

SNR2000 / VettaFi US Equity Small-Cap 2000 Index

Index fact sheet as of March 28, 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 vetafi.com

Portfolio Characteristics

Number of Companies: 1,967

Company Size by Market
Capitalization (millions):

Average: \$1,329

Median: \$818

Largest: \$10,222

Smallest: \$14

Performance Data

3 Month: 2.5%

6 Month: 18.3%

YTD: 2.5%

1 Year: 15.7%

Annualized 3 Year: -1.2%

Annualized 5 Year: 7.5%

Annualized 10 Year: 7.3%

Standard Deviation: 21.1%

Sharpe Ratio: 0.42

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%
Cytokinetics Inc	Healthcare	CYTK	0.3%
Nextracker Inc	Technology	NXT	0.3%
FTAI Aviation Ltd	Industrials	FTAI	0.3%
Abercrombie & Fitch Co	Consumer Discretionary	ANF	0.3%
Installed Building Products Inc	Industrials	IBP	0.3%
CAVA Group Inc.	Consumer Discretionary	CAVA	0.3%
Marathon Digital Holdings Inc	Technology	MARA	0.3%
Blueprint Medicines Corporation	Healthcare	BPMC	0.3%
Total:			3.0%

Market Capitalization



Large-Cap	0.4%
Mid-Cap	61.5%
Small-Cap	38.1%

Sector Weightings



Industrials	17.8%
Financials	17.5%
Healthcare	16.9%
Technology	11.8%
Consumer Discretionary	11.5%
Real Estate & REITs	7.3%
Others	17.1%

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