

SNR1KG / VettaFi US Equity Large/Mid-Cap Growth Index

Index fact sheet as of January 31, 2024

SNR1KG Facts

Ticker

Price Return: SNR1KG
Total Return: SNR1KGT
Net Total Return: SNR1KGN

Index Launch

March 18, 2019

Base Value

1,000 on June 17, 2005

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of June and December

Rebalancing Dates

Every 3rd Friday of March, June, September and December

Index Rules

Available at vetafi.com

Portfolio Characteristics

Number of Companies: 698

Company Size by Market Capitalization (millions):

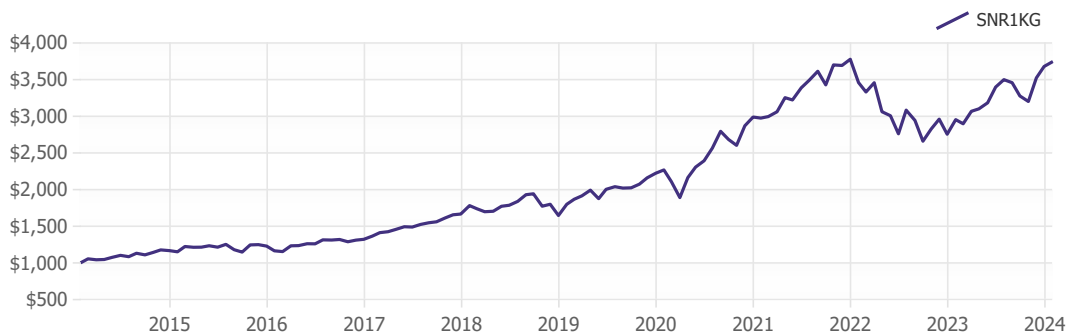
Average: \$53,370
Median: \$14,900
Largest: \$2,954,919
Smallest: \$2,392

Performance Data

3 Month: 17.0%
6 Month: 7.1%
YTD: 1.8%
1 Year: 26.8%
Annualized 3 Year: 8.0%
Annualized 5 Year: 15.8%
Annualized 10 Year: 14.1%
Standard Deviation: 16.3%
Sharpe Ratio: 0.87

The S-Network US Style Indexes and the VettaFi US Style Indexes are families of indexes designed to measure the performance of portfolios exposed to a Growth or Value Style. The VettaFi US Equity Large/Mid-Cap Growth Index represents large- and mid-capitalization US stocks that are constituents of SNR1000 and maintain certain characteristics associated with "growth" stocks.

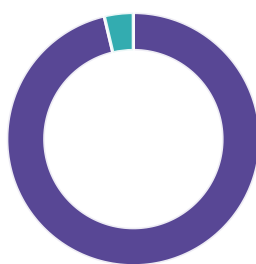
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Microsoft Corporation	Technology	MSFT	9.8%
Apple Inc.	Technology	AAPL	9.6%
Alphabet Inc.	Media & Communications	GOOGL	5.3%
NVIDIA Corp.	Technology	NVDA	4.9%
Meta Platforms Inc	Media & Communications	META	2.9%
Eli Lilly & Co.	Healthcare	LLY	1.8%
Broadcom Inc	Technology	AVGO	1.8%
Tesla Inc	Consumer Discretionary	TSLA	1.7%
Visa Inc	Financials	V	1.4%
Exxon Mobil Corporation	Energy	XOM	1.4%
Total:			40.7%

Market Capitalization



Sector Weightings



Technology	40.7%
Healthcare	12.8%
Media & Communications	10.9%
Industrials	8.2%
Financials	7.8%
Consumer Discretionary	6.3%
Others	13.2%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the VettaFi US Equity Large/Mid-Cap Growth Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 120 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 120 month period. The VettaFi US Equity Large/Mid-Cap Growth Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.