

SNRM8V / VettaFi US Equity Mid-Cap 800 Value Index

Index fact sheet as of April 30, 2024

SNRM8V Facts

Ticker

Price Return: SNRM8V
Total Return: SNRM8VT
Net Total Return: SNRM8VN

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: 558

Company Size by Market
Capitalization (millions):

Average: \$13,421
Median: \$9,506
Largest: \$58,881
Smallest: \$1,915

Performance Data

3 Month: 4.7%
6 Month: 20.9%
YTD: 2.3%
1 Year: 14.7%
Annualized 3 Year: 5.1%
Annualized 5 Year: 9.4%
Annualized 10 Year: 9.2%
Standard Deviation: 18.0%
Sharpe Ratio: 0.55

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-Cap 800 Value Index represents the mid-capitalization US stocks that are constituents of SNRM800 and maintain certain characteristics associated with “value” stocks.

Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
The Bank of New York Mellon Corp.	Financials	BK	0.9%
D.R. Horton Inc.	Industrials	DHI	0.9%
Cencora Inc	Healthcare	COR	0.8%
The Kroger Co.	Consumer Staples	KR	0.8%
Cummins Inc.	Industrials	CMI	0.8%
Constellation Energy Corp.	Utilities	CEG	0.8%
Centene Corporation	Healthcare	CNC	0.8%
Lennar Corp.	Industrials	LEN	0.8%
Exelon Corporation	Utilities	EXC	0.8%
DoorDash Inc	Consumer Discretionary	DASH	0.8%
Total:			8.1%

Market Capitalization



Large-Cap 73.4%
Mid-Cap 26.5%
Small-Cap 0.0%

Sector Weightings



Industrials 19.8%
Financials 19.6%
Consumer Discretionary 10.8%
Utilities 9.7%
Real Estate & REITs 8.0%
Materials 7.9%
Others 24.1%

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