

SNRMSV / VettaFi US Equity Mid/Small-Cap Value Index

Index fact sheet as of April 30, 2024

SNRMSV Facts

Ticker

Price Return: SNRMSV
Total Return: SNRMSVT
Net Total Return: SNRMSVN

Index Launch

July 16, 2020

Base Value

1,000 on June 17, 2005

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: 1,717

Company Size by Market
Capitalization (millions):

Average: \$2,565
Median: \$1,253
Largest: \$26,384
Smallest: \$10

Performance Data

3 Month: 1.6%
6 Month: 18.9%
YTD: -2.1%
1 Year: 15.4%
Annualized 3 Year: 0.7%
Annualized 5 Year: 6.2%
Annualized 10 Year: 7.4%
Standard Deviation: 20.6%
Sharpe Ratio: 0.43

The S-Network US Style Indexes and the VettaFi US Style Indexes are families of indexes designed to measure the performance of portfolios exposed to a Growth or Value Style. The VettaFi US Equity Mid/Small-Cap Value Index represents the mid- and small-capitalization US stocks that are constituents of SNR2500 and maintain certain characteristics associated with “value” stocks.

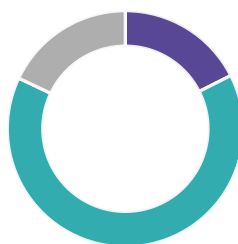
Performance of \$1,000 invested



Top 10 Constituents

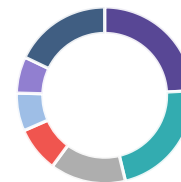
| Company Name | Sector | Ticker | Index Weight |
|--------------------------------|------------------------|--------|--------------|
| Vistra Energy Corporation | Utilities | VST | 0.5% |
| Topbuild Corporation | Industrials | BLD | 0.5% |
| US Foods Holding Corp | Consumer Staples | USFD | 0.5% |
| Floor And Decor Holding Inc. | Consumer Discretionary | FND | 0.5% |
| Ally Financial Inc. | Financials | ALLY | 0.5% |
| Core & Main Inc | Industrials | CNM | 0.4% |
| Carmax Inc | Consumer Discretionary | KMX | 0.4% |
| Performance Food Group Co. | Consumer Staples | PFGC | 0.4% |
| BJ Wholesale Club Holdings Inc | Consumer Staples | BJ | 0.4% |
| Catalent Inc | Healthcare | CTLT | 0.4% |
| Total: | | | 4.5% |

Market Capitalization



Large-Cap 17.6%
Mid-Cap 64.5%
Small-Cap 17.9%

Sector Weightings



Industrials 24.2%
Financials 22.1%
Consumer Discretionary 13.9%
Real Estate & REITs 8.3%
Materials 7.0%
Energy 6.7%
Others 17.9%

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It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the VettaFi US Equity Mid/Small-Cap Value Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 120 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 120 month period. The VettaFi US Equity Mid/Small-Cap Value Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.