

SPDR® S&P SmallCap 600 ESG ETF

Key Features

- Seeks to provide investment results that, before fees and expenses, correspond generally to the S&P SmallCap 600® ESG Index
- Seeks to track an index designed to select S&P SmallCap 600® firms meeting certain sustainability criteria (criteria related to environmental, social and governance factors) while maintaining similar overall industry group weights as the S&P SmallCap 600® Index
- ESIX may serve as a potential ESG core exposure, based on its focus on ESG criteria and comprehensive market coverage of the flagship core S&P SmallCap 600® Index

About This Benchmark

The S&P SmallCap 600 ESG Index is designed to measure the performance of securities meeting certain sustainability criteria (criteria related to ESG factors), while maintaining similar overall industry group weights as the S&P SmallCap 600 Index.

Fund Information

| | |
|----------------|------------|
| Inception Date | 01/10/2022 |
| CUSIP | 78468R481 |

ESIX

Fact Sheet

**Environmental, Social
& Governance**

As of 03/31/2024

Total Return (As of 03/31/2024)

| | NAV (%) | Market Value (%) | Index (%) |
|----------------------|---------|------------------|-----------|
| Cumulative | | | |
| QTD | 2.98 | 3.03 | 3.04 |
| YTD | 2.98 | 3.03 | 3.04 |
| Annualized | | | |
| 1 Year | 18.26 | 18.28 | 18.45 |
| 3 Year | N/A | N/A | 3.66 |
| 5 Year | N/A | N/A | N/A |
| Since Fund Inception | 1.85 | 1.58 | 2.03 |

| | |
|-------------------------|------|
| Gross Expense Ratio (%) | 0.12 |
| Net Expense Ratio (%) | 0.12 |
| 30 Day SEC Yield (%) | 1.35 |

Past performance is not a reliable indicator of future performance. Investment return and principal value will fluctuate, so you may have a gain or loss when shares are sold. Current performance may be higher or lower than that quoted. All results are historical and assume the reinvestment of dividends and capital gains. Visit [ssga.com](https://www.ssga.com) for most recent month-end performance. Performance is shown net of fees. Performance of an index is not illustrative of any particular investment. It is not possible to invest directly in an index. Index returns are unmanaged and do not reflect the deduction of any fees or expenses. Index returns reflect all items of income, gain and loss and the reinvestment of dividends and other income as applicable.

Characteristics

| | |
|--------------------------|--------------|
| Est. 3-5 Year EPS Growth | 10.90% |
| Index Dividend Yield | 1.52% |
| Price/Earnings Ratio FY1 | 15.59 |
| Number of Holdings | 352 |
| Price/Book Ratio | 1.71 |
| Average Market Cap (M) | US\$2,854.98 |

Not FDIC Insured. No Bank Guarantee. May Lose Value.

| Top 10 Holdings | Weight (%) |
|-----------------------------|------------|
| ENSIGN GROUP INC/THE | 1.02 |
| FABRINET | 1.00 |
| SPS COMMERCE INC | 0.99 |
| MERITAGE HOMES CORP | 0.93 |
| ABERCROMBIE + FITCH CO CL A | 0.92 |
| BOISE CASCADE CO | 0.89 |
| AAON INC | 0.87 |
| SM ENERGY CO | 0.84 |
| SPX TECHNOLOGIES INC | 0.81 |
| RADIAN GROUP INC | 0.75 |

Totals may not equal 100 due to rounding.

| Top Sectors | Weight (%) |
|------------------------|------------|
| Industrials | 18.86 |
| Financials | 18.78 |
| Consumer Discretionary | 16.51 |
| Information Technology | 12.17 |
| Health Care | 9.30 |
| Real Estate | 8.05 |
| Materials | 5.63 |
| Energy | 4.52 |
| Consumer Staples | 3.06 |
| Communication Services | 1.65 |
| Utilities | 1.48 |

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Information Classification: General

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Glossary

NAV The market value of a mutual fund's or ETFs total assets, minus liabilities, divided by the number of shares outstanding.

Market Value Determined by the midpoint between the bid/offer prices as of the closing time of the New York Stock Exchange (typically 4:00PM EST) on business days.

Gross Expense Ratio The fund's total annual operating expense ratio. It is gross of any fee waivers or expense reimbursements. It can be found in the fund's most recent prospectus.

30 Day SEC Yield (Also known as Standardized Yield) An annualized yield that is calculated by dividing the net investment income earned by the fund over the most recent 30-day period by the current maximum offering price.

Est. 3-5 Year EPS Growth Based on the underlying holdings of the fund. The actual earnings estimates for the underlying holdings are provided by FactSet, First Call, I/B/E/S Consensus, and Reuters and are used to calculate a mean 3-5 year EPS growth rate estimate.

Index Dividend Yield The weighted average of the underlyings' indicated annual dividend divided by price, expressed as a percentage.

Price/Earnings Ratio FY1 The weighted harmonic average of current share price divided by the forecasted one year earnings per share for each security in the fund. Negative and positive outliers are included in

the calculation.

Price/Book Ratio The weighted harmonic average of closing market price divided by the most recent reported book value for each security in the fund's portfolio as calculated for the last twelve months.

Important Risk Information

Weights are as of the date indicated, are subject to change, and should not be relied upon as current thereafter.

Investing involves risk including the risk of loss of principal.

The information provided does not constitute investment advice and it should not be relied on as such. It should not be considered a solicitation to buy or an offer to sell a security. It does not take into account any investor's particular investment objectives, strategies, tax status or investment horizon. You should consult your tax and financial advisor.

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This communication is not intended to be an investment recommendation or investment advice and should not be relied upon as such. The Fund's investments are subject to changes in general economic conditions, general market fluctuations and the risks inherent in investment in securities markets. Investment markets can be volatile and prices of investments can change substantially due to various factors including, but not limited to, economic growth or recession, changes in interest rates, changes in the actual or perceived creditworthiness of issuers, and general market liquidity. The Fund is subject to the risk that geopolitical events will disrupt securities markets and adversely affect global economies and markets. Local, regional or global events such as war, acts of terrorism, the spread of infectious illness or other

public health issues, or other events could have a significant impact on the Fund and its investments.

ESG Investing Risk: The Index's incorporation of ESG considerations in its methodology may cause the Fund to make different investments than funds that do not incorporate such considerations in their strategy or investment processes. Under certain economic conditions, this could cause the Fund's investment performance to be worse than funds that do not incorporate such considerations. The Index's incorporation of ESG considerations may affect the Fund's exposure to certain sectors and/or types of investments, and may adversely impact the Fund's performance depending on whether such sectors or investments are in or out of favor in the market.

Investments in **small-sized companies** may involve greater risks than in those of larger, better known companies. Returns on investments in stocks of small companies could trail the returns on investments in stocks of larger companies.

Equity securities may fluctuate in value and can decline significantly in response to the activities of individual companies and general market and economic conditions.

Non-diversified funds that focus on a relatively small number of securities tend to be more volatile than diversified funds and the market as a whole.

Passively managed funds invest by sampling the index, holding a range of securities that, in the aggregate, approximates the full Index in terms of key risk factors and other characteristics. This may cause the fund to experience tracking errors relative to performance of the index.

While the shares of ETFs are tradable on secondary markets, they may not readily trade in all market conditions and may trade at significant discounts in periods of **market stress**.

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.

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