

SNR2500 / VettaFi US Equity Mid/Small-Cap 2500 Index

Index fact sheet as of April 30, 2024

SNR2500 Facts

Ticker

Price Return: SNR2500
Total Return: SNR2500T
Net Total Return: SNR2500N

Index Launch

January 29, 2018

Base Value

1,000 on December 17, 1999

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: 2,456

Company Size by Market
Capitalization (millions):

Average: \$2,509
Median: \$1,232
Largest: \$26,384
Smallest: \$10

Performance Data

3 Month: 1.7%
6 Month: 20.1%
YTD: -1.4%
1 Year: 14.0%
Annualized 3 Year: -1.4%
Annualized 5 Year: 6.7%
Annualized 10 Year: 7.9%
Standard Deviation: 19.6%
Sharpe Ratio: 0.46

The VettaFi US Benchmark Indexes are a family of benchmark indexes designed to provide accurate coverage to segments of publicly listed US stocks that together represent over 98% of the market capitalization of the US market. The VettaFi US Equity Mid/Small-Cap 2500 Index represents the 501st through 3000th largest US stocks.

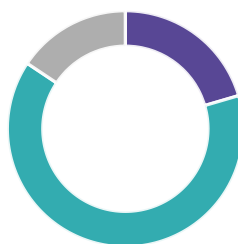
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Vistra Energy Corporation	Utilities	VST	0.5%
Godaddy Inc	Technology	GDDY	0.3%
Williams-Sonoma Inc.	Consumer Discretionary	WSM	0.3%
Emcor Group Inc	Industrials	EME	0.3%
Microstrategy Incorporated	Technology	MSTR	0.3%
Masco Corporation	Industrials	MAS	0.3%
Pure Storage Inc	Technology	PSTG	0.3%
NRG Energy Inc.	Utilities	NRG	0.3%
Nutanix Inc	Technology	NTNX	0.3%
Owens Corning	Materials	OC	0.3%
Total:			3.0%

Market Capitalization



Large-Cap 20.5%
Mid-Cap 63.9%
Small-Cap 15.6%

Sector Weightings



Industrials 19.6%
Financials 16.8%
Healthcare 12.7%
Technology 12.4%
Consumer Discretionary 11.6%
Real Estate & REITs 7.1%
Others 19.8%

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