
SPDR[®] S&P 600[™] Small Cap ETF

SLY

Fact Sheet

Equity

As of 12/31/2020

Key Features

- The SPDR[®] S&P 600[™] Small Cap ETF seeks to provide investment results that, before fees and expenses, correspond generally to the total return performance of the S&P Small Cap 600[®] Index (the “Index”)
- The Index is float-adjusted and market capitalization weighted

Fund Information

Inception Date	11/08/2005
CUSIP	78464A813

About This Benchmark

The S&P Small Cap 600[®] Index measures the performance of the small-capitalization sector in the U.S. equity market. The Index is float-adjusted and market capitalization weighted.

Total Return (As of 12/31/2020)

	NAV (%)	Market Value (%)	Index (%)
Cumulative			
QTD	31.26	31.32	31.31
YTD	11.32	11.33	11.29
Annualized			
1 Year	11.32	11.33	11.29
3 Year	7.70	7.69	7.74
5 Year	12.31	12.31	12.37
10 Year	11.81	11.80	11.92

Gross Expense Ratio (%)	0.15
30 Day SEC Yield (%)	1.32

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 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 S&P SmallCap 600 Index reflects linked performance returns of both the S&P SmallCap 600 Index and the Dow Jones U.S. Small-Cap Total Stock Market Index. The index returns are reflective of the Dow Jones U.S. Small-Cap Total Stock Market Index from fund inception until 12/17/2010 and of the S&P SmallCap 600 Index effective 12/17/2010.

Characteristics

Est. 3-5 Year EPS Growth	12.66%
Index Dividend Yield	1.21%
Price/Earnings Ratio FY1	19.12
Number of Holdings	601
Price/Book Ratio	2.10
Average Market Cap (M)	US\$2,482.47

Top 10 Holdings

	Weight (%)
Capri Holdings Limited	0.72
NeoGenomics Inc.	0.69
Cleveland-Cliffs Inc	0.67
YETI Holdings Inc.	0.59
Omniceil Inc.	0.58
Brooks Automation Inc.	0.57
Power Integrations Inc.	0.56
Saia Inc.	0.54
Exponent Inc.	0.53
Alarm.com Holdings Inc.	0.53

Totals may not equal 100 due to rounding.

Top Sectors

	Weight (%)
Industrials	17.28
Financials	16.42
Consumer Discretionary	14.90
Information Technology	14.79
Health Care	12.09
Real Estate	7.91
Materials	5.82
Consumer Staples	3.60
Energy	3.08
Communication Services	2.53
Utilities	1.59

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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

Investments in **small-sized companies** may involve greater risks than in those of larger, better known companies. Returns on investments in stocks of small companies could trail the returns on investments in stocks of larger companies.

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

Non-diversified fund may invest in a relatively small number of issuers, a decline in the market value may affect its value more than if it invested in a larger number of issuers.

While the Fund is expected to operate as a diversified fund, it may become non-diversified for periods of time solely as a result of changes in the composition of its benchmark index. The Fund may not purchase securities of any issuer if, as a result, more than 5% of the Fund's total assets would be invested in that issuer's securities; except as may be necessary to approximate the composition of its target index. This limitation does not apply to obligations of the U.S. government or its agencies or instrumentalities.

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.

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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