

SNR3KV / VettaFi US Equity 3000 Value Index

Index fact sheet as of April 30, 2024

SNR3KV Facts

Ticker

Price Return: SNR3KV

Total Return: SNR3KVT

Net Total Return: SNR3KVN

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: 2,070

Company Size by Market
Capitalization (millions):

Average: \$14,686

Median: \$1,888

Largest: \$1,817,792

Smallest: \$11

Performance Data

3 Month: 4.8%

6 Month: 21.2%

YTD: 5.1%

1 Year: 19.2%

Annualized 3 Year: 6.3%

Annualized 5 Year: 9.4%

Annualized 10 Year: 9.4%

Standard Deviation: 16.4%

Sharpe Ratio: 0.60

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 Value Index represents large-, mid-, and small-capitalization US stocks that are constituents of SNR3000 and maintain certain characteristics associated with “value” stocks.

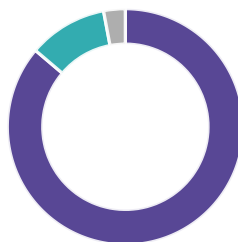
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Amazon.com Inc.	Consumer Discretionary	AMZN	10.1%
Berkshire Hathaway Inc.	Financials	BRK/B	4.5%
Alphabet Inc.	Media & Communications	GOOGL	3.5%
JPMorgan Chase & Co.	Financials	JPM	2.0%
Meta Platforms Inc	Media & Communications	META	1.9%
Bank of America Corp.	Financials	BAC	1.8%
UnitedHealth Group Inc.	Healthcare	UNH	1.2%
Verizon Communications Inc.	Media & Communications	VZ	1.0%
Walmart Inc	Consumer Discretionary	WMT	1.0%
The Procter & Gamble Company	Consumer Staples	PG	1.0%
Total:			28.0%

Market Capitalization



Large-Cap	86.2%
Mid-Cap	10.8%
Small-Cap	3.0%

Sector Weightings



Financials	23.2%
Consumer Discretionary	19.6%
Industrials	14.0%
Media & Communications	9.5%
Healthcare	8.6%
Consumer Staples	6.6%
Others	18.6%

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