

SPDR® MSCI World StrategicFactorsSM ETF

Key Features

- The SPDR® MSCI World StrategicFactorsSM ETF seeks to provide investment results that, before fees and expenses, correspond generally to the total return performance of the MSCI World Factor Mix A-Series Index (the "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
- Multi-factor smart beta strategies can bridge the gap between active and indexed management, providing an opportunity for investors to rethink exposures and potentially maximize risk-adjusted returns more efficiently

About This Benchmark

The MSCI World Factor Mix A-Series Index captures large-and mid-cap representation across 23 developed 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 World Value Weighted Index, the MSCI World Minimum Volatility Index, and the MSCI World Quality Index (each, a "Component Index").

Fund Information

Inception Date	06/04/2014
CUSIP	78463X418

QWLD

Fact Sheet

Equity

As of 06/30/2021

Total Return (As of 06/30/2021)

	NAV (%)	Market Value (%)	Index (%)
Cumulative			
QTD	7.35	7.23	7.38
YTD	12.74	12.75	12.79
Annualized			
1 Year	33.35	33.00	33.50
3 Year	14.04	14.05	14.02
5 Year	13.38	13.31	13.35
Since Fund Inception	10.59	10.57	10.45

Gross Expense Ratio (%)

0.30

30 Day SEC Yield (%)

1.46

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	1.88%
Price/Earnings Ratio FY1	18.99
Number of Holdings	1,234
Price/Book Ratio	2.91
Average Market Cap (M)	US\$280,313.06

Top 10 Holdings	Weight (%)
Microsoft Corporation	2.29
Apple Inc.	2.28
Facebook Inc. Class A	1.89
Johnson & Johnson	1.52
Roche Holding Ltd	1.38
Alphabet Inc. Class C	1.31
Nestle S.A.	1.30
Visa Inc. Class A	1.22
NVIDIA Corporation	1.04
Adobe Inc.	1.04

Top Sectors	Weight (%)
Information Technology	22.08
Health Care	15.39
Financials	13.07
Communication Services	10.92
Consumer Staples	9.74
Industrials	9.72
Consumer Discretionary	7.62
Utilities	3.79
Materials	3.76
Energy	1.98
Real Estate	1.91

Top Country Weights	Weight (%)
United States	61.47
Japan	9.49
Switzerland	5.93
United Kingdom	4.05
Canada	3.41
Germany	2.47
France	2.45
Australia	1.66
Hong Kong	1.59
Denmark	1.58
Netherlands	1.42
Sweden	1.01
Italy	0.90
Singapore	0.56
Spain	0.51

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

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.

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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.

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No Bank Guarantee
May Lose Value**

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