
SPDR Bloomberg SASB U.S. High Yield Corporate ESG UCITS ETF

SFDR Article 8 – Additional Information

Description of environmental or social characteristics

The SPDR Bloomberg SASB U.S. High Yield Corporate ESG UCITS ETF is an index fund tracking the performance of the Bloomberg SASB US Corporate High Yield ESG Ex-Controversies Select Index.

The index is a high yield, fixed-rate, U.S. dollar-denominated benchmark that optimizes its R-Factor™ score, an environmental, social and governance (“ESG”) rating, provided by State Street Global Advisors. Based on the Bloomberg Barclays US Corporate High Yield Bond Index (the “U.S. Corporate Index”), the Index selects securities eligible for the U.S. Corporate High Yield Index, then aims to exclude issuers that are tagged with Extreme Event Controversies, Controversial Weapons, UNGC Violations, Civilian Firearms, Thermal Coal Extraction and Power Generation, Oil Sands Extraction, Artic Oil and Gas Exploration, and Tobacco Companies.

Further Information

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to Bloomberg’s index methodology description which can be found at the following link:

<https://assets.bwbx.io/documents/users/iqjWHBFdfxIU/rIPOx0yak7Mo/v0>

Please refer to the Prospectus and Relevant Supplement for more information.

About State Street Global Advisors

Our clients are the world's governments, institutions and financial advisors. To help them achieve their financial goals we live our guiding principles each and every day:

- Start with rigour
- Build from breadth
- Invest as stewards
- Invent the future

For four decades, these principles have helped us be the quiet power in a tumultuous investing world. Helping millions of people secure their financial futures. This takes each of our employees in 27 offices around the world, and a firm-wide conviction that we can always do it better. As a result, we are the world's third-largest asset manager with US \$3.47 trillion* under our care.

* AUM reflects approximately \$75.17 billion USD (as of 31 December 2020), with respect to which State Street Global Advisors Funds Distributors, LLC (SSGA FD) serves as marketing agent; SSGA FD and State Street Global Advisors are affiliated.

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