

SPDR[®] MSCI Europe Climate Paris Aligned UCITS ETF (Acc)

Fact Sheet

30 April 2023

Environmental, Social & Governance

Fund Objective

The investment objective of the Fund is to track the performance of European large and mid-sized companies.

Index Description

The MSCI Europe Climate Paris Aligned Index is based on the MSCI Europe Index, its parent index, and includes large and mid-cap securities across 15 Developed Markets (DM) in Europe. The index is designed to support investors seeking to reduce their exposure to transition and physical climate risks and who wish to pursue opportunities arising from the transition to a lower-carbon economy while aligning with the Paris Agreement requirements. The index incorporates the TCFD recommendations and are designed to exceed the minimum standards of the EU Paris-Aligned Benchmark.

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, 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*	SPF5	EUR	INSPF5	SPF5 GY	SPF5.DE	BYTH548
London Stock Exchange	SEPA	GBP	INSPF5P	SEPA LN	SEPA.L	BNDQP99
Borsa Italiana	ECPA	EUR	INSPF5	ECPA IM	ECPA.MI	BNDQP88

*Denotes Primary Listing

Fund Information

ISIN	IE00BYTH5487
Index Name	MSCI Europe Climate Paris Aligned Index
Index Ticker	MXERCLNE
Index Type	Net Total Return
Number of Constituents	250

Key Facts

Inception Date	04-Mar-2022
Share Class Currency	EUR
Fund — Base Currency	EUR
TER	0.15%
Income Treatment	Accumulation
Replication Method	Replicated
UCITS Compliant	Yes
SFDR Fund Classification	SFDR - Article 8
Domicile	Ireland
Investment Manager	State Street Global Advisors Europe Limited
Sub-Investment Manager(s)	State Street Global Advisors Limited
Fund Umbrella	SSGA SPDR ETFs Europe II plc
Share Class Assets (millions)	€1.09
Total Fund Assets (millions)	€1.09
ISA Eligible	Yes
SIPP Eligible	Yes
PEA Eligible	No

Performance					
	Index	Fund Gross	Difference	Fund Net	Difference
Annualised Returns (%)					
1 Year	5.76	5.93	0.17	5.77	0.01
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	11.09	11.31	0.22	11.15	0.05
Cumulative Performance (%)					
1 Month	2.62	2.63	0.01	2.61	0.00
3 Month	4.70	4.64	-0.05	4.60	-0.09
1 Year	5.76	5.93	0.17	5.77	0.01
2 Year	-	-	-	-	-
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	12.93	13.18	0.26	12.99	0.06
Calendar Performance (%)					
2023	12.07	11.98	-0.09	11.93	-0.15
2022	0.76	1.07	0.31	0.95	0.19

	Fund (%)				
Standard Deviation (3 Years)	-				
Annualised Tracking Error (3 Years)	-				

Past performance is not an indicator of future performance. The Gross of fees do not reflect and net of fees do reflect commissions and costs incurred on the issue and redemption, or purchases and sale, of units. If the performance is calculated on the basis of Gross/net asset values that are not denominated in the accounting currency of the collective investment scheme, its value may rise or fall as a result of currency fluctuations.

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. Calendar year inception performance returns will be partial for the year where the inception date for either the Fund in question or the historic performance-linked Fund (whichever is the earliest) falls within that period.

Characteristics

Number of Holdings	248
*Distribution Yield	-
Price/Earnings Ratio FY1	15.94
Average Price/Book	2.35
Average Market Cap (M)	€74,036.54
Index Dividend Yield	2.77%

† This measures the 12 month historical dividend pay-out per share divided by the NAV.

Source: SSGA Characteristics, holdings, country allocations and sectors shown are as of date indicated at the top of this factsheet and are subject to change. Any reference to a specific company or security does not constitute a recommendation to buy, sell, hold or invest directly in such company or securities.

Top 10 Holdings	Weight (%)
NESTLE SA-REG	3.37
NOVO NORDISK A/S-B	3.04
ASML HOLDING NV	2.69
LVMH MOET HENNESSY LOUIS VUI	2.56
ROCHE HOLDING AG-GENUSSCHEIN	2.25
ASTRAZENECA PLC	2.20
SCHNEIDER ELECTRIC SE	1.65
ABB LTD-REG	1.65
SIEMENS AG-REG	1.61
NOVARTIS AG-REG	1.59

Sector Breakdown	Weight (%)
Industrials	19.93
Financials	18.43
Health Care	15.93
Consumer Discretionary	12.23
Consumer Staples	10.52
Utilities	7.59
Information Technology	6.91
Materials	4.44
Communication Services	2.33
Real Estate	1.70

Country Weights	Weight (%)
Switzerland	19.18
France	19.16
United Kingdom	18.54
Germany	10.33
Spain	5.83
Netherlands	5.82
Sweden	5.53
Denmark	4.99
Italy	3.03
Belgium	2.63
Finland	1.92
Norway	1.05
Portugal	0.95
Ireland	0.67
Austria	0.38

Capital Risk: Investing involves risk including the risk of loss of capital. Past performance is not a reliable indicator of future performance.

Contact Us

Visit our website at ssga.com/etfs or contact your local SPDR ETF representative. Alternatively contact our SPDR ETF Sales and Support team at spdrseurope@ssga.com.

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Glossary

Price/Earnings Ratio FY1 The average of the price of each underlying security divided by the mean EPS estimate of the security for the next unreported fiscal year, as of the report date.

Average Price/Book The average of the price of each underlying security divided by the Book value per share of the security, as of the report date.

Index Dividend Yield The average of the Annual dividends per share (DPS) of each underlying security in the index as of the report date divided by the price of the security as of the report date.

TER Total Expense Ratio is a fee charged to the fund, as a percentage of the Net Asset Value, to cover costs associated with operation and management of the portfolio of assets.

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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.

Marketing Communication

SPDR ETFs may not be available or suitable for you. The information provided does not constitute investment advice as such term is defined under the Markets in Financial

Instruments Directive (2014/65/EU) and it should not be relied on as such. It should not be considered a solicitation to buy or an offer to sell any investment. It does not take into account any investor's or potential investor's particular investment objectives, strategies, tax status, risk appetite or investment horizon. If you require investment advice you should consult your tax and financial or other professional advisor.

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investment companies.

The funds are not available to U.S. investors. SSGA SPDR ETFs Europe I plc and SPDR ETFs Europe II plc issue ("the Company") issue SPDR ETFs, and is an open-ended investment company with variable capital having segregated liability between its sub-funds. The Company is organised as an Undertaking for Collective Investment in Transferable Securities (UCITS) under the laws of Ireland and authorised as a UCITS by the Central Bank of Ireland.

Additional Important Information:

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SPDR ETFs Local Representative/ Paying Agents:

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R-Factor™ Summary

R-Factor™ is built off a transparent scoring methodology that leverages the Sustainability Accounting Standards Board (SASB) Materiality Map, corporate governance codes, and inputs from four best-in-class ESG data providers. R-Factor supports the development of sustainable capital markets by giving investors the ability to invest in solutions that integrate financially material ESG data while incentivizing companies to improve their ESG practices and disclosure in areas that matter.

Data included in the ESG sections of this Fact Sheet are the latest available and has a one-month lag against the reporting date.

Source: Factset/SSGA. Holdings as of 30 Apr 2023, R-Factor data as of 31 Mar 2023.

Fund R-Factor Profile

Not Available	0.32%
Laggard	0.00%
Underperformer	0.88%
Average Performer	6.68%
Outperformer	16.38%
Leader	75.75%

Source: Factset/SSGA as of 31 Mar 2023.

R-Factor

R-Factor Summary	Fund
R-Factor	75

Source: Factset/SSGA as of 31 Mar 2023.

Fund Coverage	Count	Percent of Total Securities (%)	Percent of Total Market Value (%)
R-Factor Securities Coverage	246	99.19	99.68
Total Number of Securities in Fund	248		

Source: Factset/SSGA as of 31 Mar 2023.

Top 10 Positions	Fund Weight (%)	R-Factor Rating
Nestle S.A.	3.37	83
Novo Nordisk A/S Class B	3.04	76
ASML Holding NV	2.69	81
LVMH Moet Hennessy Louis Vuitton SE	2.56	70
Roche Holding Ltd Dividend Right Cert.	2.25	73
AstraZeneca PLC	2.20	79
Schneider Electric SE	1.65	96
ABB Ltd.	1.65	84
Siemens Aktiengesellschaft	1.61	80
Novartis AG	1.59	89

Top 5 R-Factor Ratings	Fund Weight (%)	R-Factor Rating
Teleperformance SA	0.03	98
Schneider Electric SE	1.65	96
L'Oreal S.A.	1.35	95
Capgemini SE	0.29	95
Cie Generale des Etablissements Michelin SA	0.07	94

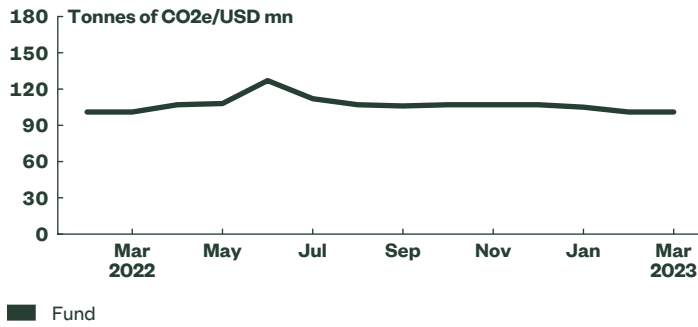
Bottom 5 R-Factor Ratings	Fund Weight (%)	R-Factor Rating
Just Eat Takeaway.com N.V.	0.03	36
L E Lundbergforetagen AB Class B	0.01	38
arGEN-X SE	0.10	38
BKW AG	0.67	39
Sofina SA	0.06	40

Source: Factset/SSGA as of 31 Mar 2023.

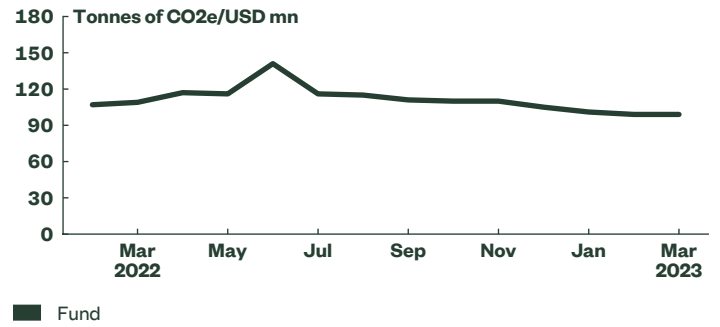
The R-Factor summary reflects certain ESG characteristics only, and does not reflect the fund's performance. Please see Important Information section for more information and definitions of the ESG Metrics presented.

Climate Profile

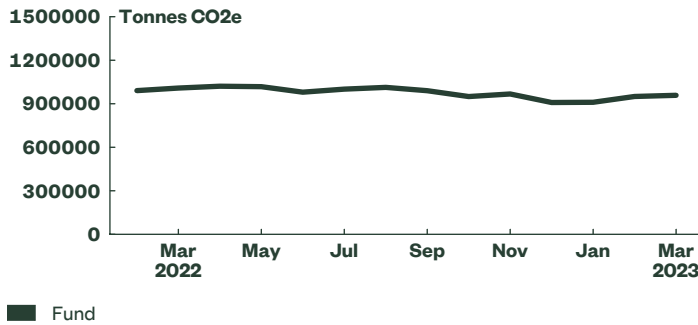
Carbon Intensity



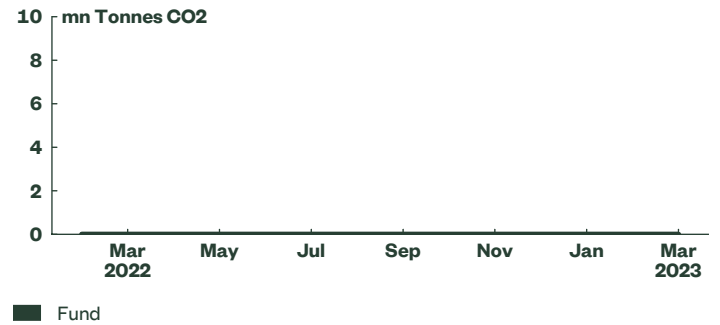
Weighted Average Carbon Intensity



Scope 1 + 2 Carbon Emissions



Total Reserves Carbon Emissions



Source: SSGA Holdings as of 30 Apr 2023. Trucost data as of 31 Mar 2023.

Stewardship Profile Q1 2023

Number of Meetings Voted	50
Number of Countries	11
Management Proposals	1,079
Votes "For"	89.81%
Votes "Against"	10.19%
Shareholder Proposals	18
With Management	94.44%
Against Management	5.56%

Figures are based on State Street Global Advisors' general approach to voting at the companies held by the Fund at quarter end. This information is not a substitute for a proxy voting report, which can be requested through your relationship manager.

State Street Global Advisors' (SSGA) asset stewardship program is aimed at engaging with our fund companies on issues that impact long-term value creation across environmental, social and governance (ESG) considerations. In the recent past, SSGA has issued extensive guidance on key governance matters such as effective, independent board leadership. SSGA's current focus is on helping boards think about the possible impacts of environmental and social issues and incorporating a sustainability lens into boards' oversight of long-term strategy as a sound business practice.

Gender Diversity	
Women on Board	Number of Securities
0	1
1	4
2	16
3	42
4	62
5	59
6	33
7	15
8	12
9	2
10	1
10+	1
Not Available	0
Total	248

Source: Factset/SSGA as of 31 Mar 2023.

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R-Factor™ R-Factor™ is an ESG scoring system that leverages commonly accepted transparent materiality frameworks that are supported by a large group of companies and investors to generate a unique ESG score for listed companies. The score is powered by ESG data from four different providers (Sustainalytics, ISS-Oekom, Vigeo-EIRIS, and ISS-Governance), in order to improve overall coverage and remove biases inherent in existing scoring methodologies. R-Factor™ is designed to put companies in the driver's seat to help create sustainable markets.

R-Factor™ Scores are comparable across industries. The ESG and Corporate Governance (CorpGov) scores are designed to be based on issues that are material to a company's industry and regulatory region. A uniform grading scale allows for interpretation of the final company level score to allow for comparison across companies.

The R-Factor™ scoring process comprises two underlying components. The first component is based on the framework published by the Sustainability Accounting Standards Board ("SASB"), which is used for all ESG aspects of the score other than those relating to corporate governance issues. The SASB framework attempts to identify ESG risks that are financially material to the issuer-based on its industry classification. This component of the R-Factor™ score is determined using only those metrics from the ESG data providers that specifically address ESG risks identified by the SASB framework as being financially material to the issuer-based on its industry classification. The second component of the score, the CorpGov score, is generated using region-specific corporate governance codes developed by investors or regulators. The governance codes describe minimum corporate governance

expectations of a particular region and typically address topics such as shareholder rights, board independence and executive compensation. This component of the R-Factor™ uses data provided by ISS Governance to assign a governance score to issuers according to these governance codes.

R-Factor™ Profile Within each industry group, issuers are classified into five distinct ESG performance groups based on which percentile their R-Factor™ scores fall into. A company is classified in one of the five ESG performance classes (Laggard - 10% of universe, Underperformer - 20% of universe, Average Performer - 40% of universe, Outperformer - 20% of universe or Leader - 10% of universe) by comparing the company's R-Factor™ score against a band. R-Factor™ scores are normally distributed using normalized ratings on a 0-100 rating scale.

For examples of public language regarding R-Factor see the ELR Registration Statement here: <https://www.sec.gov/Archives/edgar/data/1107414/000119312519192334/d774617d497.htm>

Carbon Intensity Measured in Metric tons CO₂e/USD millions revenues. The aggregation of operational and first-tier supply chain carbon footprints of index constituents per USD (equal weighted).

Weighted Average Carbon Intensity Measured in Metric tons CO₂e/USD millions revenues. The weighted average of individual company intensities (operational and first-tier supply chain emissions over revenues), weighted by the proportion of each constituent in the index.

Scope 1+2 Carbon Emissions Measured in Metric tons of CO₂e. The GHG emissions from operations that are owned or controlled by the company, as well as GHG emissions from consumption of purchased electricity, heat or steam, by the company.

Total Reserves CO₂ Emissions Measured in

Metric tons of CO₂. The carbon footprint that could be generated if the proven and probable fossil fuel reserves owned by index constituents were burned per USD million invested. Unlike carbon intensity and carbon emissions, the S&P Trucost Total Reserves Emissions metric is a very specific indicator that is only applicable to a very selected number of companies in extractive and carbon-intensive industries. Those companies are assigned Total Reserves Emissions numerical results by Trucost, whereas the rest of the holdings in other industries do not have numerical scores and are instead displaying "null", blank values. In order to present a more comprehensive overview of a portfolio's overall weighted average fossil fuel reserves, State Street Global Advisors replaces blank results with "zeros". While that might slightly underestimate the final weighted average volume, it provides a more realistic result, given that most companies in global indices have no ownership of fossil fuel reserves.

Gender Diversity We are currently using FactSet's own "People" dataset to disclose the number of women on the board, for each company in the Fund's portfolio.

Data and metrics have been sourced as follows from the following contributors as of the date of this report, and are subject to their disclosures below. All other data has been sourced by SSGA.

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