

SPDR® S&P® Emerging Markets Dividend Aristocrats UCITS ETF (Dist)

Fund Objective

The objective of the Fund is to track the equity market performance of high-yielding stocks from emerging markets.

Index Description

The S&P Emerging Markets High Yield Dividend Aristocrats Index is designed to measure the performance of high-dividend-yielding companies within the S&P Emerging Plus LargeMidCap Index that have followed a policy of increasing or maintaining dividends for at least five consecutive years.

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

Fact Sheet Equity

31 March 2024

Fund Information

| | |
|------------------------|--|
| ISIN | IE00B6YX5B26 |
| Index Name | S&P Emerging Markets High Yield Dividend Aristocrats Index |
| Index Ticker | SPENDANR |
| Index Type | Net Total Return |
| Number of Constituents | 50 |

Key Facts

| | |
|-------------------------------|---|
| Inception Date | 14-Oct-2011 |
| Share Class Currency | USD |
| Fund — Base Currency | USD |
| TER | 0.55% |
| Income Treatment | Semi-Annually Distribution |
| Replication Method | Replicated |
| UCITS Compliant | Yes |
| 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 I plc |
| Share Class Assets (millions) | US\$119.95 |
| Total Fund Assets (millions) | US\$119.95 |
| ISA Eligible | Yes |
| SIPP Eligible | Yes |
| PEA Eligible | No |

Prior to 10 February 2020, the Fund was known as SPDR® S&P® Emerging Markets Dividend UCITS ETF.

Index Change: "Index" reflects linked performance returns of both the S&P Global Dividend Aristocrats Quality Income Index and the S&P Global Dividend Aristocrats Index. The index returns are reflective of the S&P Global Dividend Aristocrats Index from fund inception until February 10, 2020 and of S&P Global Dividend Aristocrats Quality Income Index effective February 10, 2020 to present.

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.

Listings

| Exchange | Exchange Ticker | Trading Currency | iNAV Ticker | Bloomberg Code | Reuters Code | SEDOL Code |
|-----------------------|-----------------|------------------|-------------|----------------|--------------|------------|
| Deutsche Börse* | SPYV | EUR | INSPYVE | SPYV GY | EMDV.DE | B6YX5S9 |
| London Stock Exchange | EMDV | GBP | INSPYVP | EMDV LN | EMDV.L | B645G59 |
| London Stock Exchange | EDVD | USD | INSPYV | EDVD LN | EDVD.L | B6YX5B2 |
| SIX Swiss Exchange | EMDV | CHF | INSPYVC | EMDV SE | EMDV.S | B5TXB56 |
| Borsa Italiana | EMDV | EUR | INSPYVE | EMDV IM | EMDV.MI | B7GB403 |

*Denotes Primary Listing

| Performance | | | | | |
|-------------------------------------|-------|------------|------------|----------|------------|
| | Index | Fund Gross | Difference | Fund Net | Difference |
| Annualised Returns (%) | | | | | |
| 1 Year | 7.95 | 7.84 | -0.10 | 7.25 | -0.70 |
| 3 Year | -0.10 | -0.23 | -0.14 | -0.78 | -0.68 |
| 5 Year | 1.47 | 1.24 | -0.23 | 0.68 | -0.78 |
| 10 Year | 1.48 | 1.07 | -0.41 | 0.51 | -0.97 |
| Since Inception | 0.77 | 0.35 | -0.42 | -0.22 | -0.99 |
| Cumulative Performance (%) | | | | | |
| 1 Month | 1.43 | 1.57 | 0.14 | 1.52 | 0.09 |
| 3 Month | 5.99 | 5.84 | -0.15 | 5.70 | -0.29 |
| 1 Year | 7.95 | 7.84 | -0.10 | 7.25 | -0.70 |
| 2 Year | 4.80 | 3.96 | -0.84 | 2.82 | -1.98 |
| 3 Year | -0.30 | -0.70 | -0.40 | -2.32 | -2.03 |
| 5 Year | 7.55 | 6.35 | -1.21 | 3.47 | -4.09 |
| 10 Year | 15.80 | 11.20 | -4.60 | 5.21 | -10.58 |
| Since Inception | 10.08 | 4.51 | -5.57 | -2.68 | -12.76 |
| Calendar Performance (%) | | | | | |
| 2024 | 5.99 | 5.84 | -0.15 | 5.70 | -0.29 |
| 2023 | 6.94 | 6.55 | -0.39 | 5.96 | -0.97 |
| 2022 | -9.24 | -9.13 | 0.11 | -9.62 | -0.38 |
| 2021 | 0.26 | -0.23 | -0.49 | -0.77 | -1.04 |
| 2020 | -1.37 | -1.38 | -0.01 | -1.92 | -0.55 |
| 2019 | 12.55 | 12.18 | -0.37 | 11.56 | -0.99 |
| | | | | Fund (%) | |
| Standard Deviation (3 Years) | | | | 17.69 | |
| Annualised Tracking Error (3 Years) | | | | 0.53 | |

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 | 50 |
| *Distribution Yield | 4.59% |
| Price/Earnings Ratio FY1 | 7.80 |
| Average Price/Book | 0.89 |
| Average Market Cap (M) | US\$9,137.33 |
| Index Dividend Yield | 5.15% |

† 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 (%) |
|------------------------------|------------|
| REALTEK SEMICONDUCTOR CORP | 6.99 |
| ENERJISA ENERJI AS | 5.51 |
| SHINHAN FINANCIAL GROUP LTD | 5.22 |
| UNIMICRON TECHNOLOGY CORP | 5.06 |
| INTERNATIONAL GAMES SYSTEM C | 4.90 |
| VANGUARD INTERNATIONAL SEMI | 4.80 |
| SAUDI TELECOM CO | 3.90 |
| KOREA ZINC CO LTD | 3.55 |
| KT&G CORP | 3.40 |
| PETROCHINA CO LTD-H | 3.30 |

| Sector Breakdown | Weight (%) |
|------------------------|------------|
| Financials | 25.95 |
| Information Technology | 21.95 |
| Communication Services | 12.43 |
| Utilities | 9.10 |
| Industrials | 8.80 |
| Energy | 6.41 |
| Materials | 4.33 |
| Consumer Staples | 4.29 |
| Consumer Discretionary | 3.16 |
| Real Estate | 2.26 |
| Health Care | 1.31 |

| Country Weights | Weight (%) |
|-----------------|------------|
| China | 35.30 |
| Taiwan | 26.40 |
| Korea | 18.25 |
| Turkey | 5.47 |
| Saudi Arabia | 4.85 |
| Thailand | 3.15 |
| Malaysia | 1.76 |
| Mexico | 1.66 |
| UAE | 1.63 |
| Qatar | 0.91 |
| Other | 0.62 |

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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Tax treatment depends on the individual circumstances of each client and may be subject to change in the future.

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 (KID)/Key Investor Information Document (KIID) and Prospectus before making any final investment decision. The latest English version of the prospectus and the KID/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.

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Additional Important Information:

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SPDR ETFs Local Representative/ Paying Agents:

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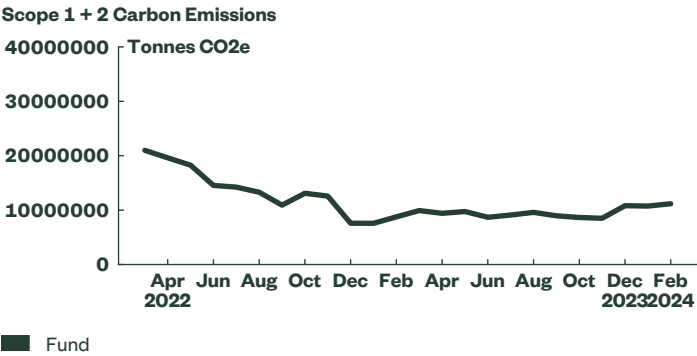
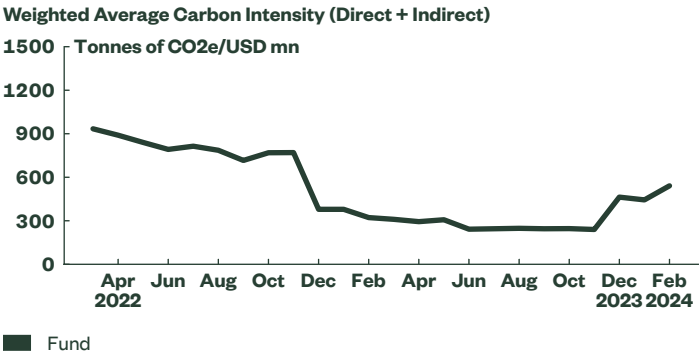
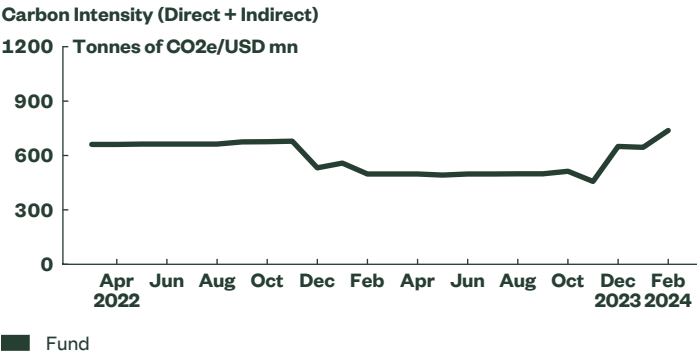
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Climate Metrics

| TCFD Carbon Metrics | Fund |
|---|------------|
| TCFD Weighted Average Carbon Intensity (WACI) | 511.21 |
| TCFD Total Carbon Emissions** | 33,599.00* |
| TCFD Carbon Footprint | 283.71 |
| TCFD Carbon Intensity | 357.52 |

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.

Climate Profile



Source: SSGA Holdings as of 31 Mar 2024. Trucost data as of 29 Feb 2024.

Stewardship Profile Q4 2023

| | |
|--------------------------|--------|
| Number of Meetings Voted | 62 |
| Number of Countries | 4 |
| Management Proposals | 51 |
| Votes "For" | 86.27% |
| Votes "Against" | 13.73% |
| Shareholder Proposals | 0 |
| With Management | 0.00% |
| Against Management | 0.00% |

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 | 10 |
| 1 | 14 |
| 2 | 14 |
| 3 | 9 |
| 4 | 2 |
| 5 | 0 |
| 6 | 1 |
| 7 | 0 |
| 8 | 0 |
| 9 | 0 |
| 10 | 0 |
| 10+ | 0 |
| Not Available | 0 |
| Total | 50 |

Source: Factset/SSGA as of 29 Feb 2024.

ssga.com/etfs

Carbon Intensity (Direct+Indirect) Measured in Metric tonnes 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 (Direct+Indirect) Measured in Metric tonnes 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 tonnes 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.

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.

Trucost Sections Carbon Intensity

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