

SNR2KG / VettaFi US Equity Small-Cap Growth Index

Index fact sheet as of January 31, 2024

SNR2KG Facts

Ticker

Price Return: SNR2KG
Total Return: SNR2KGT
Net Total Return: SNR2KGN

Index Launch

February 04, 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 vettafi.com

Portfolio Characteristics

Number of Companies: 1,390

Company Size by Market Capitalization (millions):

Average: \$1,355
Median: \$953
Largest: \$7,661
Smallest: \$45

Performance Data

3 Month: 19.8%
6 Month: -3.8%
YTD: -4.3%
1 Year: -0.3%
Annualized 3 Year: -4.8%
Annualized 5 Year: 6.4%
Annualized 10 Year: 6.2%
Standard Deviation: 21.2%
Sharpe Ratio: 0.37

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 Small-Cap Growth Index represents small-capitalization US stocks that are constituents of SNR2000 and maintain certain characteristics associated with "growth" stocks.

Performance of \$1,000 invested



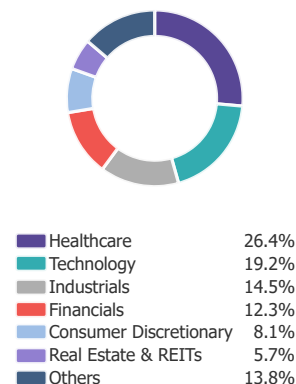
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Cytokinetics Inc	Healthcare	CYTK	0.6%
FTAI Aviation Ltd	Industrials	FTAI	0.5%
Praxis Precision Medicines Inc	Healthcare	PRAX	0.4%
Blueprint Medicines Corporation	Healthcare	BPMC	0.4%
Kyndryl Holdings Inc	Technology	KD	0.4%
Altair Engineering Inc	Technology	ALTR	0.4%
Equitrans Midstream Corporation	Energy	ETRN	0.4%
Armstrong World Industries Inc.	Industrials	AWI	0.4%
AppFolio Inc.	Technology	APPF	0.4%
Acadia Pharmaceuticals Inc	Healthcare	ACAD	0.4%
Total:			4.3%

Market Capitalization



Sector Weightings



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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 Small-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 Small-Cap Growth Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.