

# SNRM5V / VettaFi US Equity Mid-Cap 500 Value Index

Index fact sheet as of April 30, 2024

## SNRM5V Facts

### Ticker

Price Return: SNRM5V  
Total Return: SNRM5VT  
Net Total Return: SNRM5VN

### 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](https://vettafi.com)

## Portfolio Characteristics

Number of Companies: 349

Company Size by Market  
Capitalization (millions):

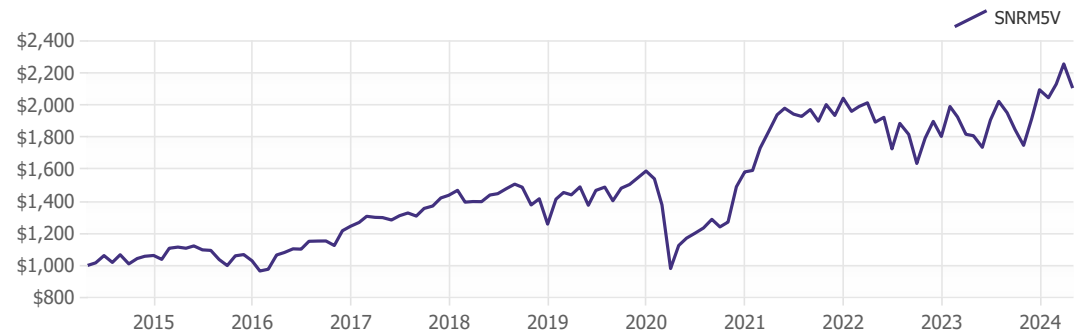
Average: \$7,494  
Median: \$6,872  
Largest: \$26,384  
Smallest: \$1,915

## Performance Data

3 Month: 3.0%  
6 Month: 20.4%  
YTD: 0.5%  
1 Year: 16.4%  
Annualized 3 Year: 2.8%  
Annualized 5 Year: 7.2%  
Annualized 10 Year: 7.7%  
Standard Deviation: 20.1%  
Sharpe Ratio: 0.45

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 500 Value Index represents 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

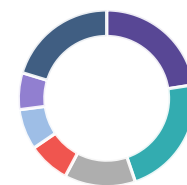
Company Name	Sector	Ticker	Index Weight
Vistra Energy Corporation	Utilities	VST	1.5%
KeyCorp	Financials	KEY	0.8%
Ovintiv Inc	Energy	OVV	0.8%
Toll Brothers Inc.	Industrials	TOL	0.7%
Reinsurance Group of America	Financials	RGA	0.7%
US Foods Holding Corp	Consumer Staples	USFD	0.7%
CNA Financial Corporation	Financials	CNA	0.7%
Floor And Decor Holding Inc.	Consumer Discretionary	FND	0.7%
Burlington Stores Inc.	Consumer Discretionary	BURL	0.7%
Ally Financial Inc.	Financials	ALLY	0.7%
Total:			8.0%

## Market Capitalization



Large-Cap 28.7%  
Mid-Cap 71.2%  
Small-Cap 0.1%

## Sector Weightings



Industrials 22.5%  
Financials 22.2%  
Consumer Discretionary 13.0%  
Energy 7.7%  
Materials 7.5%  
Real Estate & REITs 6.8%  
Others 20.3%

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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 Mid-Cap 500 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 500 Value Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.