

SPDR[®] MSCI ACWI Climate Paris Aligned ETF

Key Features

- The SPDR[®] MSCI ACWI Climate Paris Aligned ETF seeks to provide investment results that, before fees and expenses, correspond generally to the total return performance of the MSCI ACWI Climate Paris Aligned Index (the "Index")
- Seeks to track an index designed to reduce exposure to the physical and transition risks of climate change and increase target exposure to sustainable investment opportunities by incorporating the recommendations of the Taskforce on Climate Related Financial Disclosures (TCFD) and minimum requirements of the EU Paris Aligned Benchmark
- May be considered by investors seeking to implement net-zero strategies and address climate change in a holistic way
- The Index includes large and mid-cap stocks across developed and emerging market countries

About This Benchmark

The MSCI ACWI Climate Paris Aligned Index is based on the MSCI ACWI Index, its parent index, and includes large and midcap securities across 23 Developed Markets (DM) and 27 Emerging Markets (EM) 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 incorporates the TCFD recommendations and are designed to exceed the minimum standards of the EU Paris-Aligned Benchmark.

Fund Information

Inception Date	11/25/2014
CUSIP	78463X194

NZAC

Fact Sheet

**Environmental, Social
& Governance**

As of 06/30/2022

Total Return (As of 06/30/2022)

	NAV (%)	Market Value (%)	Index (%)
Cumulative			
QTD	-16.02	-15.59	-16.08
YTD	-20.67	-20.50	-20.73
Annualized			
1 Year	-16.27	-16.23	-16.35
3 Year	6.32	6.37	6.25
5 Year	6.98	6.96	6.87
Since Fund Inception	6.63	6.66	6.47

Gross Expense Ratio (%)	0.12
Net Expense Ratio (%)	0.12
30 Day SEC Yield (%)	1.70
30 Day SEC Yield Unsubsidized (%)	1.70

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 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.

The MSCI ACWI Climate Paris Aligned Index reflects linked performance returns of both the MSCI ACWI Climate Paris Aligned Index and the MSCI ACWI Low Carbon Target Index. The index returns are reflective of the MSCI ACWI Low Carbon Target Index from fund inception until 4/22/2022 and of the MSCI ACWI Climate Paris Aligned Index effective 4/22/2022.

Prior to 4/22/2022, the SPDR[®] MSCI ACWI Climate Paris Aligned ETF was known as the SPDR[®] MSCI ACWI Low Carbon Target ETF. Prior to 4/22/2022, the ticker for NZAC was LOWC.

Characteristics

Index Dividend Yield	2.01%
Price/Earnings Ratio FY1	16.76
Number of Holdings	954
Price/Book Ratio	2.79
Average Market Cap (M)	US\$334,905.84

Top 10 Holdings	Weight (%)
Apple Inc.	4.41
Microsoft Corporation	3.58
Amazon.com Inc.	1.71
Alphabet Inc. Class C	1.45
Tesla Inc	1.16
UnitedHealth Group Incorporated	0.93
Alphabet Inc. Class A	0.91
Johnson & Johnson	0.91
Schneider Electric SE	0.82
JPMorgan Chase & Co.	0.80

Top Sectors	Weight (%)
Information Technology	25.09
Financials	16.25
Health Care	13.88
Industrials	12.89
Consumer Discretionary	10.34
Communication Services	6.53
Real Estate	4.64
Consumer Staples	4.24
Utilities	3.06
Materials	3.03
Energy	0.05

Top Country Weights	Weight (%)
United States	59.97
Japan	5.21
Canada	4.85
China	4.21
France	3.62
Switzerland	3.30
United Kingdom	2.66
Taiwan	1.32
Germany	1.24
Australia	1.22
Denmark	1.17
India	1.10
Spain	1.10
Saudi Arabia	0.97
South Korea	0.90

Totals may not equal 100 due to rounding.

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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.

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

Net zero means that the total greenhouse gas (GHG) emissions being emitted should be lower than or equal to the total GHG emissions being removed or absorbed (ie, no positive emissions). On a net basis, no additional emissions should be released into the Earth's atmosphere.

Net zero strategies Investment strategies that seek to align investments with a net-zero goal by a particular point in time (e.g., 2050).

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.

If your account holds Russian securities and instruments, then as of the date of this publication, they have been fair valued. Such fair value may be zero. If your portfolio holds such securities and instruments, then the portfolio may not be able to dispose of such securities and instruments depending on the relevant market, applicable sanctions requirements, and/or Russian capital controls or other counter measures. In such circumstances, the portfolio would continue to own and have exposure to Russian-related

issuers and markets. Please refer to your portfolio holdings report.

A fund's incorporation of **ESG considerations** in its investment process may cause it 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 a fund's investment performance to be worse than funds that do not incorporate such considerations. A fund's incorporation of ESG considerations may affect its 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.

Foreign (non-U.S.) Securities may be subject to greater political, economic, environmental, credit and information risks. Foreign securities may be subject to higher volatility than U.S. securities, due to varying degrees of regulation and limited liquidity. **Equity securities** may fluctuate in value in response to the activities of individual companies and general market and economic conditions.

The Fund is classified as "diversified" under the Investment Company Act of 1940, as amended (the "1940 Act"); however, the Fund may become "non-diversified," as defined under the 1940 Act, solely as a result of tracking the Index (e.g., changes in weightings of one or more component securities). When the Fund is non-diversified, it may invest a relatively high percentage of its assets in a limited number of issuers.

Passively managed funds hold 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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Before investing, consider the funds' investment objectives, risks, charges and expenses. To obtain a prospectus or summary prospectus which contains this and other information, call 1-866-787-2257 or visit ssga.com. Read it carefully.

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

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