

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 03/31/2024

Total Return (As of 03/31/2024)

	NAV (%)	Market Value (%)	Index (%)
Cumulative			
QTD	13.80	13.81	13.87
YTD	13.80	13.81	13.87
Annualized			
1 Year	37.43	37.40	37.64
3 Year	12.91	12.87	13.10
5 Year	14.84	14.78	15.02
10 Year	12.87	12.87	13.04

Gross Expense Ratio (%)	0.12
30 Day SEC Yield (%)	0.71

Past performance is not a reliable indicator of future performance. 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. All results are historical and assume the reinvestment of dividends and capital gains. Visit ssga.com for most recent month-end performance. Performance is shown net of fees. Performance of an index is not illustrative of any particular investment. It is not possible to invest directly in an index. Index returns are unmanaged and do not reflect the deduction of any fees or expenses. Index returns reflect all items of income, gain and loss and the reinvestment of dividends and other income as applicable.

Characteristics

Est. 3-5 Year EPS Growth	16.87%
Index Dividend Yield	0.89%
Price/Earnings Ratio FY1	25.52
Number of Holdings	1,456
Price/Book Ratio	5.90
Average Market Cap (M)	US\$1,046,956.80

Not FDIC Insured. No Bank Guarantee. May Lose Value.

Top 10 Holdings	Weight (%)
MICROSOFT CORP	10.46
NVIDIA CORP	8.82
APPLE INC	6.31
AMAZON.COM INC	5.18
META PLATFORMS INC CLASS A	4.22
ALPHABET INC CL A	2.62
ELI LILLY + CO	2.32
ALPHABET INC CL C	2.21
BROADCOM INC	2.19
BERKSHIRE HATHAWAY INC CL B	1.47

Totals may not equal 100 due to rounding.

Top Sectors	Weight (%)
Information Technology	40.70
Consumer Discretionary	11.91
Communication Services	10.69
Financials	9.67
Industrials	9.32
Health Care	8.39
Consumer Staples	3.35
Materials	1.97
Energy	1.60
Real Estate	1.46
Utilities	0.95

ssga.com

Information Classification: General

State Street Global Advisors
One Iron Street, Boston MA 02210
T: +1 866 787 2257

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

Weights are as of the date indicated, are subject to change, and should not be relied upon as current thereafter.

Investing involves risk including the risk of loss of principal.

The information provided does not constitute investment advice and it should not be relied on as such. It should not be considered a solicitation to buy or an offer to sell a security. It does not take into account any investor's particular investment objectives, strategies, tax status or investment horizon. You should consult your tax and financial advisor.

The whole or any part of this work may not be reproduced, copied or transmitted or any of its contents disclosed to third parties without SSGA's express written consent.

This communication is not intended to be an investment recommendation or investment advice and should not be relied upon as such.

The Fund's investments are subject to changes in general economic conditions, general market fluctuations and the risks inherent in investment in securities markets. Investment markets can be volatile and prices of investments can change substantially due to various factors including, but not limited to, economic growth or recession, changes in interest rates, changes in the actual or

perceived creditworthiness of issuers, and general market liquidity. The Fund is subject to the risk that geopolitical events will disrupt securities markets and adversely affect global economies and markets. Local, regional or global events such as war, acts of terrorism, the spread of infectious illness or other public health issues, or other events could have a significant impact on the Fund and its investments.

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 and can decline significantly 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 invest by sampling the index, holding 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.

Intellectual Property Information: The S&P 500[®] Index is a product of S&P Dow Jones Indices LLC or its affiliates ("S&P DJI") and have been licensed for use by State Street Global Advisors. S&P[®], SPDR[®], S&P 500[®], US 500 and the 500 are trademarks of Standard & Poor's Financial Services LLC ("S&P"); Dow Jones[®] is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones") and has been licensed for use by S&P Dow Jones Indices; and these trademarks have been licensed for use by S&P DJI and sublicensed for certain purposes by State Street Global Advisors. The fund is not sponsored, endorsed, sold or promoted by S&P DJI, Dow Jones, S&P, their respective affiliates, and none of such parties make any representation regarding the advisability of investing in such product(s) nor do they have any liability for any errors, omissions, or interruptions of these indices.

Distributor State Street Global Advisors Funds Distributors, LLC, member FINRA, SIPC, an indirect wholly owned subsidiary of State Street Corporation. References to State Street may include State Street Corporation and its affiliates. Certain State Street affiliates provide services and receive fees from the SPDR ETFs.

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.

© 2024 State Street Corporation. All Rights Reserved.
Tracking Number: 5936414.1.4.AM.RTL
Expiration Date: 07/31/2024
ETF-MMTM 20240411/14:00