

SNRMSV / VettaFi US Equity Mid/Small-Cap Value Index

Index fact sheet as of January 31, 2024

SNRMSV Facts

Ticker

Price Return: SNRMSV
Total Return: SNRMSVT
Net Total Return: SNRMSVN

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 vetafi.com

Portfolio Characteristics

Number of Companies: 1,739

Company Size by Market Capitalization (millions):

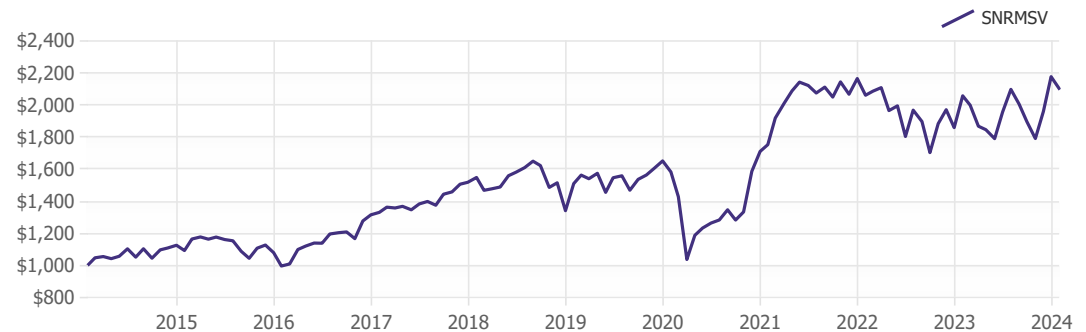
Average: \$2,509
Median: \$1,272
Largest: \$15,974
Smallest: \$22

Performance Data

3 Month: 17.0%
6 Month: -0.1%
YTD: -3.7%
1 Year: 1.9%
Annualized 3 Year: 6.1%
Annualized 5 Year: 6.8%
Annualized 10 Year: 7.7%
Standard Deviation: 20.4%
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/Small-Cap Value Index represents the mid- and small-capitalization US stocks that are constituents of SNR2500 and maintain certain characteristics associated with "value" stocks.

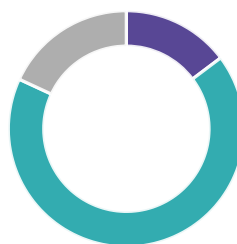
Performance of \$1,000 invested



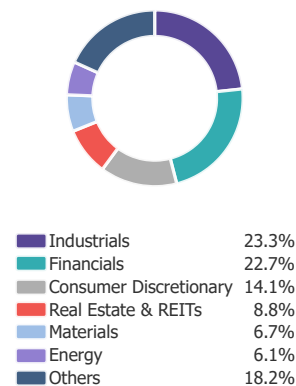
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Topbuild Corporation	Industrials	BLD	0.5%
Carmax Inc	Consumer Discretionary	KMX	0.5%
US Foods Holding Corp	Consumer Staples	USFD	0.5%
Performance Food Group Co.	Consumer Staples	PFGC	0.4%
Ally Financial Inc.	Financials	ALLY	0.4%
HF Sinclair Corp.	Energy	DINO	0.4%
Floor And Decor Holding Inc.	Consumer Discretionary	FND	0.4%
United States Steel Corporation	Materials	X	0.4%
Cleveland-Cliffs Inc	Materials	CLF	0.4%
Unum Group	Financials	UNM	0.4%
Total:			4.3%

Market Capitalization



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