

# 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 [vetafi.com](http://vetafi.com)

## Portfolio Characteristics

Number of Companies: 1,367

Company Size by Market Capitalization (millions):

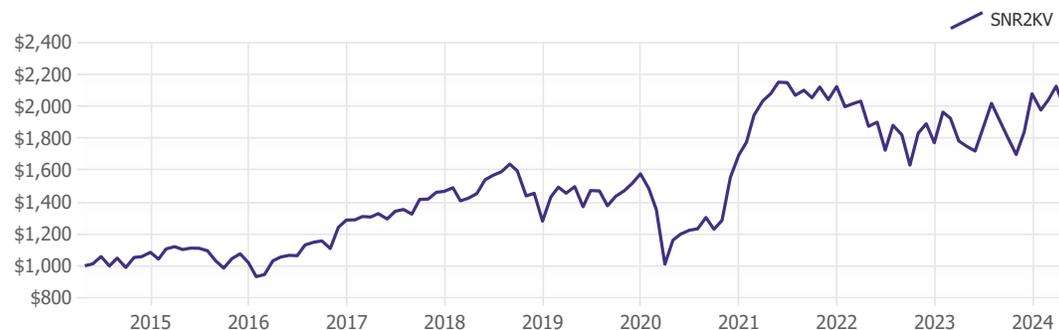
Average: \$1,229  
Median: \$781  
Largest: \$9,642  
Smallest: \$10

## 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.

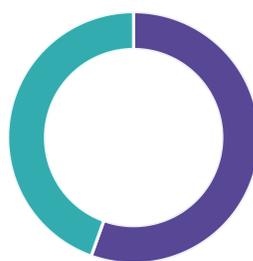
## Performance of \$1,000 invested



## 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%
<b>Total:</b>			<b>5.2%</b>

## Market Capitalization



Mid-Cap 55.5%  
Small-Cap 44.5%

## Sector Weightings



Financials 24.9%  
Industrials 20.7%  
Consumer Discretionary 14.9%  
Real Estate & REITs 9.5%  
Energy 6.8%  
Healthcare 5.4%  
Others 17.9%

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