

# SPDR<sup>®</sup> SSGA US Large Cap Low Volatility Index ETF

## Key Features

- The SPDR<sup>®</sup> SSGA US Large Cap Low Volatility Index ETF seeks to provide investment results that, before fees and expenses, correspond generally to the total return performance of the SSGA US Large Cap Low Volatility Index (the "Index")
- The Index constituents are a subset of the largest 1000 U.S. stocks based on market cap listed on a U.S. exchange as of the Index rebalance date
- Index utilizes a rules based process that seeks to increase exposure to stocks that exhibit low volatility
- The index weights securities such that securities with the lower volatility receive the highest weights, subject to liquidity constraints

## About This Benchmark

The SSGA US Large Cap Low Volatility Index is designed to track the performance of U.S. large capitalization companies that exhibit low volatility. Volatility is a statistical measurement of the magnitude of movements in a stock's price over time. SSGA US Low Volatility Indexes Methodology >>

## Fund Information

Inception Date	02/20/2013
CUSIP	78468R804

# LGLV

Fact Sheet

Equity

As of 06/30/2021

## Total Return (As of 06/30/2021)

	NAV (%)	Market Value (%)	Index (%)
<b>Cumulative</b>			
QTD	6.79	6.73	6.84
YTD	12.01	12.04	12.10
<b>Annualized</b>			
1 Year	33.27	33.33	33.47
3 Year	16.36	16.27	16.47
5 Year	13.72	13.71	13.87
Since Fund Inception	13.67	13.67	13.87

## Gross Expense Ratio (%)

0.12

## 30 Day SEC Yield (%)

1.51

**Performance quoted represents past performance, which is no guarantee of future results. Investment return and principal value will fluctuate, so you may have a gain or loss when shares are sold. Current performance may be higher or lower than that quoted. Visit [ssga.com](http://ssga.com) for most recent month-end performance. Performance of an index is not illustrative of any particular investment. It is not possible to invest directly in an index.**

The SSGA US Large Cap Low Volatility Index reflects linked performance returns of both the SSGA US Large Cap Low Volatility Index and the Russell 1000 Low Volatility Index. The index returns are reflective of the Russell 1000 Low Volatility Index from fund inception until 12/13/2016 and of the SSGA US Large Cap Low Volatility Index effective 12/13/2016.

## Characteristics

Est. 3-5 Year EPS Growth	13.61%
Index Distribution Yield	1.72%
Price/Earnings Ratio FY1	24.81
Number of Holdings	138
Price/Book Ratio	3.93
Average Market Cap (M)	US\$130,961.84

Top 10 Holdings	Weight (%)
Crown Castle International Corp	1.90
American Tower Corporation	1.73
Public Storage	1.65
Republic Services Inc.	1.45
Prologis Inc.	1.40
Dominion Energy Inc	1.35
Waste Management Inc.	1.25
Xcel Energy Inc.	1.23
WEC Energy Group Inc	1.23
Duke Energy Corporation	1.21

Totals may not equal 100 due to rounding.

Top Sectors	Weight (%)
Industrials	17.67
Financials	16.10
Information Technology	13.60
Real Estate	11.88
Utilities	9.58
Consumer Discretionary	9.49
Health Care	8.55
Materials	5.13
Consumer Staples	4.71
Communication Services	2.25
Energy	1.05

## ssga.com/etfs

### Information Classification: General

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### Glossary

**NAV** The market value of a mutual fund's or ETFs total assets, minus liabilities, divided by the number of shares outstanding.

**Market Value** Determined by the midpoint between the bid/offer prices as of the closing time of the New York Stock Exchange (typically 4:00PM EST) on business days.

**Gross Expense Ratio** The fund's total annual operating expense ratio. It is gross of any fee waivers or expense reimbursements. It can be found in the fund's most recent prospectus.

**30 Day SEC Yield** (Also known as Standardized Yield) An annualized yield that is calculated by dividing the net investment income earned by the fund over the most recent 30-day period by the current maximum offering price.

**Est. 3-5 Year EPS Growth** Based on the

underlying holdings of the fund. The actual earnings estimates for the underlying holdings are provided by FactSet, First Call, I/B/E/S Consensus, and Reuters and are used to calculate a mean 3-5 year EPS growth rate estimate.

**Index Dividend Yield** The weighted average of the underlyings' indicated annual dividend divided by price, expressed as a percentage.

**Price/Earnings Ratio FY1** The weighted harmonic average of current share price divided by the forecasted one year earnings per share for each security in the fund. Negative and positive outliers are included in the calculation.

**Price/Book Ratio** The weighted harmonic average of closing market price divided by the most recent reported book value for each security in the fund's portfolio as calculated for the last twelve months.

### Important Risk Information

Returns on investments in stocks of **large U.S. companies** could trail the returns on investments in stocks of smaller and mid-sized companies.

**Equity securities** may fluctuate in value in response to the activities of individual companies and general market and economic

conditions.

**Non-diversified funds** that focus on a relatively small number of securities tend to be more volatile than diversified funds and the market as a whole.

**Passively managed funds** hold a range of securities that, in the aggregate, approximates the full Index in terms of key risk factors and other characteristics. This may cause the fund to experience tracking errors relative to performance of the index.

While the shares of ETFs are tradable on secondary markets, they may not readily trade in all market conditions and may trade at significant discounts in periods of **market stress**.

**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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