

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

Index fact sheet as of October 31, 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 vetafi.com

Portfolio Characteristics

Number of Companies: 2,456

Company Size by Market Capitalization (millions):

Average: \$2,749
Median: \$1,315
Largest: \$30,623
Smallest: \$30

Performance Data

3 Month: 0.7%
6 Month: 11.8%
YTD: 10.2%
1 Year: 34.2%
Annualized 3 Year: 1.4%
Annualized 5 Year: 9.2%
Annualized 10 Year: 8.5%
Standard Deviation: 19.5%
Sharpe Ratio: 0.47

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.

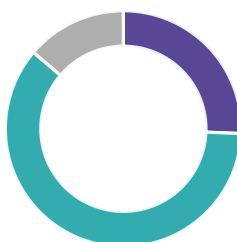
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Carvana Co	Consumer Discretionary	CVNA	0.4%
Smurfit WestRock plc	Materials	SW	0.4%
Masco Corporation	Industrials	MAS	0.3%
Expand Energy Corp.	Energy	EXE	0.3%
United Therapeutics Corporation	Healthcare	UTHR	0.3%
Pentair PLC	Industrials	PNR	0.3%
KeyCorp	Financials	KEY	0.3%
RPM International Inc.	Materials	RPM	0.3%
Interactive Brokers Group Inc	Financials	IBKR	0.3%
Manhattan Associates Inc	Technology	MANH	0.3%
Total:			3.0%

Market Capitalization



Large-Cap 25.7%
Mid-Cap 60.6%
Small-Cap 13.8%

Sector Weightings



Industrials 19.3%
Financials 18.5%
Healthcare 13.2%
Technology 11.8%
Consumer Discretionary 11.2%
Real Estate & REITs 7.4%
Others 18.6%

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