

SPDR® S&P® 400 U.S. Mid Cap UCITS ETF (Acc)

Fact Sheet

31 October 2024

Equity

★ ★ ★

Morningstar Rating™
30 September 2024



Fund Objective

The objective of the Fund is to track the performance of mid-sized U.S. companies.

Index Description

The S&P MidCap 400 Index is a float-adjusted, capitalisation weighted index of 400 securities, providing investors with a benchmark for mid-sized US companies. The Index covers approximately 7% of the total US equity market and seeks to remain an accurate measure of mid-sized US companies, reflecting the risk and return characteristics of the broader mid-cap universe on an on-going basis.

Tax Status

As standard, SSGA aims to meet all applicable tax reporting requirements for all of the SPDR ETFs in the following countries. Applications are made throughout the year depending on the time scale required by each local tax authority: UK, Germany, Austria, Switzerland.

Countries of Registration

United Kingdom, Switzerland, Sweden, Spain, Norway, Netherlands, Luxembourg, Italy, Ireland, Germany, France, Finland, Denmark, Austria

Fund Information

ISIN	IE00B4YBJ215
Index Name	S&P MidCap 400® Index
Index Ticker	SP400NTR
Index Type	Net Total Return
Number of Constituents	397

Key Facts

Inception Date	30-Jan-2012
Share Class Currency	USD
Fund — Base Currency	USD
TER	0.30%
Income Treatment	Accumulation
Replication Method	Replicated
UCITS Compliant	Yes
Domicile	Ireland
Investment Manager	State Street Global Advisors Europe Limited
Sub-Investment Manager(s)	State Street Global Advisors Trust Company
Fund Umbrella	SSGA SPDR ETFs Europe I plc
Share Class Assets (millions)	US\$2,968.50
Total Fund Assets (millions)	US\$2,968.50
ISA Eligible	Yes
SIPP Eligible	Yes
PEA Eligible	No

Listings

Exchange	Exchange Ticker	Trading Currency	iNAV Ticker	Bloomberg Code	Reuters Code	SEDOL Code
Deutsche Börse*	SPY4	EUR	INSPY4E	SPY4 GY	SPY4.DE	B5V2CL4
London Stock Exchange	SPY4	USD	INSPY4	SPY4 LN	SPY4.L	B4YBJ21
SIX Swiss Exchange	SPY4	CHF	INSPY4C	SPY4 SE	SPY4.S	B8BPYS5
Borsa Italiana	SPY4	EUR	INSPY4E	SPY4 IM	SPY4.MI	BGQV6N3
Euronext Paris	SPY4	EUR	INSPY4E	SPY4 FP	SPY4.PA	BSTL7C0
Bolsa Mexicana de Valores	SPY4N	MXN		SPY4N MM	SPY4N.MX	BFYX7H5
London Stock Exchange	SPX4	GBP	INSPY4P	SPX4 LN	SPX4.L	BNHSTP5

*Denotes Primary Listing

Performance					
	Index	Fund Gross	Difference	Fund Net	Difference
Annualised Returns (%)					
1 Year	32.36	32.62	0.25	32.22	-0.14
3 Year	4.68	4.89	0.21	4.58	-0.10
5 Year	10.84	11.04	0.20	10.71	-0.13
10 Year	9.33	9.53	0.20	9.21	-0.13
Since Inception	11.04	11.24	0.20	10.91	-0.13
Cumulative Performance (%)					
1 Month	-0.72	-0.72	0.01	-0.74	-0.02
3 Month	0.25	0.29	0.04	0.22	-0.03
1 Year	32.36	32.62	0.25	32.22	-0.14
2 Year	30.29	30.81	0.52	30.02	-0.27
3 Year	14.71	15.40	0.69	14.37	-0.34
5 Year	67.35	68.85	1.50	66.34	-1.01
10 Year	144.09	148.63	4.54	141.29	-2.80
Since Inception	280.03	289.04	9.01	274.46	-5.57
Calendar Performance (%)					
2024	12.33	12.49	0.16	12.21	-0.12
2023	15.84	16.13	0.29	15.78	-0.06
2022	-13.49	-13.37	0.12	-13.63	-0.14
2021	24.29	24.47	0.18	24.10	-0.19
2020	13.10	13.31	0.21	12.97	-0.13
2019	25.55	25.85	0.29	25.47	-0.08
					Fund (%)
Standard Deviation (3 Years)					19.97
Annualised Tracking Error (3 Years)					0.05

Past performance is not an indicator of future performance. The Gross of fees do not reflect and net of fees do reflect commissions and costs incurred on the issue and redemption, or purchases and sale, of units. If the performance is calculated on the basis of Gross/net asset values that are not denominated in the accounting currency of the collective investment scheme, its value may rise or fall as a result of currency fluctuations.

When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period. Calendar year inception performance returns will be partial for the year where the inception date for either the Fund in question or the historic performance-linked Fund (whichever is the earliest) falls within that period.

Characteristics

Number of Holdings	401
*Distribution Yield	-
Price/Earnings Ratio FY1	17.16
Average Price/Book	2.54
Average Market Cap (M)	US\$9,715.89
Index Dividend Yield	1.48%

† This measures the 12 month historical dividend pay-out per share divided by the NAV.

Source: SSGA Characteristics, holdings, country allocations and sectors shown are as of date indicated at the top of this factsheet and are subject to change. Any reference to a specific company or security does not constitute a recommendation to buy, sell, hold or invest directly in such company or securities.

Top 10 Holdings	Weight (%)
ILLUMINA INC	0.79
TEXAS PACIFIC LAND CORP	0.76
EMCOOR GROUP INC	0.72
CARLISLE COS INC	0.67
LENNOX INTERNATIONAL INC	0.67
EXPAND ENERGY CORP	0.60
WILLIAMS-SONOMA INC	0.60
UNITED THERAPEUTICS CORP	0.57
INTERACTIVE BROKERS GRO-CL A	0.57
WATSCO INC	0.57

Sector Breakdown	Weight (%)
Industrials	22.64
Financials	17.16
Consumer Discretionary	13.64
Health Care	9.75
Information Technology	9.43
Real Estate	7.18
Materials	6.63
Energy	5.17
Consumer Staples	4.39
Utilities	2.58
Communication Services	1.43

Country Weights	Weight (%)
United States	100.00

Contact Us

Visit our website at ssga.com/etfs or contact your local SPDR ETF representative. Alternatively contact our SPDR ETF Sales and Support team at spdrseurope@ssga.com.

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Capital Risk: Investing involves risk including the risk of loss of capital.
Past performance is not a reliable indicator of future performance.

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Glossary

Price/Earnings Ratio FY1 The average of the price of each underlying security divided by the mean EPS estimate of the security for the next unreported fiscal year, as of the report date.

Average Price/Book The average of the price of each underlying security divided by the Book value per share of the security, as of the report date.

Index Dividend Yield The average of the Annual dividends per share (DPS) of each underlying security in the index as of the report date divided by the price of the security as of the report date.

TER Total Expense Ratio is a fee charged to the fund, as a percentage of the Net Asset Value, to cover costs associated with operation and management of the portfolio of assets.

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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.

Marketing Communication

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Tax treatment depends on the individual circumstances of each client and may be

subject to change in the future.

This document does not constitute an offer or request to purchase shares in SPDR ETFs Europe I plc and SPDR ETFs Europe II plc.

Please refer to the Fund's latest Key Information Document (KID)/Key Investor Information Document (KIID) and Prospectus before making any final investment decision. The latest English version of the prospectus and the KID/KIID can be found at www.ssga.com. A summary of investor rights can be found here: <https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-spdr-investors-rights-summary.pdf> Note that the Management Company may decide to terminate the arrangements made for marketing and proceed with de-notification in compliance with Article 93a of Directive 2009/65/EC.

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The Sustainability information presented below intend to provide transparency to investors around sustainability characteristics of the fund. Presenting this information should not be construed as a representation of the fund's current or future investment objective, nor should it be viewed as an indicator of the fund manager's current or future investment decision-making.

For information regarding the fund's SFDR category, investors are encouraged to review the fund's [prospectus/KIID]. **Note with respect to Article 6 funds: the fund does not seek to follow a sustainable investing or impact strategy and any information presented below with respect to the fund's sustainability characteristics are presented for informational purposes only.**

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Climate Metrics

Climate Metrics	Fund
Carbon Intensity (Direct + Indirect)	190.77
Weighted Average Carbon Intensity (Direct + Indirect)	168.52
Total Reserves Carbon Emissions	17.82
Scope 1 + 2 Carbon Emissions	772937.32
TCFD Total Carbon Emissions**	214,352.19*
TCFD Carbon Footprint	72.25
TCFD Carbon Intensity	122.84
TCFD Weighted Average Carbon Intensity (WACI)	122.62
Brown Revenue %	5.19
Green Revenue %	3.40

See "Glossary" for detailed calculation notes such as missing data treatment, data lag and exclusions. Source: State Street Global Advisors, S&P Trucost, FactSet, Task Force on Climate-related Financial Disclosures (TCFD). The results are estimates based on assumptions and analysis made by State Street Global Advisors. They are not intended to represent actual results of any offering. Actual results may differ.* The TCFD Total Carbon Emission metric allocates emissions to investors based on an equity ownership approach. In the case of commingled funds, the results represent the environmental responsibility of the entire fund's assets under management. For individual unitholder's responsibility, an apportioned responsibility can be calculated based on the individual holding percentage. ** The metric is not used to compare portfolios and benchmarks because the data is not normalised.

Stewardship Profile Q3 2024

Number of Meetings Voted	28
Number of Countries	5
Management Proposals	197
Votes "For"	88.83%
Votes "Against"	11.17%
Shareholder Proposals	5
With Management	60.00%
Against Management	40.00%

Figures are based on State Street Global Advisors' general approach to voting at the companies held by the Fund at quarter end. This information is not a substitute for a proxy voting report, which can be requested through your relationship manager.

Gender Diversity	
Women on Board	Number of Securities
0	0
1	13
2	85
3	182
4	84
5	28
6	6
7	1
8	0
9	0
10	0
10+	0
Not Available	2
Total	401

Source: Factset/SSGA as of 30 Sep 2024.

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Green Revenue (%) Percentage of revenues from green or low-carbon technology products/business, as classified by FTSE LCE system

Brown Revenue (%) Percentage of revenues from "brown" sectors, extractive sectors as classified by S&P Trucost

TCFD Weighted Average Carbon Intensity

- Portfolio's exposure to carbon-intensive companies, expressed in tonnes CO₂e / \$M revenue. Scope 1 and Scope 2 GHG emissions are allocated based on portfolio weights (the current value of the investment relative to the current portfolio value).

TCFD Total Carbon Emissions - The absolute greenhouse gas emissions associated with a portfolio, expressed in tonnes CO₂e. Scope 1 and Scope 2 GHG emissions are allocated to investors based on an equity ownership approach.

TCFD Carbon Footprint - Total carbon emissions for a portfolio normalized by the market value of the portfolio, expressed in

tonnes CO₂e / \$M invested. Scope 1 and Scope 2 GHG emissions are allocated to investors based on an equity ownership approach.

TCFD Carbon Intensity - Volume of carbon emissions per million dollars of revenue (carbon efficiency of a portfolio), expressed in tonnes CO₂e / \$M revenue. Scope 1 and Scope 2 GHG emissions are allocated to investors based on an equity ownership approach.

Gender Diversity We are currently using FactSet's own "People" dataset to disclose the number of women on the board, for each company in the Fund's portfolio.

Data and metrics have been sourced as follows from the following contributors as of the date of this report, and are subject to their disclosures below. All other data has been sourced by SSGA.

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Expiration Date: 31/10/2025