

ONEO

SPDR Russell 1000 Momentum Focus ETF

Analyst Report

ONEO tracks an index of large-cap stocks from the Russell 1000 Index, selected and weighted by four factors (value, quality, small size and momentum) that are scaled by market cap.

ESG Themes and Scores

6.62/10

ESG Rate

52.44%

Global Percentile

89.38%

Peer Percentile

Performance Data

	ONEO	ETF Database Category Average	Factset Segment Average
1 Month	2.63%	2.96%	2.03%
3 Month	3.68%	3.92%	2.75%
YTD Return	8.97%	10.28%	7.96%
1 Year Return	17.39%	17.35%	11.56%
3 Year Return	4.77%	1.79%	3.01%
5 Year Return	11.09%	4.83%	2.94%

Top 5 Holdings

Symbol	Holding	% Assets
PHM	PulteGroup, Inc.	0.86%
LEN	Lennar Corporation Class A	0.76%
ACGL	Arch Capital Group Ltd.	0.76%
MCK	McKesson Corporation	0.72%
DHI	D.R. Horton, Inc.	0.71%

Vitals

Issuer	State Street
Brand	SPDR
Structure	ETF
Expense Ratio	0.20%
Inception	Dec 02, 2015
Index Tracked	Russell 1000 Momentum Focused Factor Index

ETF Database Themes

Category	All Cap Equities
Asset Class	Equity
Asset Class Size	Multi-Cap
Asset Class Style	Blend
Region (General)	North America
Region (Specific)	U.S.

FactSet Classifications

Segment	Equity: U.S. - Large Cap
Category	Size and Style
Focus	Large Cap
Niche	Broad-based
Strategy	Multi-factor
Weighting	Multi-Factor