

SPDR[®] MSCI EAFE StrategicFactorsSM ETF

QEFA

Fact Sheet

Equity

As of 06/30/2021

Key Features

- The SPDR[®] MSCI EAFE StrategicFactorsSM ETF seeks to provide investment results that, before fees and expenses, correspond generally to the total return performance of the MSCI EAFE (Europe, Australasia, Far East) Factor Mix A-Series Index
- Seeks to track a Smart Beta index that blends low volatility, quality and value exposures together in a single strategy
- The resulting mix may offer a low-volatility strategy with an equal focus on high-quality and attractively valued firms

About This Benchmark

The MSCI EAFE (Europe, Australasia, Far East) Factor Mix A-Series Index captures large- and mid-cap representation across 21 developed market Europe, Australasia, and Far East (EAFE) countries and aims to represent the performance of value, low volatility, and quality factor strategies. The Index is an equal weighted combination of the following three MSCI Factor Indices in a single composite index: the MSCI EAFE Value Weighted Index, the MSCI EAFE Minimum Volatility Index, and the MSCI EAFE Quality Index (each, a "Component Index").

Fund Information

Inception Date	06/04/2014
CUSIP	78463X434

Total Return (As of 06/30/2021)

	NAV (%)	Market Value (%)	Index (%)
Cumulative			
QTD	6.09	6.27	6.09
YTD	8.91	9.33	8.90
Annualized			
1 Year	29.69	29.63	29.76
3 Year	9.02	9.17	9.05
5 Year	9.82	9.73	9.90
Since Fund Inception	5.88	5.93	5.94

Gross Expense Ratio (%)

0.30

30 Day SEC Yield (%)

2.03

Performance quoted represents past performance, which is no guarantee of future results. 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. Visit ssga.com for most recent month-end performance. Performance of an index is not illustrative of any particular investment. It is not possible to invest directly in an index.

Characteristics

Index Distribution Yield	2.45%
Price/Earnings Ratio FY1	16.89
Number of Holdings	691
Price/Book Ratio	1.95
Average Market Cap (M)	US\$75,194.30

Top 10 Holdings	Weight (%)
Roche Holding Ltd	2.59
Nestle S.A.	2.51
ASML Holding NV	1.95
Novartis AG	1.90
Novo Nordisk A/S Class B	1.81
Unilever PLC	1.43
Sanofi	1.21
GlaxoSmithKline plc	1.00
SAP SE	0.97
L'Oreal SA	0.92

Top Sectors	Weight (%)
Health Care	17.11
Financials	15.61
Industrials	14.05
Consumer Staples	13.76
Consumer Discretionary	9.49
Information Technology	8.75
Materials	6.77
Communication Services	6.35
Utilities	4.03
Energy	2.11
Real Estate	1.98

Top Country Weights	Weight (%)
Japan	25.50
United Kingdom	14.40
Switzerland	13.40
France	7.80
Germany	6.57
Australia	5.63
Denmark	4.60
Hong Kong	4.40
Netherlands	4.36
Sweden	2.94
Italy	2.40
Singapore	1.72
Spain	1.41
Finland	1.17
Belgium	1.03

Totals may not equal 100 due to rounding.

ssga.com/etfs

Information Classification: General

State Street Global Advisors
One Iron Street, Boston MA 02210
T: +1 866 787 2257

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.

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

Derivative investments may involve risks such as potential illiquidity of the markets and additional risk of loss of principal.

A **"value" style** of investing emphasizes undervalued companies with characteristics for improved valuations. This style of investing is subject to the risk that the valuations never improve or that the returns on "value" equity securities are less than returns on other styles of investing or the overall stock market.

Although subject to the risks of common stocks, **low volatility stocks** are seen as having a lower risk profile than the overall markets. However, a fund that invests in low volatility stocks may not produce investment exposure that has lower variability to changes in such stocks' price levels.

A **"quality" style** of investing emphasizes companies with high returns, stable earnings, and low financial leverage. This style of investing is subject to the risk that the past performance of these companies does not continue or that the returns on "quality" equity securities are less than returns on other styles of investing or the overall stock 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. These risks are magnified in **emerging markets**.

Equity securities may fluctuate in value in response to the activities of individual companies and general market and economic

conditions.

Non-diversified fund may invest in a relatively small number of issuers, a decline in the market value may affect its value more than if it invested in a larger number of issuers. While the Fund is expected to operate as a diversified fund, it may become non-diversified for periods of time solely as a result of changes in the composition of its benchmark index.

The Fund may not purchase securities of any issuer if, as a result, more than 5% of the Fund's total assets would be invested in that issuer's securities; except as may be necessary to approximate the composition of its target index. This limitation does not apply to obligations of the U.S. government or its agencies or instrumentalities.

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.

Intellectual Property Information Standard & Poor's, S&P and SPDR are registered trademarks of Standard & Poor's Financial Services LLC (S&P); Dow Jones is a registered trademark of Dow Jones Trademark Holdings LLC (Dow Jones); and these trademarks have been licensed for use by S&P Dow Jones Indices LLC (SPDJ) and sublicensed for certain purposes by State

Street Corporation. State Street Corporation's financial products are not sponsored, endorsed, sold or promoted by SPDJI, Dow Jones, S&P, their respective affiliates and third party licensors and none of such parties make any representation regarding the advisability of investing in such product(s) nor do they have any liability in relation thereto, including for any errors, omissions, or interruptions of any index.

The funds or securities referred to herein are not sponsored, endorsed, or promoted by MSCI, and MSCI bears no liability with respect to any such funds or securities or any index on which such funds or securities are based. The Prospectus contains a more detailed description of the limited relationship MSCI has with SSGA Funds Management, Inc and any related funds.

Distributor State Street Global Advisors Funds Distributors, LLC, member FINRA, SIPC, an indirect wholly owned subsidiary of State Street Corporation. References to State Street may include State Street Corporation and its affiliates. Certain State Street affiliates provide services and receive fees from the SPDR ETFs.

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**

Tracking Number: 3417232.1.3.AM.RTL
Expiration Date: 10/31/2021
ETF-QEFA 20210708/20:05