

February 2022

Periodic Disclosure Report

Pursuant to the Dutch Financial Supervision Act (*Wet op het financieel toezicht*) and the rules promulgated thereunder, PDR Services LLC (the “**Sponsor**”) is required to periodically disclose information on:

- the percentage of the SPDR Dow Jones Industrial Average ETF Trust’s (the “**Trust**”) assets which are subject to special arrangements arising from their illiquid nature;
- any new arrangements for managing the liquidity of the Trust;
- the current risk profile of the Trust and the risk management systems employed by the Sponsor to manage those risks;
- any changes to the maximum level of leverage which the Sponsor may employ on behalf of the Trust, as well as any right of the re-use of collateral or any guarantee granted under the leveraging arrangement;
- the total amount of leverage employed by the Trust.

Liquidity

The Trust is not actively managed. Rather, the Trust seeks to track the performance of an unmanaged index of securities. As a result, the Trust will hold constituent securities of the index it tracks regardless of the current or projected performance of a specific security or a particular industry or market sector or market conditions. As the Trust is not actively managed, there are no assets which are subject to special arrangements arising from their illiquid nature or arrangements for managing the liquidity of the Trust.

For more information on risks, including liquidity risk, please see the Trust’s prospectus (including any supplements thereto) in the sections ‘SUMMARY—Principal Risks of Investing in the Trust’ and ‘ADDITIONAL RISK INFORMATION’ and the Trust’s Key Investor Information Document which is available at https://www.ssga.com/nl/en_gb/institutional/etfs/funds/spdr-dow-jones-industrial-average-etf-trust-dia .

Risk profile and risk management

The Trust is subject to the risk of any investment in a portfolio of large-capitalization common stocks, which are generally exposed to higher risk. Common stocks are susceptible to general stock market fluctuations and volatile increases and decreases in value as a result of certain factors, such as the development of the financial markets and other influential factors including, but not limited to, political factors, economic news, company earnings and significant corporate events.

The Trust is not actively managed. Rather, the Trust seeks to track the performance of an unmanaged index of securities. As a result, the Trust will hold constituent securities of the index it tracks regardless of the current or projected performance of a specific security or a particular industry or market sector or market conditions. As the Trust is not actively managed, the Sponsor does not manage the risks the portfolio securities are exposed to.

For more information on risks and the Trust’s risk profile, please see the Trust’s prospectus (including any supplements thereto) in the sections ‘SUMMARY—Principal Risks of Investing in the Trust’ and ‘ADDITIONAL RISK INFORMATION’, and the Trust’s Key Investor Information Document which is available at https://www.ssga.com/nl/en_gb/institutional/etfs/funds/spdr-dow-jones-industrial-average-etf-trust-dia .

Leverage

The Sponsor is not authorised to employ any leverage on behalf of the Trust and no amount of leverage is currently employed by the Trust.