

SNR2000 / VettaFi US Equity Small-Cap 2000 Index

Index fact sheet as of December 31, 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

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: 1,997

Company Size by Market Capitalization (millions):

Average: \$1,359
Median: \$851
Largest: \$10,246
Smallest: \$42

Performance Data

3 Month: 2.2%
6 Month: 12.6%
YTD: 11.3%
1 Year: 11.3%
Annualized 3 Year: 1.1%
Annualized 5 Year: 7.4%
Annualized 10 Year: 7.8%
Standard Deviation: 21.6%
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



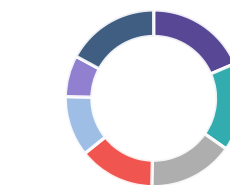
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Talen Energy Corporation	Utilities	TLN	0.4%
SoundHound AI Inc	Technology	SOUN	0.3%
Brinker International Inc.	Consumer Discretionary	EAT	0.2%
Knife River Corp.	Materials	KNF	0.2%
Lazard Inc	Financials	LAZ	0.2%
Liberty Media Corp Del	Media & Communications	LLYVK	0.2%
Lumentum Holdings Inc.	Technology	LITE	0.2%
AppFolio Inc.	Technology	APPF	0.2%
Essential Properties Realty Trust Inc.	Real Estate & REITs	EPRT	0.2%
Group 1 Automotive Inc.	Consumer Discretionary	GPI	0.2%
Total:			2.6%

Market Capitalization



Sector Weightings



Financials	18.6%
Industrials	16.1%
Healthcare	15.7%
Technology	13.9%
Consumer Discretionary	11.0%
Real Estate & REITs	7.6%
Others	17.1%

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