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

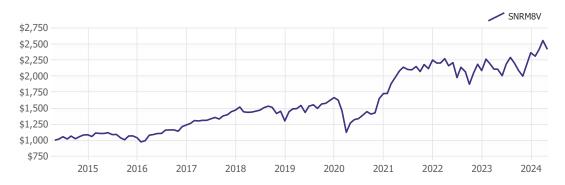
Company Size by Market Capitalization (millions):

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

Performance Data

3 Month: 4.7% 20.9% 6 Month: 2.3% YTD: 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.

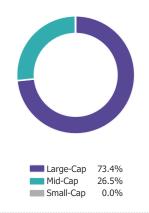
Performance of \$1,000 invested



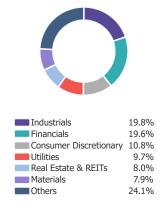
Top 10 Constituents

| 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% |





Sector Weightings



VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices – and more than 200 customers globally – asset managers look to VettaFi for benchmarks and best-in-class index solutions.

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 Mid-Cap 800 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 Mid-Cap 800 Value Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.