

SPDR® S&P® 1500 Momentum Tilt ETF / US78468R7052 / A1WZY6 / State Street Gl. Ad.

Last 08/01/2024¹	Country	Branch	Type of yield	Type
237.07 USD	United States of America	ETF Stocks	paying dividend	Alternative Investm.



Risk key figures

SRI 1 2 3 4 5 6 7

Mountain-View Funds Rating² EDA³

72

Yearly Performance

2023 +22.54%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	UNT 1
Category	Equity	Planned administr. fee	0.00%	Savings plan	-
Sub category	ETF Stocks	Deposit fees	0.00%	UCITS / OGAW	-
Fund domicile	United States of America	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	(08/01/2024) USD 104.31 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	-	Dividends		Investment company	
Launch date	10/24/2012	24.06.2024	0.51 USD	State Street Gl. Ad.	
KESr report funds	No	18.03.2024	0.45 USD	1 Iron Street, MA02210, Boston	
Business year start	01.07.	18.12.2023	0.47 USD	United States of America	
Sustainability type	-	18.09.2023	0.53 USD	https://www.ssga.com	
Fund manager	-	20.06.2023	0.66 USD		

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	-2.60%	+12.77%	+17.69%	+25.16%	+40.66%	-	-	+31.31%
Performance p.a.	-	-	-	+25.08%	+18.57%	-	-	+11.93%
Sharpe ratio	-1.53	1.56	1.93	1.52	0.98	-	-	0.48
Volatility	19.80%	15.18%	14.87%	14.19%	15.26%	0.00%	0.00%	17.40%
Worst month	-	-4.67%	-4.67%	-5.12%	-7.93%	-9.30%	0.00%	-9.30%
Best month	-	7.45%	7.45%	10.01%	10.01%	10.01%	0.00%	10.01%
Maximum loss	-6.28%	-6.64%	-6.64%	-9.37%	-13.83%	0.00%	0.00%	-

1 Important note on update status: The displayed date refers exclusively to the calculation of the NAV.

2 The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)

3 Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

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Investment strategy

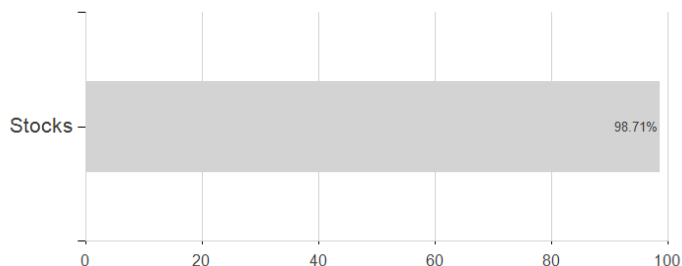
The S&P 1500 Positive Momentum Tilt Index applies an alternative weighting methodology to the S&P Composite 1500 Index so that stocks with relatively high momentum are overweight relative to the S&P 1500 Index and stocks with relatively low momentum are underweight. The S&P Composite 1500 Index, one 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.

Investment goal

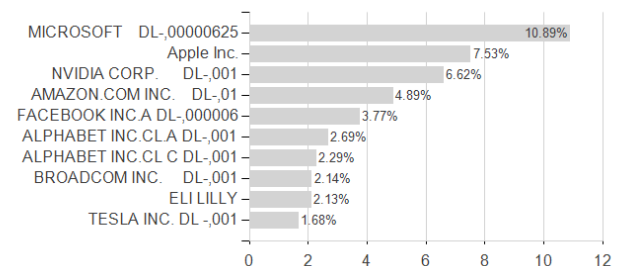
The SPDR® S&P® 1500 Momentum Tilt ETF seeks to provide investment results that, before fees and expenses, correspond generally to the total return performance of the S&P® 1500 Positive Momentum Tilt Index (the "Index") - The Index includes stocks exhibiting the strongest momentum characteristics based 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

Assessment Structure

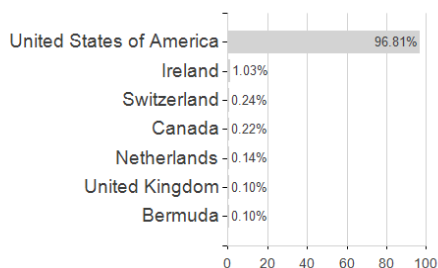
Assets



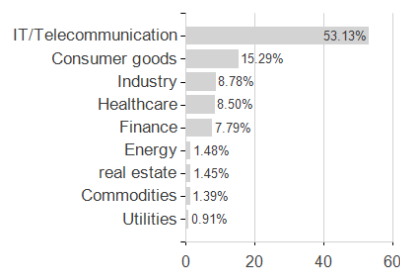
Largest positions



Countries



Branches



Currencies

