

## SPDR<sup>®</sup> ICE BofA 0-5 Year EM USD Government Bond UCITS ETF (Dist)

ISIN IE00BP46NG52

### Fund Objective

The investment objective of the Fund is to track the performance of the short maturity (0-5 year) USD-issued emerging market government bond market

### Index Description

The ICE BofA 0-5 Year EM USD Government Bond ex-144a Index tracks the performance of US dollar-denominated emerging markets government debt publicly issued in the US domestic market.

**Index Ticker** EMSG

**Index Type** Total Return

**Number of Constituents** c.260

### Key Facts

#### Inception Date

12-Nov-2014

#### Share Class Currency

USD

#### Fund - Base Currency

USD

#### TER

0.42%

#### Income Treatment

Semi-Annually Distribution

#### Replication Method

Stratified Sampling

#### UCITS Compliant

Yes

#### Domicile

Ireland

#### Investment Manager

State Street Global Advisors Limited

#### Fund Umbrella

SSGA SPDR ETFs Europe II plc

#### Share Class Assets (millions)

US\$127.44

#### Total Fund Assets (millions)

US\$217.23

#### ISA Eligible

Yes

#### SIPP Eligible

Yes

#### PEA Eligible

No

**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*	ZPR5	EUR	INZPR5E	ZPR5 GY	ZPR5.DE	BP4JJT9
London Stock Exchange	SEMH	GBP	INZPR5P	SEMH LN	SEMH.L	BQ5BMM5
London Stock Exchange	EMH5	USD	INZPR5U	EMH5 LN	EMH5.L	BP46NG5
SIX Swiss Exchange	EMH5	CHF	INZPR5C	EMH5 SE	EMH5.S	BWK1TX2
Borsa Italiana	EMH5	EUR	INZPR5E	EMH5 IM	EMH5.MI	BYVB5D7

\*Denotes Primary Listing

### Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	1.55	1.34	-0.21	0.92	-0.64
3 Year	2.54	2.41	-0.13	1.98	-0.56
5 Year	3.39	3.33	-0.06	2.90	-0.49
10 Year	-	-	-	-	-
Since Inception	2.99	2.93	-0.06	2.50	-0.49

### Standard Deviation

	Fund %
3 Years	4.40

### Annualised Tracking Error

	Fund %
3 Years	0.12

### Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	-0.25	-0.26	-0.01	-0.30	-0.05
3 Month	1.49	1.46	-0.03	1.35	-0.14
1 Year	1.55	1.34	-0.21	0.92	-0.64
2 Year	7.54	7.19	-0.35	6.30	-1.24
3 Year	7.83	7.41	-0.42	6.07	-1.76
5 Year	18.16	17.81	-0.35	15.36	-2.80
10 Year	-	-	-	-	-
Since Inception	18.94	18.54	-0.40	15.65	-3.28

### Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2020	0.91	0.63	-0.28	0.32	-0.59
2019	5.92	5.83	-0.10	5.39	-0.54
2018	0.52	0.49	-0.03	0.07	-0.45
2017	4.39	4.41	0.02	3.98	-0.41
2016	4.92	5.00	0.07	4.56	-0.37
2015	2.18	2.24	0.06	1.81	-0.37

**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	247	Effective Duration	2.46
Average Maturity in Years	2.69	Yield to Maturity	3.26%
Effective Convexity	0.09%	†Distribution Yield	3.34%

**Top 10 Holdings**

	Weight %
SAUDI INTERNATIONAL BOND 2.375 10/26/2021	1.66
FED REPUBLIC OF BRAZIL 4.25 01/07/2025	1.60
SAUDI INTERNATIONAL BOND 4 04/17/2025	1.56
KSA SUKUK LTD 2.894 04/20/2022	1.44
KUWAIT INTL BOND 2.75 03/20/2022	1.14
ABU DHABI GOVT INT'L 2.5 04/16/2025	1.14
RUSSIAN FEDERATION 4.875 09/16/2023	1.12
ABU DHABI GOVT INT'L 2.5 10/11/2022	1.08
UNITED MEXICAN STATES 4 10/02/2023	1.07
REPUBLIC OF POLAND 5 03/23/2022	1.01

**Sector Breakdown**

	Weight %
Non Corporates	100.11
Other	-0.11

**Maturity Breakdown**

	Weight %
0 - 1 Year	13.41
1 - 3 Years	40.38
3 - 5 Years	46.12
5 - 7 Years	0.09

**Credit Quality Breakdown**

	Weight %
Aaa	0.30
Aa	19.04
A	15.84
Baa	28.65
Below Baa	35.49
Not Rated	0.68

**Top Country Weights**

	Weight %		Weight %		Weight %
Turkey	8.27	Mexico	3.08	Oman	1.95
Indonesia	7.81	Egypt	2.91	Colombia	1.80
UAE	7.28	Poland	2.86	Kazakhstan	1.77
South Korea	6.23	Hungary	2.72	Croatia	1.66
Saudi Arabia	5.53	Russia	2.50	Sri Lanka	1.64
China	5.50	Philippines	2.41	Romania	1.48
Qatar	4.69	Bahrain	2.36	South Africa	1.27
Brazil	4.37	Ukraine	2.06	Other	17.85

**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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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.

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

Previous to 29 May 2020, the Fund was known as SPDR® ICE BofAML 0-5 Year EM USD Government Bond UCITS ETF (Dist).

Previous to 29 May 2020, this Fund's Benchmark was the ICE BofAML 0-5 Year EM USD Government Bond ex-144a Index.

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.