

## SPDR® Bloomberg Barclays Euro Government Bond UCITS ETF

ISIN IE00B3S5XW04

### Fund Objective

The objective of the Fund is to track the performance of the Eurozone government bond market.

### Index Description

The Bloomberg Barclays Euro Treasury Bond Index is part of Bloomberg Barclays' global family of bond indices. Using market capitalisation weighting and a standard rules-based inclusion methodology, the index accurately reflects the performance and characteristics of the Eurozone government market.

**Index Ticker** LEATTREU

**Index Type** Total Return

**Number of Constituents** 451

### Key Facts

#### Inception Date

23-May-2011

#### Share Class Currency

EUR

#### Fund - Base Currency

EUR

#### TER

0.15%

#### Income Treatment

Semi-Annually Distribution

#### Replication Method

Stratified Sampling

#### UCITS Compliant

Yes

#### Domicile

Ireland

#### Investment Manager

State Street Global Advisors Europe Limited

#### Fund Umbrella

SSGA SPDR ETFs Europe I plc

#### Share Class Assets (millions)

€568.34

#### Total Fund Assets (millions)

€1,149.08

#### ISA Eligible

Yes

#### SIPP Eligible

Yes

#### PEA Eligible

No

#### Sub-Investment Manager

State Street Global Advisors Limited

**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*	SYBB	EUR	INSYBB	SYBB GY	GOVY.DE	B44KTZ1
SIX Swiss Exchange	GOVY	CHF	INSYBBC	GOVY SE	GOVY.S	B52CYJ5
Borsa Italiana	GOVY	EUR	INSYBB	GOVY IM	GOVY.MI	B5LCP15

\*Denotes Primary Listing

### Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	-3.32	-3.32	0.00	-3.47	-0.14
3 Year	3.15	3.14	-0.01	2.98	-0.16
5 Year	1.62	1.62	0.00	1.47	-0.15
10 Year	4.10	4.16	0.06	4.00	-0.10
Since Inception	4.10	4.16	0.06	4.00	-0.10

### Standard Deviation

	Fund %
3 Years	4.13

### Annualised Tracking Error

	Fund %
3 Years	0.05

### Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	-0.63	-0.64	-0.01	-0.65	-0.02
3 Month	-2.40	-2.40	0.00	-2.43	-0.04
1 Year	-3.32	-3.32	0.00	-3.47	-0.14
2 Year	-0.62	-0.62	0.00	-0.92	-0.30
3 Year	9.74	9.72	-0.02	9.22	-0.52
5 Year	8.36	8.37	0.01	7.56	-0.80
10 Year	49.42	50.26	0.84	48.02	-1.40
Since Inception	52.10	52.99	0.89	50.62	-1.48

### Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2021	-3.56	-3.57	0.00	-3.69	-0.12
2020	4.99	4.93	-0.06	4.77	-0.22
2019	6.77	6.82	0.05	6.66	-0.11
2018	0.98	0.99	0.01	0.84	-0.14
2017	0.17	0.18	0.01	0.03	-0.14
2016	3.23	3.21	-0.02	3.05	-0.17

**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	411	Effective Duration	8.76
Average Maturity in Years	10.28	Yield to Maturity	0.18%
Effective Convexity	1.48%	†Distribution Yield	0.08%

**Top 10 Holdings**

	Weight %
FRANCE (GOVT OF) 2.5 05/25/2030	0.86
FRANCE (GOVT OF) 0.75 05/25/2028	0.86
FRANCE (GOVT OF) 0 03/25/2025	0.83
FRANCE (GOVT OF) 0.75 11/25/2028	0.82
BUNDESREPUB. DEUTSCHLAND 2.5 08/15/2046	0.79
FRANCE (GOVT OF) 5.5 04/25/2029	0.75
FRANCE (GOVT OF) 1.25 05/25/2034	0.74
FRANCE (GOVT OF) 4.5 04/25/2041	0.71
BUNDESREPUB. DEUTSCHLAND 2.5 07/04/2044	0.70
FRANCE (GOVT OF) 4 10/25/2038	0.70

**Sector Breakdown**

	Weight %
Treasury	99.69
Cash	0.31

**Maturity Breakdown**

	Weight %
0 - 1 Year	0.31
1 - 3 Years	16.78
3 - 5 Years	18.26
5 - 7 Years	13.14
7 - 10 Years	18.63
10 - 20 Years	19.06
> 20 Years	13.82

**Credit Quality Breakdown**

	Weight %
Aaa	22.89
Aa	34.85
A	17.56
Baa	24.70

**Country Weights**

	Weight %		Weight %		Weight %
France	24.21	Austria	3.57	European Union	0.31
Italy	22.31	Portugal	2.24	Luxembourg	0.18
Germany	17.74	Ireland	1.91	Lithuania	0.16
Spain	14.20	Finland	1.47	Cyprus	0.16
Belgium	5.56	Slovakia	0.73	Latvia	0.10
Netherlands	4.67	Slovenia	0.46	Estonia	0.03

**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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Alternatively contact our SPDR ETF Sales and Support team at [spdrseurope@ssga.com](mailto:spdrseurope@ssga.com)

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.

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**Past performance is not a guarantee of future results.**

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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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**The Prospectus and KIIDs are available free of charge at: [www.ssga.com](http://www.ssga.com)**

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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.