

**Fund Objective**

The Sub-Fund aims to track the FTSE All-World Climate Balanced Comprehensive Factor Index, or its recognised replacement or equivalent (the "Index").

**Investment Strategy**

The Sub-Fund primarily invests at all times in a sample of equities constituting the Index. Stock index futures can be used for efficient portfolio management.

**Benchmark**

FTSE All World Climate Balanced Comprehensive Factor Index

**Structure**

Limited Company

**Domicile**

United Kingdom

**Fund Facts**

<b>NAV</b>	1.46 GBP as of 30 June 2021
<b>Currency</b>	GBP
<b>Net Assets (millions)</b>	588.47 GBP as of 30 June 2021
<b>Inception Date</b>	16 January 2019
<b>Investment Style</b>	Smart Beta
<b>Zone</b>	Global
<b>Settlement</b>	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
<b>Notification Deadline</b>	DD-1 10:00am London time
<b>Valuation</b>	Market Close
<b>Minimum Initial Investment</b>	N/A
<b>Minimum Subsequent Investment</b>	N/A
<b>Management Fees</b>	N/A
<b>Embedded Costs</b>	0.025%
<b>Spreads</b>	
<b>Subscription</b>	0.06%
<b>Redemption</b>	0.07%

**Performance**

	<b>Fund</b>	<b>Benchmark</b>	<b>Difference</b>
<b>Annualised</b>			
1 Year (%)	22.35	21.99	0.35
3 Year (%)	-	-	-
5 Year (%)	-	-	-
Since Inception (%)	16.81	16.39	0.42
<b>Cumulative</b>			
3 Month (%)	7.48	7.41	0.07
1 Year (%)	22.35	21.99	0.35
3 Year (%)	-	-	-
5 Year (%)	-	-	-
Since Inception (%)	46.39	45.11	1.28
<b>Calendar</b>			
2021 (year to date)	10.83	10.71	0.13
2020	12.04	11.64	0.40
2019 (partial)	17.89	17.42	0.47

**Past performance is not a guarantee of future results.**

**Investing involves risk including the risk of loss of capital.**

Performance returns for periods of less than one year are not annualised.

Returns are gross of fees (based on unit price) and net of irrecoverable withholding tax.

The index returns are unmanaged and do not reflect the deduction of any fees or expenses. The index returns reflect all items of income, gain and loss and the reinvestment of dividends and other income. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in GBP. The calculation method for value added returns may show rounding differences.

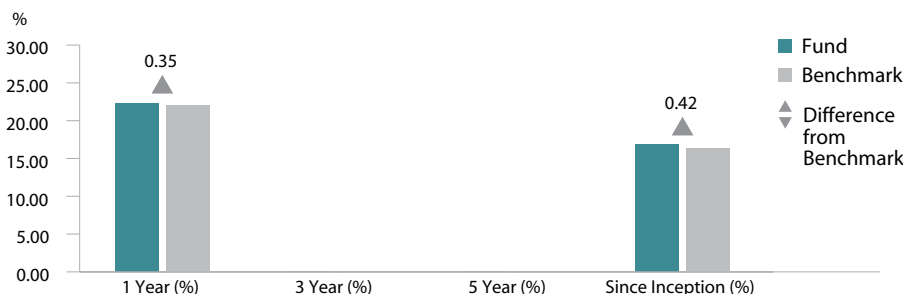
When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period.

Any spreads disclosed are indicative only and are subject to the discretion of the investment manager, based on market conditions at the time of transaction.

Source: SSGA.

All data is as at 30/06/2021

**Annualised Performance**



**Fund Characteristics**

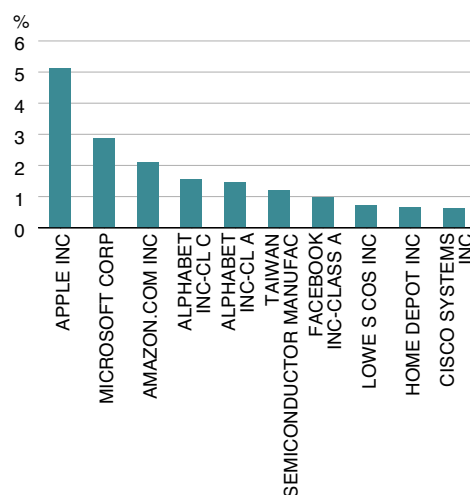
	<b>Fund</b>	<b>Benchmark</b>
Weighted Av. Market Cap (m)	£224,888	£224,281
Av. Price/Book	3.41	3.39
Price/Earnings (Forward 1yr)	18.88	18.78
Weighted Harmonic Av. Price/Cash flow	13.26	13.21
Dividend Yield (%)	1.66	1.66
Number of Holdings	939	938

**Ratios**

	<b>3 Years</b>
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

## Top 10 Holdings

	Weight (%)
APPLE INC	5.14
MICROSOFT CORP	2.88
AMAZON.COM INC	2.11
ALPHABET INC-CL C	1.55
ALPHABET INC-CL A	1.46
TAIWAN SEMICONDUCTOR MANUFAC	1.20
FACEBOOK INC-CLASS A	0.97
LOWE S COS INC	0.73
HOME DEPOT INC	0.67
CISCO SYSTEMS INC	0.63



## For More Information

Visit our website [www.ssga.com](http://www.ssga.com) or contact your representative SSGA office.

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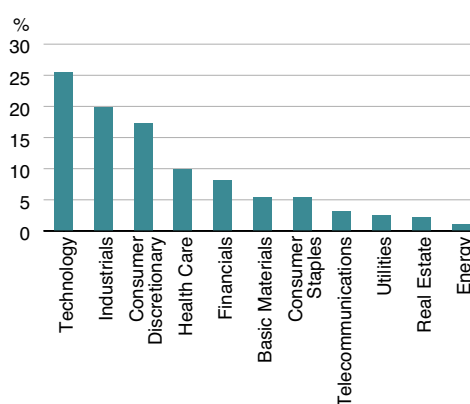
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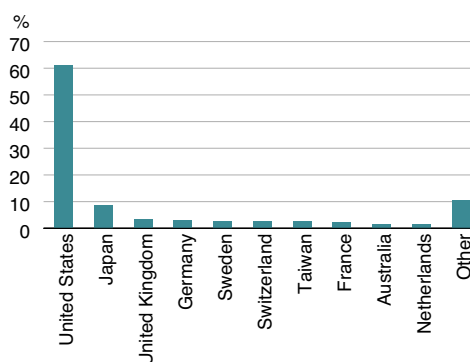
## Sector Allocation

	Fund (%)
Technology	25.49
Industrials	19.79
Consumer Discretionary	17.23
Health Care	9.91
Financials	8.10
Basic Materials	5.35
Consumer Staples	5.34
Telecommunications	3.12
Utilities	2.42
Real Estate	2.16
Energy	1.10
Total	<b>100.00</b>



## Country Allocation

	Fund (%)
United States	61.06
Japan	8.83
United Kingdom	3.24
Germany	2.94
Sweden	2.71
Switzerland	2.62
Taiwan	2.56
France	2.22
Australia	1.65
Netherlands	1.62
Other	10.54
Total	<b>100.00</b>



Source: SSGA.

Effective 22 March 2021, the index provider transitioned to the new ICB framework. The changes included: renaming the "Oil & Gas" industry to "Energy", breaking out "Real Estate" from the "Financial" industry and creating an 11th industry named "Real Estate", and reclassifying the "Consumer Goods" and "Consumer Services" industries as "Consumer Staples" and "Consumer Discretionary". The Industry Classification Benchmark (ICB) is an industry classification taxonomy used by FTSE International and STOXX.

Characteristics, holdings and country allocations shown are as of the date indicated and are subject to change.

Please note that full details of underlying fund holdings can be found on [www.ssga.com](http://www.ssga.com).

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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.