

SNR2KV / VettaFi US Equity Small-Cap Value Index

Index fact sheet as of April 30, 2024

SNR2KV Facts

Ticker

Price Return: SNR2KV
Total Return: SNR2KVT
Net Total Return: SNR2KVN

Index Launch

February 04, 2019

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: 1,367

Company Size by Market
Capitalization (millions):

Average: \$1,229
Median: \$781
Largest: \$9,642
Smallest: \$10

Performance Data

3 Month: 0.1%
6 Month: 16.5%
YTD: -4.9%
1 Year: 12.9%
Annualized 3 Year: -1.7%
Annualized 5 Year: 5.7%
Annualized 10 Year: 7.0%
Standard Deviation: 21.6%
Sharpe Ratio: 0.40

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 3000 Growth Index represents large-, mid-, and small-capitalization US stocks that are constituents of SNR3000 and maintain certain characteristics associated with "growth" stocks.

Performance of \$1,000 invested



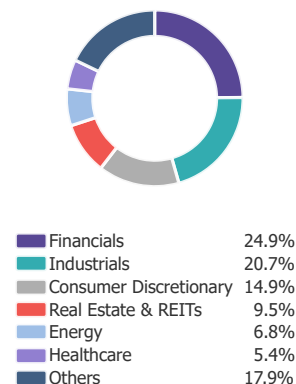
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Carvana Co	Consumer Discretionary	CVNA	0.8%
Jackson Financial Inc	Financials	JXN	0.5%
Freshpet Inc	Consumer Staples	FRPT	0.5%
Mr Cooper Group Inc	Financials	COOP	0.5%
F N B Corp (Pennsylvania)	Financials	FNB	0.5%
Summit Materials Inc	Materials	SUM	0.5%
Tidewater Inc New	Energy	TDW	0.5%
Avnet Inc.	Industrials	AVT	0.5%
Asgn Incorporated	Industrials	ASGN	0.4%
Advance Auto Parts Inc.	Consumer Discretionary	AAP	0.4%
Total:			5.2%

Market Capitalization



Sector Weightings



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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 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 Small-Cap Value Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.