



# **SPDR MSCI Europe Climate Paris Aligned UCITS ETF SFDR Article 8 – Additional Information**

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## **Description of environmental or social characteristics**

The SPDR MSCI Europe Climate Paris Aligned UCITS ETF is an index fund tracking the performance of the MSCI Europe Climate Paris Aligned index.

The index measures the performance of European companies and is constructed from its corresponding Parent Index following an optimization-based approach and aiming to exceed the minimum technical requirements laid out in the draft EU Delegated Act, while aligning with the recommendations of the TCFD. The index is designed to align with a 1.5°C climate scenario using the MSCI Climate Value-at-Risk and a “self-decarbonization” rate of 10% year on year. Exclusion filters are applied, screening companies for compliance based on the Sustainalytics' Global Standards Screening assessment, ESG controversies and involvement in Controversial Weapons, Tobacco, Environmental Harm, Thermal Coal, Oil & Gas and Power Generation from unsustainable sources. Furthermore, the index aims to increase the weights of companies exposed to climate transition opportunities and reduce the weights of companies which are exposed to climate transition risks and/or are high carbon emitters.

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## **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 the MSCI index methodology description which can be found at the following links:

<https://www.msci.com/our-solutions/esg-investing/esg-indexes/climate-paris-aligned-indexes>

[https://www.msci.com/eqb/methodology/meth\\_docs/MSCI Climate Paris Aligned Index es.pdf](https://www.msci.com/eqb/methodology/meth_docs/MSCI Climate Paris Aligned Index es.pdf)

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

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## About State Street Global Advisors

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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.

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\* 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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