

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

Fact Sheet
Equity

30 November 2024



Fund Objective

The investment objective of the Fund is to track the performance of large and mid-sized equities in developed markets globally.

Index Description

The MSCI World Climate Paris Aligned Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM) countries. 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 follows an optimisation-based approach, which incorporates the TCFD recommendations and is 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*	SPFW	EUR	INSPFWE	SPFW.GY	SPFW.DE	BYTH559
Euronext Amsterdam	SWPA	EUR	INSPFWE	SWPA.NA	SWPA.PA	BNDQP11
London Stock Exchange	SWPA	GBP	INSPFWP	SWPA.LN	SWPA.L	BNDQP00
Borsa Italiana	WCPA	EUR	INSPFWE	WCPA.IM	WCPA.MI	BNDQNZ1

*Denotes Primary Listing

Fund Information

ISIN	IE00BYTH5594
Index Name	MSCI World Climate Paris Aligned Index
Index Ticker	MXWOCLPA
Index Type	Net Total Return
Number of Constituents	540

Key Facts

Inception Date	04-Mar-2022
Share Class Currency	USD
Fund — Base Currency	USD
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)	US\$5.35
Total Fund Assets (millions)	US\$5.35
ISA Eligible	Yes
SIPP Eligible	Yes
PEA Eligible	No

Please be advised that due to all SSGA SPDR ETF Europe I & II sub-funds being closed on Friday 29th March 2024 fund pricing will reflect the NAV of Thursday 28th March meaning monthly fund performance figures may differ from the benchmark.

Performance					
	Index	Fund Gross	Difference	Fund Net	Difference
Annualised Returns (%)					
1 Year	27.90	28.05	0.15	27.86	-0.04
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	11.81	12.01	0.21	11.85	0.04
Cumulative Performance (%)					
1 Month	4.26	4.28	0.02	4.27	0.01
3 Month	4.01	4.09	0.08	4.05	0.04
1 Year	27.90	28.05	0.15	27.86	-0.04
2 Year	45.31	45.90	0.58	45.46	0.15
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	35.82	36.51	0.70	35.96	0.14
Calendar Performance (%)					
2024	21.31	21.38	0.08	21.22	-0.09
2023	25.32	25.76	0.44	25.57	0.25
2022	-10.66	-10.57	0.09	-10.68	-0.02

	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	502
*Distribution Yield	-
Price/Earnings Ratio FY1	26.91
Average Price/Book	3.95
Average Market Cap (M)	US\$684,126.97
Index Dividend Yield	1.52%

* 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 (%)
NVIDIA CORP	5.29
APPLE INC	5.13
MICROSOFT CORP	4.58
AMAZON.COM INC	2.68
TESLA INC	1.89
META PLATFORMS INC-CLASS A	1.75
ALPHABET INC-CL C	1.70
EQUINIX INC	1.47
DIGITAL REALTY TRUST INC	1.33
JPMORGAN CHASE & CO	1.22

Sector Breakdown	Weight (%)
Information Technology	28.48
Financials	17.22
Industrials	12.38
Health Care	11.67
Consumer Discretionary	9.70
Real Estate	7.39
Communication Services	6.97
Utilities	2.32
Materials	2.31
Consumer Staples	1.55

Country Weights	Weight (%)
United States	73.64
Japan	4.24
Canada	4.06
France	3.42
Switzerland	3.11
United Kingdom	2.24
Denmark	1.49
Australia	1.19
Spain	1.04
Germany	1.01
Netherlands	0.74
Finland	0.72
Sweden	0.63
Italy	0.59
Singapore	0.47
Hong Kong	0.40
Norway	0.24
Ireland	0.20
Belgium	0.16
New Zealand	0.13
Portugal	0.11
Austria	0.11
Israel	0.07

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

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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 Information Document (KIID)/Key Investor Information Document (KIID) and Prospectus before making any final investment decision. The latest English version of the prospectus and the KIID/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-spdr-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. SPDR ETFs is the exchange traded funds ("ETF") platform of State Street Global Advisors and is comprised of funds that have been authorised by Central Bank of Ireland as open-ended UCITS investment companies.

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SPDR ETFs Local Representative/ Paying Agents:

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R-Factor Summary

R-Factor is a sustainability score developed by State Street Global Advisors that leverages multiple data sources and aligns them to the widely accepted, transparent Sustainability Accounting Standards Board Materiality Framework for over 12,000 publicly listed companies. SSGA uses R-Factor as a quantitative input to a variety of investment solutions and as a metric in relevant reports and factsheets.

Data included in the sustainability 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 Nov 2024, R-Factor data as of 31 Oct 2024.

Fund R-Factor Profile

Not Available	0.22%
Laggard	0.00%
Underperformer	1.55%
Average Performer	11.07%
Outperformer	31.09%
Leader	56.07%

Source: Factset/SSGA as of 31 Oct 2024.

R-Factor

R-Factor Summary	Fund
R-Factor	70

Source: Factset/SSGA as of 31 Oct 2024.

Fund Coverage	Count	Percent of Total Securities (%)	Percent of Total Market Value (%)
R-Factor Securities Coverage	499	99.40	99.78
Total Number of Securities in Fund	502		

Source: Factset/SSGA as of 31 Oct 2024.

Top 10 Positions	Fund Weight (%)	R-Factor Rating
NVIDIA Corporation	5.29	71
Apple Inc.	5.13	97
Microsoft Corporation	4.58	80
Amazon.com Inc.	2.68	63
Tesla Inc.	1.89	63
Meta Platforms Inc Class A	1.75	82
Alphabet Inc. Class C	1.70	78
Equinix Inc.	1.47	72
Digital Realty Trust Inc.	1.33	68
JPMorgan Chase & Co.	1.22	73

Top 5 R-Factor Ratings

Aena SME SA	0.03	99
Apple Inc.	5.13	97
Sampo Oyj	0.19	97
Schneider Electric SE	0.97	96
Unibail-Rodamco-Westfield SE Stapled Secs Cons of 1 Sh Unibail Rodamco + 1 Sh WFD Unib Rod	0.19	91

Bottom 5 R-Factor Ratings

L E Lundbergforetagen AB Class B	0.08	32
Trade Desk Inc. Class A	0.05	33
Monster Beverage Corporation	0.05	34
Reliance Inc.	0.07	34
Shizuoka Financial Group Inc.	0.12	34

Source: Factset/SSGA as of 31 Oct 2024.

The R-Factor summary reflects certain sustainability characteristics only, and does not reflect the fund's performance. Certain instruments such as cash & derivatives are excluded. Please see Important Information section for more information and definitions of the sustainability Metrics presented.

Climate Metrics

Climate Metrics	Fund
Carbon Intensity (Direct + Indirect)	59.60
Weighted Average Carbon Intensity (Direct + Indirect)	67.81
Total Reserves Carbon Emissions	0.00
Scope 1 + 2 Carbon Emissions	2061325.61
TCFD Total Carbon Emissions**	40.86*
TCFD Carbon Footprint	7.65
TCFD Carbon Intensity	33.70
TCFD Weighted Average Carbon Intensity (WACI)	42.37
Brown Revenue %	0.06
Green Revenue %	6.68

See "Glossary" for detailed calculation notes such as missing data treatment, data lag and exclusions. Source: State Street Global Advisors, S&P Trucost, FactSet, Task Force on Climate-related Financial Disclosures (TCFD). The results are estimates based on assumptions and analysis made by State Street Global Advisors. They are not intended to represent actual results of any offering. Actual results may differ.* The TCFD Total Carbon Emission metric allocates emissions to investors based on an equity ownership approach. In the case of commingled funds, the results represent the environmental responsibility of the entire fund's assets under management. For individual unitholder's responsibility, an apportioned responsibility can be calculated based on the individual holding percentage. ** The metric is not used to compare portfolios and benchmarks because the data is not normalised.

Stewardship Profile Q3 2024

Number of Meetings Voted	23
Number of Countries	8
Management Proposals	294
Votes "For"	90.14%
Votes "Against"	9.86%
Shareholder Proposals	12
With Management	91.67%
Against Management	8.33%

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 votes its clients' proxies where the client has delegated proxy voting authority to it, and State Street Global Advisors votes these proxies and engages with companies in the manner that we believe will most likely protect and promote the long-term economic value of client investments, as described in our Global Proxy Voting and Engagement Policy.

Gender Diversity	
Women on Board	Number of Securities
0	1
1	13
2	48
3	131
4	147
5	93
6	42
7	19
8	3
9	1
10	0
10+	0
Not Available	4
Total	502

Source: Factset/SSGA as of 31 Oct 2024.

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The Sustainability information presented above intend to provide transparency to investors around sustainability characteristics of the fund. Presenting this information should not be construed as a representation of the fund's current or future investment objective, nor should it be viewed as an indicator of the fund manager's current or future investment decision-making. For information regarding the fund's SFDR category, investors are encouraged to review the fund's [prospectus/KIID]. Investors should not evaluate an investment in the fund based solely on the information above, rather investors should consider other factors, including the fund's overall investment objective and risk profile. Investors are encouraged to review the fund's [https://www.ssga.com/fund-finder?tab=documents] for more information regarding the fund. The third-party information above has been obtained from sources believed to be reliable as of the date indicated, but its accuracy is not guaranteed. SSGA is not liable for investment decisions based on this information and it should not be relied on as such. There is no representation or warranty as to the current accuracy, reliability or completeness of this information.

R-Factor R-Factor is a sustainability score developed by State Street Global Advisors that leverages multiple data sources and aligns them to the widely accepted, transparent Sustainability Accounting Standards Board Materiality Framework for over 12,000 publicly listed companies. SSGA uses R-Factor as a quantitative input to a variety of investment solutions and as a metric in relevant reports and factsheets.

R-Factor Scores are comparable across industries. The R-Factor 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 is based on the framework published by the Sustainability Accounting Standards Board ("SASB"). The SASB framework attempts to identify sustainability risks that are financially material to the issuer-based on its industry classification. The R-Factor score is determined using only those metrics from the sustainability data providers that specifically address sustainability risks identified by the SASB framework as being financially material to the issuer-based on its industry classification.

R-Factor Profile Within each industry group, issuers are classified into five distinct sustainability performance groups based on which percentile their R-Factor scores fall into. A company is classified in one of the five sustainability 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. Discrepancy between the number of holdings in the R-Factor Summary versus the number of holdings in the regular reporting package may arise as the R-Factor Summary is counted based on number of issuers rather than number of holdings in the portfolio.

Green Revenue (%) Percentage of revenues from green or low-carbon technology products/business, as classified by FTSE LCE system

Brown Revenue (%) Percentage of revenues from "brown" sectors, extractive sectors as classified by S&P Trucost

TCFD Weighted Average Carbon Intensity - Portfolio's exposure to carbon-intensive companies, expressed in tonnes CO₂e / \$M

revenue. Scope 1 and Scope 2 GHG emissions are allocated based on portfolio weights (the current value of the investment relative to the current portfolio value).

TCFD Total Carbon Emissions - The absolute greenhouse gas emissions associated with a portfolio, expressed in tonnes CO₂e. Scope 1 and Scope 2 GHG emissions are allocated to investors based on an equity ownership approach.

TCFD Carbon Footprint - Total carbon emissions for a portfolio normalized by the market value of the portfolio, expressed in tonnes CO₂e / \$M invested. Scope 1 and Scope 2 GHG emissions are allocated to investors based on an equity ownership approach.

TCFD Carbon Intensity - Volume of carbon emissions per million dollars of revenue (carbon efficiency of a portfolio), expressed in tonnes CO₂e / \$M revenue. Scope 1 and Scope 2 GHG emissions are allocated to investors based on an equity ownership approach.

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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