

SPDR[®] S&P[®] 500 Low Volatility UCITS ETF (Acc)

ISIN IE00B802KR88

Fund Objective

The objective of the Fund is to track the performance of US large cap equity securities which historically have exhibited low volatility characteristics.

Index Description

The S&P 500 Low Volatility Index is designed to measure the performance of the 100 least volatile stocks within the S&P 500 Index. The Index employs a volatility-driven selection and weighting scheme. Volatility is measured by the standard deviation of a security's daily price returns over the prior 252 trading days.

Index Ticker SP5LVIN

Index Type Net Total Return

Number of Constituents 100

Key Facts

Inception Date 03-Oct-2012	Income Treatment Accumulation	Domicile Ireland	ISA Eligible Yes
Share Class Currency USD	Replication Method Replicated	Investment Manager State Street Global Advisors Europe Limited	SIPP Eligible Yes
Fund - Base Currency USD	UCITS Compliant Yes	Fund Umbrella SSGA SPDR ETFs Europe I plc	PEA Eligible No
TER 0.35%		Share Class Assets (millions) US\$182.26	Sub-Investment Manager State Street Global Advisors Trust Company
		Total Fund Assets (millions) US\$182.26	

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

Exchange	Exchange Ticker	Trading Currency	iNAV Ticker	Bloomberg Code	Reuters Code	SEDOL Code
Deutsche Börse*	SPY1	EUR	INSPY1E	SPY1 GY	SPY1.DE	B4X4WM2
London Stock Exchange	USLV	GBP	INSPY1P	USLV LN	USLV.L	B842YH2
London Stock Exchange	LOWV	USD	INSPY1	LOWV LN	LOWV.L	B802KR8
SIX Swiss Exchange	LOWV	CHF	INSPY1C	LOWV SE	LOWV.S	B8J50C3
Borsa Italiana	LOWV	EUR	INSPY1E	LOWV IM	LOWV.MI	B959DJ4
Euronext Paris	LOWV	EUR	INSPY1E	LOWV FP	LOWV.PA	BHZS3F3

*Denotes Primary Listing

Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	18.71	19.09	0.38	18.68	-0.03
3 Year	10.61	10.95	0.34	10.56	-0.05
5 Year	10.67	11.03	0.36	10.64	-0.03
10 Year	-	-	-	-	-
Since Inception	11.56	11.92	0.36	11.53	-0.03

Standard Deviation

	Fund %
3 Years	14.92

Annualised Tracking Error

	Fund %
3 Years	0.03

Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	1.69	1.72	0.02	1.69	-0.01
3 Month	5.39	5.47	0.08	5.38	-0.02
1 Year	18.71	19.09	0.38	18.68	-0.03
2 Year	16.72	17.49	0.76	16.67	-0.06
3 Year	35.35	36.59	1.24	35.16	-0.19
5 Year	66.02	68.70	2.69	65.78	-0.24
10 Year	-	-	-	-	-
Since Inception	164.96	172.77	7.81	164.41	-0.55

Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2021	14.96	15.20	0.24	14.94	-0.03
2020	-1.78	-1.45	0.33	-1.80	-0.02
2019	27.27	27.63	0.36	27.18	-0.08
2018	-0.46	-0.18	0.29	-0.52	-0.06
2017	16.60	16.99	0.39	16.58	-0.01
2016	9.55	9.96	0.40	9.57	0.02

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	100	Average Market Cap (M)	US\$93488.02
Price/Earnings Ratio FY1	21.51	Index Dividend Yield	2.22%
Average Price/Book	3.87		

Top 10 Holdings

	Weight %
VERIZON COMMUNICATIONS INC	1.41
PROCTER & GAMBLE CO/THE	1.31
HERSHEY CO/THE	1.27
PEPSICO INC	1.26
COLGATE-PALMOLIVE CO	1.26
MCDONALD S CORP	1.24
MONDELEZ INTERNATIONAL INC-A	1.24
JOHNSON & JOHNSON	1.24
WASTE MANAGEMENT INC	1.20
REPUBLIC SERVICES INC	1.20

Sector Breakdown

	Weight %
Consumer Staples	22.03
Utilities	18.44
Health Care	14.95
Industrials	11.87
Real Estate	7.77
Financials	7.22
Consumer Discretionary	6.82
Information Technology	6.58
Communication Services	2.42
Materials	1.92

Country Weights

	Weight %
United States	100.00

For More Information

Visit our website at www.ssga.com or contact your local SPDR ETF representative

France & Luxembourg	Germany	Italy	Netherlands	Nordics	Spain	Switzerland	United Kingdom
spdretefrance@ssga.com	spdrsgermany@ssga.com	spdretefrance@ssga.com	spdr_nl@ssga.com	spdrseurope@ssga.com	spdrseurope@ssga.com	spdrsswitzerland@ssga.com	spdrseurope@ssga.com
+33 1 44 45 40 00	+49 69 66774 5016	+39 0232066 140	+31 (0)20-7181071	+31 (0)20-7181071	+39 0232066 140	+41 (0)44 245 70 00	+44 (0) 203 395 6888

Alternatively contact our SPDR ETF Sales and Support team at 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.

Capital Risk: Investing involves risk including the risk of loss of capital.

Past performance is not a guarantee of future results.

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.

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ETFs trade like stocks, are subject to investment risk, fluctuate in market value and may trade at prices above or below the ETFs net asset value. Brokerage commissions and ETF expenses will reduce returns.

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The Prospectus and KIIDs are available free of charge at: www.ssga.com

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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SPDR ETFs Local Representative/Paying Agents:

France: State Street Bank International GmbH Paris Branch, Cœur Défense -Tour A, 100, Esplanade du Général de Gaulle, 92931 Paris La Defense Cedex; **Switzerland:** State Street Bank GmbH Munich, Zurich Branch, Beethovenstrasse 19, 8027 Zurich and the main distributor in Switzerland, State Street Global Advisors AG, Beethovenstrasse 19, 8027 Zurich; **Germany:** State Street Global Advisors Europe Limited, Brienner Strasse 59, D-80333 Munich; **Spain:** Cecabank, S.A. Alcalá 27, 28014 Madrid (Spain); **Denmark:** Nordea Bank Denmark A/S, Issuer Services, Securities Services Hermes Hus, Helgeshøj Allé 33 Postbox 850 DK-0900 Copenhagen C; **Austria:** Erste Bank, Graben 21, 1010 Wien, Österreich; **Sweden:** SKANDINAVISKA ENSKILDA BANKEN AB, Global Transaction Services ST MH1, SE-106 40 Stockholm, Sweden.

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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.