

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

Fact Sheet

31 May 2022

Environmental, Social & Governance

Fund Objective

The investment objective of the Fund is to track the performance of large and mid-sized equities in the U.S..

The Fund is classified as an Article 8 fund under SFDR.

Index Description

The MSCI USA Climate Paris Aligned Index is based on the MSCI USA Index, its parent index, and includes large and mid-cap securities of the U.S. equity markets. 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, Switzerland, Sweden, Spain, Norway, Netherlands, Luxembourg, Italy, Ireland, Germany, France, Finland, Denmark, Austria

Fund Information

ISIN	IE00BYTH5719
Index Name	MSCI USA Climate Paris Aligned Index
Index Ticker	MXUSCLPA
Index Type	Net Total Return
Number of Constituents	306

Key Facts

Inception Date	04-Mar-2022
Share Class Currency	USD
Fund — Base Currency	USD
TER	0.12%
Income Treatment	Accumulation
Replication Method	Replicated
UCITS Compliant	Yes
Domicile	Ireland
Investment Manager	State Street Global Advisors Europe Limited
Sub-Investment Manager(s)	State Street Global Advisors Trust Company
Fund Umbrella	SSGA SPDR ETFs Europe II plc
Share Class Assets (millions)	US\$0.93
Total Fund Assets (millions)	US\$0.93
ISA Eligible	Yes
SIPP Eligible	Yes
PEA Eligible	No

Listings

Exchange	Exchange Ticker	Trading Currency	iNAV Ticker	Bloomberg Code	Reuters Code	SEDOL Code
Deutsche Börse*	SPF9	EUR	INSPF9E	SPF9 GY	SPF9.DE	BYTH571
London Stock Exchange	SPUG	GBP	INSPF9P	SPUG LN	SPUG.L	BNDQPP5
London Stock Exchange	SPUD	USD	INSPF9	SPUD LN	SPUD.L	BNDQPN3
Borsa Italiana	UCPA	EUR	INSPF9E	UCPA IM	UCPA.MI	BNDQPL1
SIX Swiss Exchange	SPUD	CHF	INSPF9C	SPUD SE	SPUD.S	BNDQPM2

*Denotes Primary Listing

Performance of the fund is not shown as the inception date of the fund is less than 12 months.

Characteristics

Number of Holdings	289
Price/Earnings Ratio FY1	21.79
Average Price/Book	4.67
Average Market Cap (M)	US\$473,173.86
Index Dividend Yield	1.40%

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 (%)
APPLE INC	7.63
MICROSOFT CORP	6.18
AMAZON.COM INC - CDI	3.11
TESLA INC	2.69
HONEYWELL INTERNATIONAL INC	2.23
NVIDIA CORP	1.57
CUMMINS INC	1.55
ALPHABET INC-CL C	1.47
META PLATFORMS INC-CLASS A	1.40
DIGITAL REALTY TRUST INC	1.38

Sector Breakdown	Weight (%)
Information Technology	32.77
Health Care	14.80
Consumer Discretionary	11.15
Industrials	11.14
Financials	10.80
Real Estate	8.00
Communication Services	6.62
Materials	2.21
Consumer Staples	1.63
Utilities	0.87

Country Weights	Weight (%)
United States	100.00

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.

France & Luxembourg

spdretf_france@ssga.com
+33 1 44 45 40 00

Italy

spdretf_italia@ssga.com
+39 0232066 140

Nordics

spdrseurope@ssga.com
+31 (0)20-7181071

Switzerland

spdrsswitzerland@ssga.com
+ 41 (0)44 245 70 00

Germany

spdrsgermany@ssga.com
+49 69 66774 5016

Netherlands

spdr_nl@ssga.com
+31 (0)20-7181071

Spain

spdrseurope@ssga.com
+39 0232066 140

United Kingdom

spdrseurope@ssga.com
+44 (0) 203 395 6888

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

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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.

This document does not constitute an offer or request to purchase shares in SPDR ETFs Europe I plc and SPDR ETFs Europe II plc.

Please refer to the Fund's latest Key Investor Information Document and Prospectus before making any final investment decision. The latest English version of the prospectus and the KIID can be found at www.ssga.com. A summary of investor rights can be found here: <https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-sldr-investors-rights-summary.pdf> Note that the Management Company may decide to terminate the arrangements made for marketing and proceed with de-notification in compliance with Article 93a of Directive 2009/65/EC.

All fund related documents are available for free of charge from the offices of the Local Representative/Agent or by visiting the www.ssga.com or by contacting State Street Custodial Services (Ireland) Limited, 78 Sir John Rogerson's Quay, Dublin 2, Ireland.

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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.

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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 31 May 2022, R-Factor data as of 30 Apr 2022.

Fund R-Factor Profile

Not Available	0.21%
Laggard	4.91%
Underperformer	2.55%
Average Performer	14.02%
Outperformer	31.91%
Leader	50.20%

Source: Factset/SSGA as of 30 Apr 2022.

R-Factor

R-Factor Summary	Fund
R-Factor	68

Source: Factset/SSGA as of 30 Apr 2022.

Fund Coverage	Count	Percent of Total Securities (%)	Percent of Total Market Value (%)
R-Factor Securities Coverage	287	99.31	99.79
Total Number of Securities in Fund	289		

Source: Factset/SSGA as of 30 Apr 2022.

Top 10 Positions	Fund Weight (%)	R-Factor Rating
Apple Inc.	7.63	93
Microsoft Corporation	6.18	79
Amazon.com Inc.	3.11	66
Tesla Inc	2.69	58
Honeywell International Inc.	2.23	66
NVIDIA Corporation	1.57	79
Cummins Inc.	1.55	78
Alphabet Inc. Class C	1.47	71
Meta Platforms Inc. Class A	1.40	73
Digital Realty Trust Inc.	1.38	69

Top 5 R-Factor Ratings	Fund Weight (%)	R-Factor Rating
Cisco Systems Inc.	0.36	100
Apple Inc.	7.63	93
Adobe Incorporated	0.94	89
Colgate-Palmolive Company	0.23	87
Xylem Inc.	0.87	85

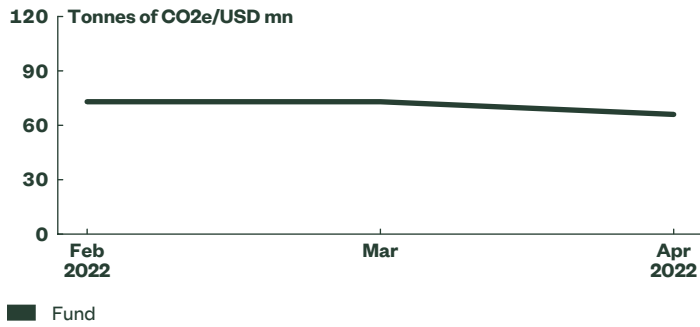
Bottom 5 R-Factor Ratings	Fund Weight (%)	R-Factor Rating
Live Nation Entertainment Inc.	0.07	14
Erie Indemnity Company Class A	0.05	21
D.R. Horton Inc.	0.03	21
Liberty Media Corp. Series C Liberty SiriusXM	0.08	22
Liberty Broadband Corp. Class C	0.55	23

Source: Factset/SSGA as of 30 Apr 2022.

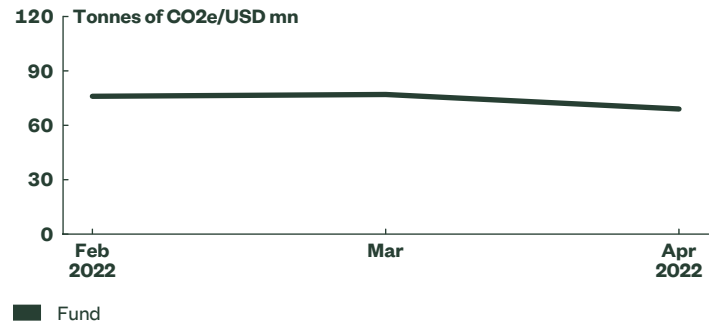
The R-Factor summary reflects certain ESG characteristics only, and does not reflect the fund's performance. Please see Important Information section for more information and definitions of the ESG Metrics presented.

Climate Profile

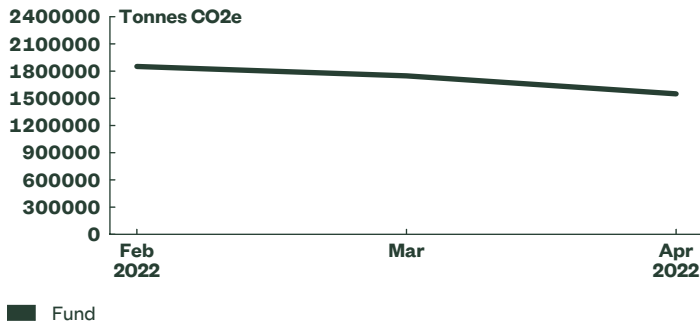
Carbon Intensity



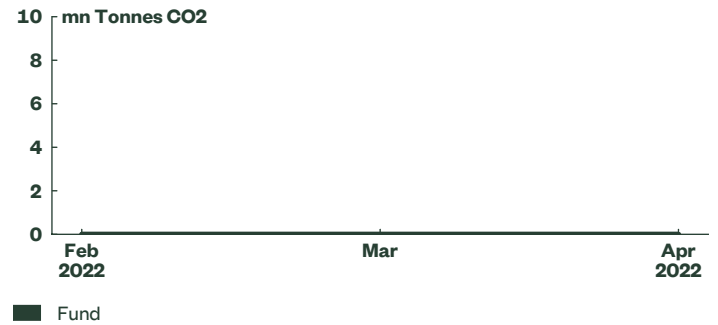
Weighted Average Carbon Intensity



Scope 1 + 2 Carbon Emissions



Total Reserves Carbon Emissions



Source: SSGA Holdings as of 31 May 2022. Trucost data as of 30 Apr 2022.

Stewardship Profile Q1 2022

Number of Meetings Voted	302
Number of Countries	2
Management Proposals	192
Votes "For"	92.71%
Votes "Against"	7.29%
Shareholder Proposals	13
With Management	53.85%
Against Management	46.15%

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	0
1	14
2	48
3	106
4	71
5	35
6	9
7	5
8	0
9	0
10	0
10+	0
Not Available	1
Total	289

Source: Factset/SSGA as of 30 Apr 2022.

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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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