Investment Manager

State Street Global Advisors Limited

#### SIPP Eligible

Yes

#### Fund - Base Currency

EUR

#### UCITS Compliant

Yes

#### Fund Umbrella

SSGA SPDR ETFs Europe II plc

#### PEA Eligible

No

#### TER

0.15%

#### Share Class Assets (millions)

€11.07

#### Total Fund Assets (millions)

€11.07

**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*	SYB4	EUR	INSYB4	SYB4 GY	SYB4.DE	BSHYM37
London Stock Exchange	EU35	EUR	INSYB4	EU35 LN	EU35.L	BS7K882
SIX Swiss Exchange	EU35	CHF	INSYB4C	EU35 SE	EU35.S	BWK1TY3
Borsa Italiana	EU35	EUR	INSYB4	EU35 IM	EU35.MI	BYWJB09

\*Denotes Primary Listing

### Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	-0.68	-0.69	-0.01	-0.84	-0.16
3 Year	0.77	0.78	0.01	0.63	-0.14
5 Year	1.01	1.02	0.01	0.87	-0.14
10 Year	-	-	-	-	-
Since Inception	0.99	1.01	0.01	0.85	-0.14

### Standard Deviation

	Fund %
3 Years	1.65

### Annualised Tracking Error

	Fund %
3 Years	0.03

### Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	-0.15	-0.15	0.00	-0.17	-0.01
3 Month	0.59	0.60	0.01	0.56	-0.03
1 Year	-0.68	-0.69	-0.01	-0.84	-0.16
2 Year	3.79	3.78	-0.01	3.47	-0.32
3 Year	2.32	2.35	0.03	1.89	-0.43
5 Year	5.15	5.22	0.07	4.43	-0.71
10 Year	-	-	-	-	-
Since Inception	5.84	5.92	0.08	5.01	-0.83

### Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2020	0.52	0.49	-0.02	0.39	-0.12
2019	1.88	1.89	0.01	1.74	-0.14
2018	0.09	0.13	0.04	-0.02	-0.11
2017	0.03	0.04	0.02	-0.10	-0.13
2016	1.54	1.57	0.02	1.41	-0.13
2015	1.40	1.42	0.01	1.27	-0.14

**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	67	Effective Duration	3.86
Average Maturity in Years	3.98	Yield to Maturity	-0.32%
Effective Convexity	0.18%	†Distribution Yield	-

**Top 10 Holdings**

	Weight %
FRANCE (GOVT OF) 4.25 10/25/2023	4.43
FRANCE (GOVT OF) 0 03/25/2025	3.90
FRANCE (GOVT OF) 1.75 11/25/2024	3.58
FRANCE (GOVT OF) 2.25 05/25/2024	3.37
FRANCE (GOVT OF) 0.5 05/25/2025	3.32
FRANCE (GOVT OF) 0 03/25/2024	3.11
BUNDESREPUB. DEUTSCHLAND 1 08/15/2025	2.74
BUONI POLIENNALI DEL TES 5 03/01/2025	2.50
BUNDESREPUB. DEUTSCHLAND 1.5 05/15/2024	2.43
BONOS Y OBLIG DEL ESTADO 2.75 10/31/2024	2.42

**Sector Breakdown**

	Weight %
Treasury	99.80
Cash	0.20

**Maturity Breakdown**

	Weight %
0 - 1 Year	0.20
3 - 5 Years	99.80

**Credit Quality Breakdown**

	Weight %
Aaa	23.85
Aa	31.20
A	18.62
Baa	26.33

**Country Weights**

	Weight %		Weight %		Weight %
Italy	23.67	Austria	2.76	European Union	0.20
France	21.70	Portugal	2.54	Cyprus	0.13
Germany	19.49	Ireland	2.02	Lithuania	0.09
Spain	15.54	Finland	1.92	Luxembourg	0.09
Belgium	4.82	Slovakia	0.62		
Netherlands	4.06	Slovenia	0.34		

**For More Information**

Visit our website at [www.ssga.com](http://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.