

SNR1KV / VettaFi US Equity Large/Mid-Cap Value Index

Index fact sheet as of April 30, 2024

SNR1KV Facts

Ticker

Price Return: SNR1KV
Total Return: SNR1KVT
Net Total Return: SNR1KVN

Index Launch

March 18, 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: 698

Company Size by Market
Capitalization (millions):

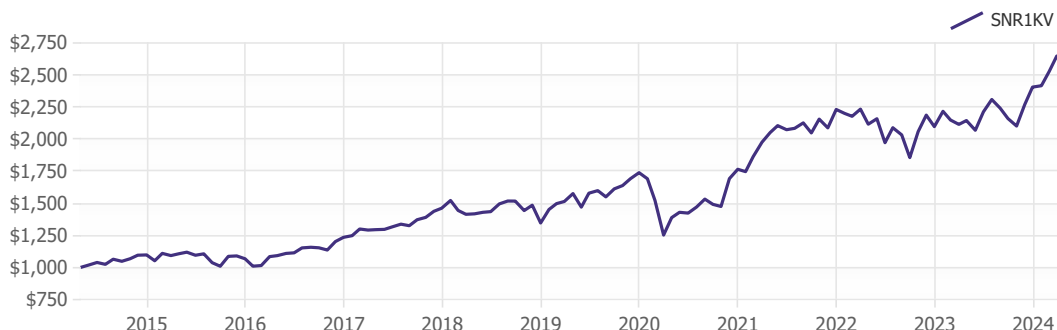
Average: \$35,500
Median: \$12,089
Largest: \$1,817,792
Smallest: \$1,915

Performance Data

3 Month: 4.9%
6 Month: 20.6%
YTD: 5.4%
1 Year: 18.2%
Annualized 3 Year: 7.3%
Annualized 5 Year: 10.0%
Annualized 10 Year: 9.7%
Standard Deviation: 15.8%
Sharpe Ratio: 0.64

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 Large/Mid-Cap Value Index represents the large- and mid-capitalization US stocks that are constituents of SNR1000 and maintain certain characteristics associated with “value” stocks.

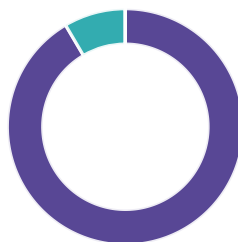
Performance of \$1,000 invested



Top 10 Constituents

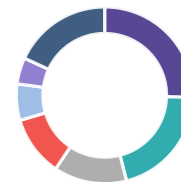
Company Name	Sector	Ticker	Index Weight
Amazon.com Inc.	Consumer Discretionary	AMZN	10.2%
Berkshire Hathaway Inc.	Financials	BRK/B	4.5%
JPMorgan Chase & Co.	Financials	JPM	3.4%
Bank of America Corp.	Financials	BAC	1.8%
Walmart Inc	Consumer Discretionary	WMT	1.6%
UnitedHealth Group Inc.	Healthcare	UNH	1.3%
Chevron Corp.	Energy	CVX	1.3%
Verizon Communications Inc.	Media & Communications	VZ	1.0%
The Procter & Gamble Company	Consumer Staples	PG	1.0%
Comcast Corporation	Media & Communications	CMCSA	0.9%
Total:			27.2%

Market Capitalization



Large-Cap 91.5%
Mid-Cap 8.4%
Small-Cap 0.0%

Sector Weightings



Financials 25.4%
Consumer Discretionary 20.6%
Industrials 13.3%
Healthcare 11.1%
Consumer Staples 6.7%
Utilities 4.8%
Others 18.1%

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