

SPDR® MSCI USA

Climate Paris Aligned

UCITS ETF - USD

Unhedged (Acc)

SPUD LN

Asset Class
Equity

31 March 2024

MSCI Climate Metrics – March 2024

	Paris Aligned Benchmark - MSCI USA Climate Paris Aligned	Parent Benchmark - MSCI USA
Enterprise Carbon Intensity t CO2e/\$M EVIC	55	257
Weighted Avg Carbon Intensity t CO2e/\$M Sales	344	671
MSCI Green Revenue	13.3%	7.0%

Source: MSCI.

Source: Calculated on MSCI Analytics.

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Description of data sources used to provide information on the ESG factors in the benchmark statement.

Enterprise Carbon Intensity (t CO2e / \$m EVIC); Wtd Avg Carbon Intensity (t CO2e / \$m Sales): Emissions data as disclosed by companies. In instances of non-disclosure, emissions are estimated by MSCI ESG Research proprietary model (full methodology is available to MSCI ESG Research clients).

Green Revenue: Based on the data reported by companies.

Reference standards

Enterprise Carbon Intensity (t CO2e / \$m EVIC); Wtd Avg Carbon Intensity (t CO2e / \$m Sales): GHG protocols and ISO standards.

Green Revenue: "Green" categories are currently based on MSCI ESG Research definitions. EU Taxonomy will be used once finalized and formalized.

The returns on a portfolio of securities which exclude companies that do not meet the portfolio's specified ESG criteria may trail the returns on a portfolio of securities which include such companies. A portfolio's ESG criteria may result in the portfolio investing in industry sectors or securities which underperform the market as a whole.

Responsible-Factor (R Factor) scoring is designed by State Street to reflect certain ESG characteristics and does not represent investment performance. Results generated out of the scoring model is based on sustainability and corporate governance dimensions of a scored entity.

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