

Investors should note that, relative to the expectations of the Autorité des Marchés Financiers, this UCITS fund presents disproportionate communication on the consideration of non-financial criteria in its investment policy.

SPDR® S&P® 500 ESG Screened UCITS ETF (Acc)

ISIN IE00BH4GPZ28

Fund Objective

The investment objective of the Fund is to track the U.S. equity market performance of large cap equity securities.

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

Index Description

The S&P 500 ESG Exclusions II Index measures the performance of the top 500 companies in the U.S. equity market which are weighted by market capitalization, while screening out securities based on their exposure to controversial weapons, civilian firearms, tobacco, thermal coal, and companies deemed not compliant with United Nations Global Compact principles.

Index Ticker SPXCX2UN

Index Type Net Total Return

Number of Constituents 489

Key Facts

Inception Date 02-Dec-2019	Income Treatment Accumulation	Domicile Ireland	ISA Eligible Yes
Share Class Currency USD	Replication Method Replicated	Investment Manager State Street Global Advisors Europe Limited	SIPP Eligible Yes
Fund - Base Currency USD	UCITS Compliant Yes	Fund Umbrella SSGA SPDR ETFs Europe I plc	PEA Eligible No
TER 0.10%		Share Class Assets (millions) US\$497.33	Sub-Investment Manager(s) State Street Global Advisors Trust Company
		Total Fund Assets (millions) US\$497.33	

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*	SPPY	EUR	INSPPYE	SPPY GY	SPPY.DE	BKRSQ86
Borsa Italiana	500X	EUR	INSPPYE	500X IM	500X.MI	BKRSQB9
Euronext Amsterdam	500X	EUR	INSPPYE	500X NA	500X.AS	BKRSQ75
SIX Swiss Exchange	500X	USD	INSPPY	500X SE	500X.S	BH4GPZ2

*Denotes Primary Listing

Annualised Returns (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Year	27.60	27.86	0.26	27.73	0.14
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	23.59	23.85	0.26	23.72	0.13

Standard Deviation

	Fund %
3 Years	-

Annualised Tracking Error

	Fund %
3 Years	-

Cumulative Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
1 Month	-0.56	-0.54	0.02	-0.55	0.02
3 Month	1.46	1.52	0.06	1.49	0.03
1 Year	27.60	27.86	0.26	27.73	0.14
2 Year	-	-	-	-	-
3 Year	-	-	-	-	-
5 Year	-	-	-	-	-
10 Year	-	-	-	-	-
Since Inception	52.61	53.24	0.63	52.94	0.33

Calendar Performance (%)

	Index	Fund Gross	Difference	Fund Net	Difference
2021	22.99	23.23	0.24	23.12	0.13
2020	19.29	19.53	0.24	19.41	0.12
2019	4.02	4.03	0.02	4.02	0.01

Capital Risk: Investing involves risk including the risk of loss of capital.

Past performance is not a guarantee of future results.

Fund Characteristics

Number of Holdings	489	Average Price/Book	4.58
Distribution Yield	-	Average Market Cap (M)	US\$612492.12
Price/Earnings Ratio FY1	21.80	Index Dividend Yield	1.32%

Top 10 Holdings

	Weight %
APPLE INC	6.91
MICROSOFT CORP	6.62
AMAZON.COM INC	4.07
TESLA INC	2.47
ALPHABET INC-CL A	2.28
NVIDIA CORP	2.17
ALPHABET INC-CL C	2.14
META PLATFORMS INC-CLASS A	2.06
BERKSHIRE HATHAWAY INC-CL B	1.37
JPMORGAN CHASE & CO	1.26

Sector Breakdown

	Weight %
Information Technology	30.31
Consumer Discretionary	13.61
Health Care	13.13
Communication Services	10.69
Financials	10.19
Industrials	6.37
Consumer Staples	5.18
Energy	2.80
Real Estate	2.71
Materials	2.58
Utilities	2.42

Top Country Weights

	Weight %
United States	100.00

For More Information

Visit our website at www.ssga.com or contact your local SPDR ETF representative

France & Luxembourg	Germany	Italy	Netherlands	Nordics	Spain	Switzerland	United Kingdom
spdrETF_france@ssga.com	spdrGermany@ssga.com	spdrETF_italia@ssga.com	spdr_ni@ssga.com	spdrseurope@ssga.com	spdrseurope@ssga.com	spdrsswitzerland@ssga.com	spdrseurope@ssga.com
+33 1 44 45 40 00	+49 69 66774 5016	+39 0232066 140	+31 (0)20-7181071	+31 (0)20-7181071	+39 0232066 140	+41 (0)44 245 70 00	+44 (0) 203 395 6888

Alternatively contact our SPDR ETF Sales and Support team at spdrseurope@ssga.com

Capital Risk: Investing involves risk including the risk of loss of capital.

Past performance is not a guarantee of future results.

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.

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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.

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 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-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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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.

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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For the EU, this document has been issued by State Street Global Advisors Europe Limited ("SSGA"), regulated by the Central Bank of Ireland. Registered office address 78 Sir John Rogerson's Quay, Dublin 2. Registered number 49934. T: +353 (0)1 776 3000. Fax: +353 (0)1 776 3300. Web: www.ssga.com.

SPDR ETFs Local Representative/Paying Agents:

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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

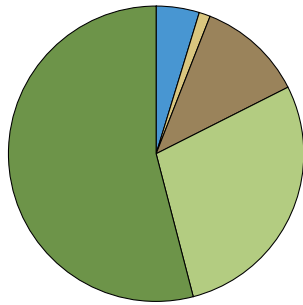
Total Expense Ratio is a fee charged to the fund, as a percentage of the Net Asset Value, to cover costs associated with operation and management of the portfolio of assets.

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.

Fund R-Factor Profile

Not Available	0.00%
Laggard	4.86%
Underperformer	1.27%
Average Performer	11.95%
Outperformer	29.23%
Leader	55.64%



Source: Factset/SSGA as of 31 Oct 2021

R-Factor

R-Factor Summary	Fund
R-Factor	70

Source: Factset/SSGA as of 31 Oct 2021

Fund Coverage	Count	Percent of Total Securities	Percent of Total Market Value
R-Factor Securities Coverage	489	100.00%	100.00%
Total Number of Securities in Fund	489		

Source: Factset/SSGA as of 31 Oct 2021

Top 10 Positions	Fund Weight	R-Factor Rating
Apple Inc.	6.91%	98
Microsoft Corporation	6.62%	80
Amazon.com Inc.	4.07%	68
Tesla Inc	2.47%	58
Alphabet Inc. Class A	2.28%	71
NVIDIA Corporation	2.17%	81
Alphabet Inc. Class C	2.14%	71
Meta Platforms Inc. Class A	2.06%	75
Berkshire Hathaway Inc. Class B	1.37%	29
JPMorgan Chase & Co.	1.26%	77

Source: Factset/SSGA as of 31 Oct 2021

Top 5 R-Factor Ratings		
HP Inc.	0.11%	100
Apple Inc.	6.91%	98
Cisco Systems Inc.	0.62%	96
salesforce.com inc.	0.73%	91
Adobe Inc.	0.85%	87

Source: Factset/SSGA as of 31 Oct 2021

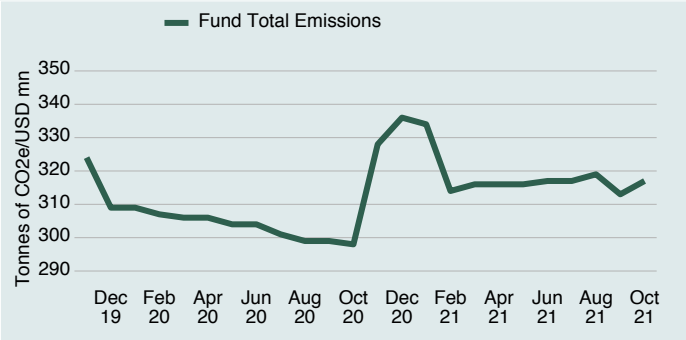
Bottom 5 R-Factor Ratings		
Live Nation Entertainment Inc.	0.03%	17
Lennar Corporation Class A	0.08%	19
NVR Inc.	0.04%	24
D.R. Horton Inc.	0.08%	25
PulteGroup Inc.	0.04%	25

Source: Factset/SSGA as of 31 Oct 2021

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.

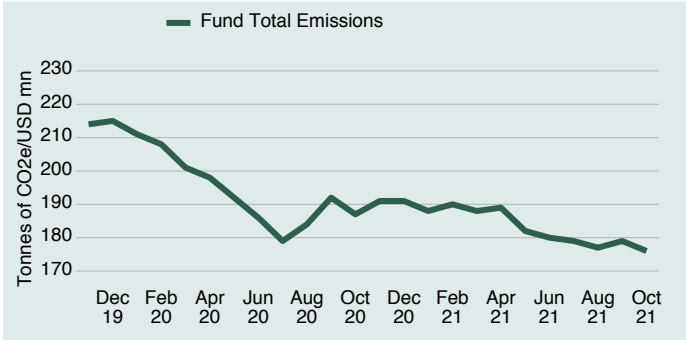
Climate Profile

Carbon Intensity



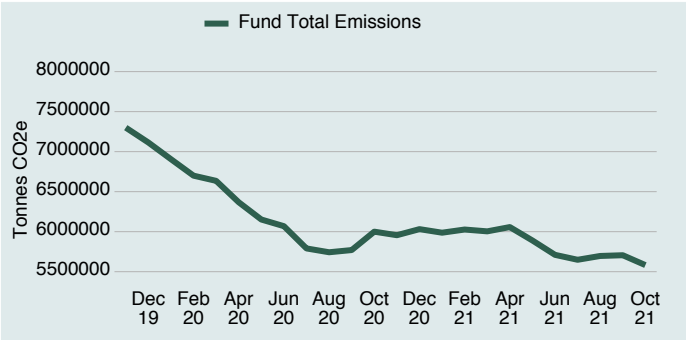
Source: SSGA Holdings as of 30 Nov 2021. Trucost data as of 31 Oct 2021.

Weighted Average Carbon Intensity



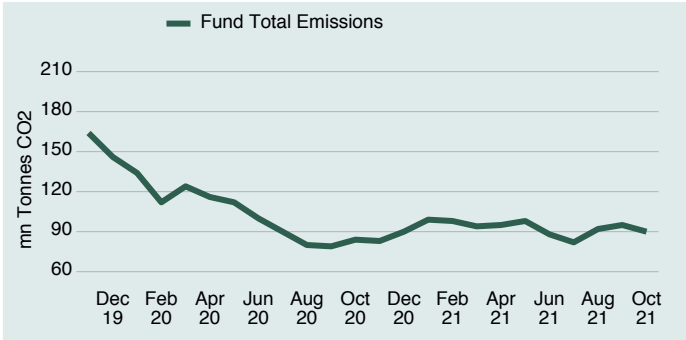
Source: SSGA Holdings as of 30 Nov 2021. Trucost data as of 31 Oct 2021.

Scope 1 + 2 Carbon Emissions



Source: SSGA Holdings as of 30 Nov 2021. Trucost data as of 31 Oct 2021.

Total Reserves Carbon Emissions



Source: SSGA Holdings as of 30 Nov 2021. Trucost data as of 31 Oct 2021.

Stewardship Profile

As of 30 Nov 2021

Stewardship Profile

Q3 2021

Number of Meetings Voted	495
Number of Countries	10
Management Proposals	5,935
Votes "For"	92.33%
Votes "Against"	7.63%
Shareholder Proposals	341
With Management	69.79%
Against Management	30.21%

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	13
2	92
3	182
4	133
5	47
6	16
7	4
8	2
9	0
10	0
10+	0
Not Available	0
Total	489

Source: Factset/SSGA as of 31 Oct 2021

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.

Trucost Sections: Carbon Intensity, Weighted Average Carbon Intensity, Scope 1 +2 Carbon Emissions, Total Reserves CO2 Emissions

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FactSet Sections: Gender Diversity

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