

SNRMSG / VettaFi US Equity Mid/Small-Cap Growth Index

Index fact sheet as of April 30, 2024

SNRMSG Facts

Ticker

Price Return: SNRMSG

Total Return: SNRMSGT

Net Total Return: SNRMSGN

Index Launch

July 16, 2020

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: 1,719

Company Size by Market
Capitalization (millions):

Average: \$2,846
Median: \$1,530
Largest: \$26,384
Smallest: \$10

Performance Data

3 Month: 1.8%
6 Month: 21.0%
YTD: -0.8%
1 Year: 12.6%
Annualized 3 Year: -3.3%
Annualized 5 Year: 6.7%
Annualized 10 Year: 8.1%
Standard Deviation: 19.4%
Sharpe Ratio: 0.47

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 Mid/Small-Cap Growth Index represents mid- and small-capitalization US stocks that are constituents of SNR2500 and maintain certain characteristics associated with "growth" stocks.

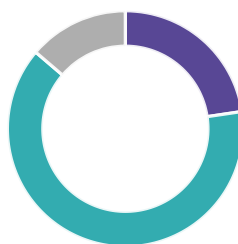
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Godaddy Inc	Technology	GDDY	0.6%
Microstrategy Incorporated	Technology	MSTR	0.5%
Pure Storage Inc	Technology	PSTG	0.5%
NRG Energy Inc.	Utilities	NRG	0.5%
Nutanix Inc	Technology	NTNX	0.5%
Neurocrine Biosciences Inc	Healthcare	NBIX	0.4%
Vistra Energy Corporation	Utilities	VST	0.4%
Manhattan Associates Inc	Technology	MANH	0.4%
AECOM	Industrials	ACM	0.4%
XPO Inc	Industrials	XPO	0.4%
Total:			4.7%

Market Capitalization



Large-Cap 22.7%
Mid-Cap 63.6%
Small-Cap 13.7%

Sector Weightings



Healthcare 20.2%
Technology 20.1%
Industrials 15.9%
Financials 12.4%
Consumer Discretionary 9.8%
Real Estate & REITs 6.0%
Others 15.6%

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