

SPDR® S&P® 400 U.S. Mid Cap UCITS ETF

ISIN IE00B4YBJ215

Fund Objective

The objective of the Fund is to track the performance of mid-sized U.S. companies.

Index Description

The S&P MidCap 400 Index is a float-adjusted, capitalisation weighted index of 400 securities, providing investors with a benchmark for mid-sized US companies. The Index covers approximately 7% of the total US equity market and seeks to remain an accurate measure of mid-sized US companies, reflecting the risk and return characteristics of the broader mid-cap universe on an on-going basis.

Index Ticker SP400NTR

Index Type Net Total Return

Number of Constituents 400

Key Facts

| | | | |
|--------------------------------------|--|---|-----------------------------|
| Inception Date 30-Jan-2012 | Income Treatment Capitalisation | Domicile Ireland | ISA Eligible Yes |
| Base Currency USD | Replication Method Physical - Replicated | Investment Manager SSgA Ltd | SIPP Eligible Yes |
| TER 0.30% | UCITS Compliant Yes | Fund Umbrella SSGA SPDR ETFs Europe I plc | PEA Eligible No |

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, Singapore, Norway, Netherlands, Luxembourg, Italy, Ireland, Germany, France, Finland, Denmark, Austria

Listings

| Exchange | Exchange Ticker | Trading Currency | iNAV Ticker | Bloomberg Code | Reuters Code | SEDOL Code |
|-----------------------|-----------------|------------------|-------------|----------------|--------------|------------|
| Deutsche Börse* | SPY4 | EUR | INSPY4E | SPY4 GY | SPY4.DE | B5V2CL4 |
| London Stock Exchange | SPY4 | USD | INSPY4 | SPY4 LN | SPY4.L | B4YBJ21 |
| SIX Swiss Exchange | SPY4 | CHF | INSPY4C | SPY4 SE | SPY4.S | B8BPYS5 |
| Borsa Italiana | SPY4 | EUR | INSPY4E | SPY4 IM | SPY4.MI | BGQV6N3 |
| Euronext Paris | SPY4 | EUR | INSPY4E | SPY4 FP | SPY4.PA | BSTL7C0 |

*Denotes Primary Listing

| Annualised Returns (Net) | Fund % | Index % | Difference % | Cumulative Performance (Net) | Fund % | Index % | Difference % |
|--------------------------|--------|---------|--------------|------------------------------|--------|---------|--------------|
| 1 Year | 12.80 | 12.97 | -0.17 | 1 Month | 0.35 | 0.38 | -0.02 |
| 3 Year | 10.22 | 10.35 | -0.13 | 1 Year | 12.80 | 12.97 | -0.17 |
| 5 Year | 12.02 | 12.17 | -0.14 | 2 Year | 32.94 | 33.31 | -0.37 |
| Since Inception | 13.19 | 13.33 | -0.14 | 3 Year | 33.92 | 34.40 | -0.48 |
| | | | | 5 Year | 76.40 | 77.52 | -1.13 |
| | | | | Since Inception | 121.42 | 123.19 | -1.77 |

| Standard Deviation | Fund % |
|--------------------|--------|
| 3 Years | 11.06 |

| Annualised Tracking Error | Fund % |
|---------------------------|--------|
| 3 Years | 0.04 |

| Calendar Performance | Fund % | Index % | Difference % |
|----------------------|--------|---------|--------------|
| 2018 | 3.17 | 3.25 | -0.08 |
| 2017 | 15.60 | 15.70 | -0.11 |
| 2016 | 19.96 | 20.13 | -0.17 |
| 2015 | -2.77 | -2.64 | -0.13 |
| 2014 | 9.19 | 9.29 | -0.10 |
| 2013 | 32.70 | 32.92 | -0.22 |

RISK AND REWARD PROFILE - CATEGORY 5

The risk category above is not a measure of capital loss or gains but of how significant the rises and falls in the Fund's return have been historically. For example a fund whose return has experienced significant rises and falls will be in a higher risk category, whereas a fund whose return has experienced less significant rises and falls will be in a lower risk category. The lowest category (i. e. , category 1) does not mean that a fund is a risk free investment. As the Fund's risk category has been calculated using historical simulated proxy data, it may not be a reliable indication of the Fund's future risk profile. The Fund's risk category shown is not guaranteed and may change in the future. The Fund is in risk category #5 as its return has experienced very high rises and falls historically. The following are material risks relevant to the Fund which are not adequately captured by the risk category.

Concentration Risk:

A Fund that purchases a limited number of securities, or only securities of a limited number of countries or industries may experience higher changes in value than a fund that does not limit its investments.

Index Tracking Risk:

The Fund's performance may not exactly track the Index. This can result from market fluctuations, changes in the composition of the Index, transaction costs, the costs of making changes to the Fund's portfolio and other Fund expenses.

Please refer to the prospectus for full details about the risks associated with this Fund.

Fund Characteristics

| | | | |
|--------------------------|-------|------------------------|-------------|
| Number of Holdings | 400 | Average Market Cap (M) | US\$5649.35 |
| Price/Earnings Ratio FY1 | 17.47 | ^Index Dividend Yield | 1.56% |
| Average Price/Book | 2.24 | | |

Top 10 Holdings

| | Weight % |
|-----------------------------|----------|
| TELEFLEX INC | 0.70 |
| DOMINO S PIZZA INC | 0.68 |
| KEYSIGHT TECHNOLOGIES IN | 0.63 |
| WELLCARE HEALTH PLANS INC | 0.63 |
| STEEL DYNAMICS INC | 0.62 |
| PTC INC | 0.61 |
| IDEX CORP | 0.60 |
| OLD DOMINION FREIGHT LINE | 0.58 |
| JACK HENRY & ASSOCIATES INC | 0.58 |
| ATMOS ENERGY CORP | 0.57 |

Sector Breakdown

| | Weight % |
|------------------------|----------|
| Financials | 16.47 |
| Information Technology | 16.20 |
| Industrials | 14.49 |
| Consumer Discretionary | 13.06 |
| Real Estate | 9.58 |
| Health Care | 9.30 |
| Materials | 7.04 |
| Energy | 5.34 |
| Utilities | 4.88 |
| Consumer Staples | 3.49 |
| Telecommunication | 0.15 |

Country Weights

| | Weight % |
|---------------|----------|
| United States | 100.00 |

For More Information

Visit our website at www.spdrs.com.

Contact our SPDR ETF Sales and Support team at sprseurope@ssga.com / +44 (0)20 3395 6888 or call your local SPDR ETF representative.

| Benelux & Nordics | France | Germany | Ireland | Italy | Middle East & North Africa | Switzerland | United Kingdom |
|--------------------|---------------------|-----------------------|--------------------|------------------|----------------------------|---------------------|----------------------|
| +32 (0) 2 793 4632 | +33 (0) 1 4445 4048 | +49 (0) 69 6677 45016 | +353 (0)1 776 3049 | +39 02 3206 6140 | +971 (0) 4-437 2800 | +41 (0) 44 245 7000 | +44 (0) 20 3395 6888 |

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.

^ This measures the weighted average of gross dividend yield of stocks, in the index.

Performance is quoted net of fees.

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