

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

Index fact sheet as of March 28, 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: 2,464

Company Size by Market
Capitalization (millions):

Average: \$2,690
Median: \$1,351
Largest: \$25,575
Smallest: \$14

Performance Data

3 Month: 5.9%
6 Month: 20.9%
YTD: 5.9%
1 Year: 20.5%
Annualized 3 Year: 2.3%
Annualized 5 Year: 8.9%
Annualized 10 Year: 8.4%
Standard Deviation: 19.5%
Sharpe Ratio: 0.49

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.

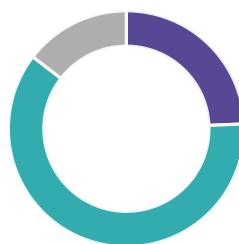
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Microstrategy Incorporated	Technology	MSTR	0.4%
Vistra Energy Corporation	Utilities	VST	0.4%
Williams-Sonoma Inc.	Consumer Discretionary	WSM	0.3%
Masco Corporation	Industrials	MAS	0.3%
Godaddy Inc	Technology	GDDY	0.3%
Emcor Group Inc	Industrials	EME	0.3%
Saia Inc	Industrials	SAIA	0.3%
Pure Storage Inc	Technology	PSTG	0.3%
Manhattan Associates Inc	Technology	MANH	0.3%
RPM International Inc.	Materials	RPM	0.3%
Total:			3.0%

Market Capitalization



Large-Cap 24.4%
Mid-Cap 61.1%
Small-Cap 14.6%

Sector Weightings



Industrials 19.7%
Financials 16.7%
Healthcare 12.8%
Technology 12.6%
Consumer Discretionary 12.1%
Real Estate & REITs 7.0%
Others 19.2%

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