

# SPDR<sup>®</sup> Russell 1000 Momentum Focus ETF

## Key Features

- The SPDR<sup>®</sup> Russell 1000 Momentum Focus ETF seeks to provide investment results that, before fees and expenses, correspond generally to the total return performance of the Russell 1000 Momentum Focused Factor Index (the "Index")
- Seeks to harness the full power of factor investing to meet specific investor objectives and address some of the main motivations for using smart beta: in the case of ONEO, increased growth potential (momentum)
- The specific focus on momentum potentially captures the excess returns of stocks that have enjoyed higher recent price performance compared to other securities due to the tendency for stock prices to form trends over certain time horizons
- Multi-factor smart beta strategies can bridge the gap between active and passive management, providing an opportunity for investors to rethink exposures and potentially maximize risk-adjusted returns more efficiently

## About This Benchmark

The Russell 1000 Momentum Focused Factor Index is designed to reflect the performance of a segment of large-capitalization U.S. equity securities demonstrating a combination of core factors (high value, high quality, and low size characteristics), with a focus factor comprising high momentum characteristics (the "Factor Characteristics"). To construct the Index, Frank Russell Company ("Index Provider") utilizes a proprietary rules-based multi-factor scoring process that seeks to increase exposure (or "tilt") to companies in the Russell 1000 Index demonstrating the Factor Characteristics. The Russell 1000 Index is a market-capitalization index that measures the performance of the large-cap segment of the U.S. equity universe.

## Fund Information

Inception Date	12/02/2015
CUSIP	78468R762

# ONEO

Fact Sheet

Equity

As of 06/30/2021

## Total Return (As of 06/30/2021)

	NAV (%)	Market Value (%)	Index (%)
<b>Cumulative</b>			
QTD	6.10	6.03	6.15
YTD	16.91	16.91	17.00
<b>Annualized</b>			
1 Year	46.38	46.28	46.63
3 Year	12.44	12.42	12.65
5 Year	13.18	13.18	13.43
Since Fund Inception	12.35	12.35	12.60

## Gross Expense Ratio (%)

0.20

## 30 Day SEC Yield (%)

0.93

**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](http://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	14.80%
Index Distribution Yield	1.38%
Price/Earnings Ratio FY1	16.11
Number of Holdings	907
Price/Book Ratio	2.99
Average Market Cap (M)	US\$33,233.85

Top 10 Holdings	Weight (%)
HP Inc.	1.14
Dell Technologies Inc Class C	0.74
NetApp Inc.	0.68
Synchrony Financial	0.60
Williams-Sonoma Inc.	0.59
Quanta Services Inc.	0.58
Qorvo Inc.	0.50
Interpublic Group of Companies Inc.	0.50
Carrier Global Corp.	0.49
PulteGroup Inc.	0.45

Totals may not equal 100 due to rounding.

Top Sectors	Weight (%)
Industrials	22.09
Consumer Discretionary	17.72
Technology	17.11
Financials	14.61
Health Care	7.73
Basic Materials	5.30
Real Estate	4.43
Consumer Staples	3.92
Utilities	3.06
Energy	2.66
Telecommunications	1.37

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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

**Concentrated investments** in a particular industry or sector may be more vulnerable to adverse changes in that industry or sector.

**Momentum style** of investing 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.

**Dividend paying securities** can fall out of favor causing securities to underperform companies that do not pay dividends. Changes in dividend policies of companies may adversely affect fund performance.

**Equity securities** may fluctuate in value in response to the activities of individual

companies and general market and economic conditions.

**Non-diversified fund** may invest in a relatively small number of issuers, a decline in the market value may affect its value more than if it invested in a larger number of issuers. While the Fund is expected to operate as a diversified fund, it may become non-diversified for periods of time solely as a result of changes in the composition of its benchmark index.

The Fund may not purchase securities of any issuer if, as a result, more than 5% of the Fund's total assets would be invested in that issuer's securities; except as may be necessary to approximate the composition of its target index. This limitation does not apply to obligations of the U.S. government or its agencies or instrumentalities.

**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.

**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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