Smartleaf Russell 1000 Growth Model

The Smartleaf Russell 1000 Growth Model **(SLMR1G200)** is designed to track the returns of the Russell 1000® with approximately 200 securities. It is constructed using quantitative methods designed to provide a risk-factor exposure that is similar to that of the benchmark.

Hypothetical Performance (02/08/2024-09/30/2026)



Launch Date	**Feb 08, 2024**
Asset Class	**Equities**
Return Type	**Total Return**
Benchmark	**Russell 1000®**
Model Fee	**15 bps Annually**
Number of Securities	**200**
Recommended Minimum Investment	**$100,000**

Smartleaf Asset Management
One Bowdoin Square, Boston, MA 02114

www.smartleafam.com
sales@smartleafam.com

Top Security Holdings

Ticker	Company Name	Weight
NVDA	NVIDIA Corporation	15.3%
AAPL	Apple Inc.	7.4%
MSFT	Microsoft Corporation	7.2%
GOOGL	Alphabet Inc.	5.5%
AVGO	Broadcom Inc.	4.5%
GOOG	Alphabet Inc.	4.4%
META	Meta Platforms	3.9%
MU	Micron Technology	3.2%
TSLA	Tesla	2.8%
AMD	Advanced Micro Devices	2.7%

Dividend Yield

Year	Dividend Yield
2026	0.4%
2025	0.53%
2024	0.57%

Hypothetical Performance

	Q3 2026	YTD 2026	2025	Since Inception Annualized
Pre-Tax Model Return (gross of fees)	6.03	10.35	18.70	20.12
Pre-Tax Model Return (net of fees)	5.99	10.22	18.53	19.94
Pre-Tax Benchmark Return	0.92	6.30	18.56	18.36
Excess Pre-Tax Return (gross of fees)	**5.10**	**4.05**	**0.14**	**1.76**
Excess Pre-Tax Return (net of fees)	**5.06**	**3.92**	**(0.03)**	**1.58**
Model Yield	0.13	0.40	0.53	0.50
Benchmark Yield	0.12	0.39	0.52	0.50
Turnover	17.05	22.16	7.84	14.30
Ann. Daily Tracking Error	**7.14**	**4.32**	**0.55**	**2.34**

Hypothetical Trailing Performance[1]

	Trailing 1M	Trailing 3M	Trailing 6M	Trailing 9M	Trailing 1Y	Since Inception Annualized
Pre-Tax Model Return (gross of fees)	1.97	6.03	26.89	9.51	11.89	20.12
Pre-Tax Model Return (net of fees)	1.96	5.99	26.80	9.39	11.72	19.94
Pre-Tax Benchmark Return	2.16	0.92	22.24	5.48	7.50	18.36
Excess Pre-Tax Return (gross of fees)	**(0.19)**	**5.10**	**4.65**	**4.03**	**4.39**	**1.76**
Excess Pre-Tax Return (net of fees)	**(0.20)**	**5.06**	**4.55**	**3.91**	**4.22**	**1.58**
Model Yield	0.06	0.13	0.27	0.41	0.52	0.50
Benchmark Yield	0.06	0.12	0.27	0.39	0.51	0.50
Turnover	0.19	17.05	21.64	22.16	22.54	14.30
Ann. Daily Tracking Error	**0.51**	**7.14**	**5.22**	**4.31**	**3.74**	**2.34**

Definitions

Note: unless otherwise specified, all returns shown are Total Returns, meaning they include reinvestment of distributions including dividends.

Pre-Tax Return for Model and Benchmark

$$R_M = \frac{M_F}{M_I} - 1, R_B = \frac{B_F}{B_I} - 1$$

where M_F and M_I are the model's final and initial values, and B_F and B_I are the benchmark final and initial values.

Annualized Pre-Tax Return for Model and Benchmark

$$R_{M^{\text{ann}}} = (1 + R_M)^{1/\text{N}} - 1, R_{B^{\text{ann}}} = (1 + R_B)^{1/\text{N}} - 1$$

where M_F and M_I are the model's final and initial values, and B_F and B_I are the benchmark final and initial values. N is the number of years in the period

Excess Pre-Tax Return

Difference between model return and benchmark return for pre-tax values.

$$\Delta R = R_M - R_B$$

Annualized Daily Tracking Error

Annualized standard deviation of excess daily logarithmic returns to the benchmark.

$$\sqrt{250} * SD(R_{\text{model}} - R_{\text{benchmark}})$$

where R_{model} and $R_{\text{benchmark}}$ are the series of daily log-returns of the model and benchmark, respectively.

Turnover and Annualized Turnover

$$\frac{\text{Total Buys + Total Sells}}{2} \mid \frac{\text{Total Buys + Total Sells}}{2*N}$$

Model and Benchmark Yield

The reported yield is the dividends collected from the trailing twelve months as a percentage of the benchmark or model end value, calculated assuming dividends are not reinvested.

$$\frac{\text{Trailing Twelve Months' Dividends}}{\text{End Value Without Dividend Reinvestment}}$$

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[1]Data for periods longer than one year are annualized.