

SPDR® MSCI USA Small Cap Value Weighted UCITS ETF

Fact Sheet
Equity

28 February 2022

Fund Objective

The investment objective of the Fund is to track the performance of US small capitalisation equities with a higher weighting applied to equities exhibiting low valuation characteristics.

Index Description

The MSCI USA Small Cap Value Weighted Index is based on the traditional market capitalisation weighted parent index, the MSCI USA Small Cap Index, which includes US small cap equities. The value methodology of the Index is to re-weight each security in the parent index to emphasise those stocks with lower valuations within the parent index.

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 | IE00BSPLC413 |
| Index Name | MSCI USA Small Cap Value Weighted Index |
| Index Ticker | M1USSVW |
| Index Type | Net Total Return |
| Number of Constituents | 1,944 |

Key Facts

| | |
|-------------------------------|---|
| Inception Date | 18-Feb-2015 |
| Share Class Currency | USD |
| Fund — Base Currency | USD |
| TER | 0.30% |
| Income Treatment | Accumulation |
| Replication Method | Optimised |
| UCITS Compliant | Yes |
| Domicile | Ireland |
| Investment Manager | State Street Global Advisors Europe Limited |
| Sub-Investment Manager(s) | State Street Global Advisors Trust Company |
| Fund Umbrella | SSGA SPDR ETFs Europe II plc |
| Share Class Assets (millions) | US\$319.14 |
| Total Fund Assets (millions) | US\$319.14 |
| ISA Eligible | Yes |
| SIPP Eligible | Yes |
| PEA Eligible | No |

Listings

| Exchange | Exchange Ticker | Trading Currency | iNAV Ticker | Bloomberg Code | Reuters Code | SEDOL Code |
|-----------------------|-----------------|------------------|-------------|----------------|--------------|------------|
| Deutsche Börse* | ZPRV | EUR | INZPRVE | ZPRV GY | ZPRV.DE | BSPLC85 |
| London Stock Exchange | USSC | USD | INZPRVG | USSC LN | USSC.L | BSPLC41 |

*Denotes Primary Listing

| Performance | | | | | |
|-------------------------------------|--------|------------|------------|----------|------------|
| | Index | Fund Gross | Difference | Fund Net | Difference |
| Annualised Returns (%) | | | | | |
| 1 Year | 13.98 | 14.16 | 0.19 | 13.82 | -0.15 |
| 3 Year | 15.20 | 15.24 | 0.04 | 14.90 | -0.30 |
| 5 Year | 10.54 | 10.66 | 0.12 | 10.33 | -0.21 |
| 10 Year | - | - | - | - | - |
| Since Inception | 9.48 | 9.57 | 0.09 | 9.24 | -0.24 |
| Cumulative Performance (%) | | | | | |
| 1 Month | 1.86 | 1.88 | 0.02 | 1.86 | 0.00 |
| 3 Month | 2.46 | 2.51 | 0.05 | 2.43 | -0.03 |
| 1 Year | 13.98 | 14.16 | 0.19 | 13.82 | -0.15 |
| 2 Year | 71.72 | 71.85 | 0.13 | 70.83 | -0.89 |
| 3 Year | 52.90 | 53.06 | 0.16 | 51.69 | -1.21 |
| 5 Year | 65.06 | 65.96 | 0.90 | 63.49 | -1.57 |
| 10 Year | - | - | - | - | - |
| Since Inception | 89.00 | 90.05 | 1.05 | 86.09 | -2.91 |
| Calendar Performance (%) | | | | | |
| 2022 | -2.32 | -2.30 | 0.02 | -2.35 | -0.03 |
| 2021 | 35.68 | 35.80 | 0.12 | 35.40 | -0.29 |
| 2020 | 8.95 | 8.79 | -0.16 | 8.46 | -0.49 |
| 2019 | 24.23 | 24.17 | -0.06 | 23.80 | -0.43 |
| 2018 | -14.33 | -14.05 | 0.28 | -14.31 | 0.02 |
| 2017 | 9.35 | 9.70 | 0.35 | 9.37 | 0.02 |
| | | | | Fund (%) | |
| Standard Deviation (3 Years) | | | | 27.77 | |
| Annualised Tracking Error (3 Years) | | | | 0.23 | |

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 | 1,925 |
| Price/Earnings Ratio FY1 | 11.50 |
| Average Price/Book | 1.53 |
| Average Market Cap (M) | US\$4,949.53 |
| Index Dividend Yield | 1.59% |

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 (%) |
|------------------------------|------------|
| FIRST HORIZON CORP | 0.73 |
| MARATHON OIL CORP | 0.56 |
| COMERICA INC | 0.53 |
| PLAINS GP HOLDINGS LP-CL A | 0.53 |
| UNUM GROUP | 0.52 |
| DXC TECHNOLOGY CO | 0.51 |
| REINSURANCE GROUP OF AMERICA | 0.47 |
| ZIONS BANCORP NA | 0.45 |
| PEOPLE S UNITED FINANCIAL | 0.44 |
| WORLD FUEL SERVICES CORP | 0.44 |

| Sector Breakdown | Weight (%) |
|------------------------|------------|
| Financials | 26.66 |
| Industrials | 15.47 |
| Consumer Discretionary | 13.55 |
| Information Technology | 8.51 |
| Energy | 7.24 |
| Real Estate | 6.76 |
| Materials | 6.26 |
| Health Care | 5.57 |
| Consumer Staples | 4.73 |
| Utilities | 2.79 |
| Communication Services | 2.46 |

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

Contact Us

Visit our website at ssga.com/etfs or contact your local SPDR ETF representative. Alternatively contact our SPDR ETF Sales and Support team at spdrseurope@ssga.com.

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

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Glossary

Price/Earnings Ratio FY1 The average of the price of each underlying security divided by the mean EPS estimate of the security for the next unreported fiscal year, as of the report date.

Average Price/Book The average of the price of each underlying security divided by the Book value per share of the security, as of the report date.

Index Dividend Yield The average of the Annual dividends per share (DPS) of each underlying security in the index as of the report date divided by the price of the security as of the report date.

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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All fund related documents are available for free of charge from the offices of the Local Representative/Agent or by visiting the www.ssga.com or by contacting State Street Custodial Services (Ireland) Limited, 78 Sir John Rogerson's Quay, Dublin 2, Ireland.

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