

SPDR® Russell 2000 U.S. Small Cap UCITS ETF

ISIN IE00BJ38QD84

Fund Objective

The investment objective of the Fund is to track the performance of smaller U.S. companies.

Index Description

The Russell 2000 Index is a free float-adjusted, market capitalisation-weighted index of approximately 2000 securities, providing investors with a benchmark for smaller US companies. The Index covers approximately 8% of the total US equity market.

Index Ticker RU20N30U

Index Type Net Total Return

Number of Constituents 1960

Key Facts

Inception Date	Income Treatment	Domicile	ISA Eligible
30-Jun-2014	Capitalisation	Ireland	Yes
Base Currency	Replication Method	Investment Manager	SIPP Eligible
USD	Physical - Optimised	SSgA Ltd	Yes
TER	UCITS Compliant	Fund Umbrella	PEA Eligible
0.30%	Yes	SSGA SPDR ETFs Europe II plc	-

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

Listings

Exchange	Exchange Ticker	Trading Currency	iNAV Ticker	Bloomberg Code	Reuters Code	SEDOL Code
Deutsche Börse*	ZPRR	EUR	.INZPRRE	ZPRR GY	ZPRR.DE	BKRVH60
SIX Swiss Exchange	R2US	CHF	.INZPRRC	R2US SW	R2US.S	BN56KD6
London Stock Exchange	R2SC	GBP	.INZPRRP	R2SC LN	R2SC.L	BKRVH59
London Stock Exchange	R2US	USD	.INZPRRU	R2US LN	R2US.L	BJ38QD8
Euronext Paris	R2US	EUR	.INZPRRE	R2US FP	R2US.PA	BSTLBM8
Borsa Italiana	R2US	EUR	.INZPRRE	R2US IM	R2US.MI	BRJ9D41

*Denotes Primary Listing

Annualised Returns (Net)	Fund %			Cumulative Performance (Net)	Fund %		
	Fund %	Index %	Difference %		Fund %	Index %	Difference %
1 Year	20.25	20.26	-0.01	1 Month	6.17	6.20	-0.03
3 Year	12.10	11.72	0.38	1 Year	20.25	20.26	-0.01
5 Year	-	-	-	2 Year	38.35	38.25	0.09
Since Inception	8.36	7.81	0.55	3 Year	40.87	39.44	1.43
				5 Year	-	-	-
				Since Inception	29.80	27.67	2.14

Standard Deviation	Fund %
3 Years	14.29

Annualised Tracking Error	Fund %
3 Years	0.46

Calendar Performance	Fund %	Index %	Difference %
2017	10.48	10.62	-0.14
2016	20.97	20.78	0.19
2015	-3.79	-4.79	1.00
2014	0.95	0.36	0.59

RISK AND REWARD PROFILE - CATEGORY 6

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 #6 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.

Liquidity Risk: It may be difficult for the Fund to buy or sell certain investments in difficult market conditions. Consequently the price obtained when selling securities may be lower than under normal market conditions.

Small Cap Risk: Small companies' securities may fluctuate more sharply than securities of larger companies and may be more vulnerable to adverse developments than larger companies. Investments in small companies may involve certain special risks such as limited liquidity, limited availability of information, limited prior operating history and key employee risk.

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

Fund Characteristics

Number of Holdings	1,647	Average Market Cap (M)	US\$2197.58
Price/Earnings Ratio FY1	20.15	[^] Index Dividend Yield	1.19%
Average Price/Book	2.18		

Top 10 Holdings

	Weight %
KITE PHARMA INC	0.43
BLUEBIRD BIO INC	0.30
EXACT SCIENCES CORP	0.27
MKS INSTRUMENTS INC	0.25
ASPEN TECHNOLOGY INC	0.24
KNIGHT-SWIFT TRANSPORTATION	0.23
CURTISS-WRIGHT CORP	0.23
GRUBHUB INC	0.23
CATALENT INC	0.23
GRAMERCY PROPERTY TRUST	0.23

Sector Breakdown

	Weight %
Financial Services	25.67
Health Care	15.46
Producer Durables	13.98
Technology	13.84
Consumer Discretionary	13.39
Materials & Processing	7.16
Utilities	4.68
Energy	3.52
Consumer Staples	2.31

Country Weights

	Weight %		Weight %		Weight %
United States	99.40	Canada	0.04	Other	0.33
Norway	0.13	Israel	0.04		
United Kingdom	0.05	Czech Republic	0.02		

For More Information

Visit our website at www.spdrs.com.

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

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

Performance is quoted net of fees.

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