

SPDR[®] S&P[®] 1500 Momentum Tilt ETF

Key Features

- The SPDR[®] S&P[®] 1500 Momentum Tilt ETF seeks to provide investment results that, before fees and expenses, correspond generally to the total return performance of the S&P[®] 1500 Positive Momentum Tilt Index (the "Index")
- The Index includes stocks exhibiting the strongest momentum characteristics based on price performance over the eleven months ending one month before the Index rebalancing date
- The Index will overweight stocks with relatively high momentum and underweight stocks with relatively low momentum

About This Benchmark

The S&P 1500 Positive Momentum Tilt Index applies an alternative weighting methodology to the S&P Composite 1500 Index so that stocks with relatively high momentum are overweight relative to the S&P 1500 Index and stocks with relatively low momentum are underweight. The S&P Composite 1500 Index, one of the leading indices of the U.S. equity market, is a capitalization weighted combination of the large-cap S&P 500 Index, the S&P MidCap 400 Index, and the S&P Small Cap 600 Index. A "momentum" style of investing emphasizes investing in securities that have had higher recent price performance compared to other securities.

Fund Information

Inception Date	10/24/2012
CUSIP	78468R705

MMTM

Fact Sheet

Equity

As of 09/30/2021

Total Return (As of 09/30/2021)

	NAV (%)	Market Value (%)	Index (%)
Cumulative			
QTD	0.91	1.00	0.94
YTD	13.49	13.48	13.64
Annualized			
1 Year	24.65	24.72	24.83
3 Year	14.06	14.08	14.23
5 Year	16.39	16.37	16.56
Since Fund Inception	15.15	15.15	15.38

Gross Expense Ratio (%)

0.12

30 Day SEC Yield (%)

1.06

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

Est. 3-5 Year EPS Growth	17.82%
Index Dividend Yield	1.26%
Price/Earnings Ratio FY1	19.54
Number of Holdings	1,438
Price/Book Ratio	3.68
Average Market Cap (M)	US\$498,715.94

Top 10 Holdings	Weight (%)
Microsoft Corporation	5.07
Apple Inc.	4.20
Alphabet Inc. Class A	3.14
Alphabet Inc. Class C	3.12
Tesla Inc	3.09
NVIDIA Corporation	2.40
Facebook Inc. Class A	2.34
JPMorgan Chase & Co.	2.03
Berkshire Hathaway Inc. Class B	1.59
Bank of America Corp	1.31

Totals may not equal 100 due to rounding.

Top Sectors	Weight (%)
Information Technology	25.78
Financials	16.68
Consumer Discretionary	12.61
Communication Services	11.79
Industrials	10.90
Health Care	9.03
Energy	4.05
Consumer Staples	2.92
Materials	2.86
Real Estate	2.66
Utilities	0.72

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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.

Est. 3-5 Year EPS Growth Based on the underlying holdings of the fund. The actual

earnings estimates for the underlying holdings are provided by FactSet, First Call, I/B/E/S Consensus, and Reuters and are used to calculate a mean 3-5 year EPS growth rate estimate.

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

The Fund employs a **momentum style** of investing that emphasizes investing in securities that have had higher recent price performance compared to other securities, which is subject to the risk that these securities may be more volatile and can turn quickly and cause significant variation from other types of investments.

Equity securities may fluctuate in value

in response to the activities of individual companies and general market and economic conditions.

Non-diversified funds that focus on a relatively small number of securities tend to be more volatile than diversified funds and the market as a whole.

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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