

# SPDR® MSCI EAFE StrategicFactors<sup>SM</sup> ETF

QEFA

Fact Sheet

**Equity**

As of 06/30/2024

## Key Features

- The SPDR® MSCI EAFE StrategicFactors<sup>SM</sup> 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 06/30/2024)

	NAV (%)	Market Value (%)	Index (%)
<b>Cumulative</b>			
QTD	-0.01	0.08	-0.24
YTD	3.92	4.19	3.84
<b>Annualized</b>			
1 Year	10.48	10.15	10.47
3 Year	2.66	2.62	2.70
5 Year	6.20	6.26	6.26
10 Year	4.83	4.84	4.88

Gross Expense Ratio (%)	0.30
30 Day SEC Yield (%)	2.65

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](http://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

Index Dividend Yield	3.25%
Price/Earnings Ratio FY1	13.91
Number of Holdings	673
Price/Book Ratio	1.87
Average Market Cap (M)	US\$92,828.88

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

<b>Top 10 Holdings</b>	<b>Weight (%)</b>
NOVO NORDISK A/S B	2.33
NESTLE SA REG	2.17
ASML HOLDING NV	2.05
NOVARTIS AG REG	1.88
ROCHE HOLDING AG GENUSSCHEIN	1.85
ASTRAZENECA PLC	1.81
UNILEVER PLC	1.39
LVMH MOET HENNESSY LOUIS VUI	1.18
SHELL PLC	1.11
BHP GROUP LTD	1.05

<b>Top Sectors</b>	<b>Weight (%)</b>
Financials	18.73
Industrials	15.62
Health Care	15.56
Consumer Staples	11.24
Consumer Discretionary	10.45
Information Technology	7.70
Materials	6.28
Communication Services	5.36
Energy	4.24
Utilities	3.68
Real Estate	1.15

<b>Top Country Weights</b>	<b>Weight (%)</b>
Japan	22.39
United Kingdom	14.99
Switzerland	13.08
France	9.38
Germany	7.00
Australia	5.44
Netherlands	5.37
Denmark	3.58
Italy	3.12
Spain	2.96
Hong Kong	2.87
Sweden	2.53
Singapore	1.91
Finland	1.65
Belgium	1.13

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.

**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.

**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 and can decline significantly 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** 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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