

SNR2000 / VettaFi US Equity Small-Cap 2000 Index

Index fact sheet as of April 30, 2024

SNR2000 Facts

Ticker

Price Return: SNR2000
Total Return: SNR2000T
Net Total Return: SNR2000N

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: 1,959

Company Size by Market
Capitalization (millions):

Average: \$1,235
Median: \$761
Largest: \$9,642
Smallest: \$10

Performance Data

3 Month: -0.2%
6 Month: 18.0%
YTD: -4.8%
1 Year: 9.9%
Annualized 3 Year: -4.3%
Annualized 5 Year: 5.3%
Annualized 10 Year: 6.9%
Standard Deviation: 21.2%
Sharpe Ratio: 0.40

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 Small-Cap 2000 Index represents the 1001st through 3000th largest US stocks.

Performance of \$1,000 invested



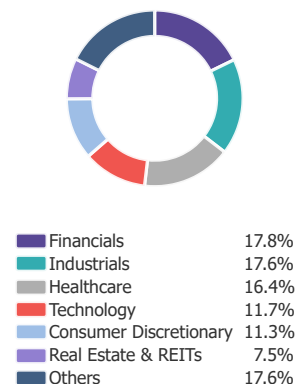
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Carvana Co	Consumer Discretionary	CVNA	0.4%
Viking Therapeutics Inc.	Healthcare	VKTX	0.4%
FTAI Aviation Ltd	Industrials	FTAI	0.3%
CAVA Group Inc.	Consumer Discretionary	CAVA	0.3%
Cytokinetics Inc	Healthcare	CYTK	0.3%
Abercrombie & Fitch Co	Consumer Discretionary	ANF	0.3%
Equitrans Midstream Corporation	Energy	ETRN	0.3%
Installed Building Products Inc	Industrials	IBP	0.3%
Blueprint Medicines Corporation	Healthcare	BPMC	0.3%
SPX Technologies Inc.	Industrials	SPXC	0.3%
Total:			3.0%

Market Capitalization



Sector Weightings



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