

SNR2KV / VettaFi US Equity Small-Cap Value Index

Index fact sheet as of January 31, 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 vettafi.com

Portfolio Characteristics

Number of Companies: 1,389

Company Size by Market Capitalization (millions):

Average: \$1,226
Median: \$785
Largest: \$5,536
Smallest: \$22

Performance Data

3 Month: 16.4%
6 Month: -2.1%
YTD: -4.9%
1 Year: 0.6%
Annualized 3 Year: 3.6%
Annualized 5 Year: 6.7%
Annualized 10 Year: 7.3%
Standard Deviation: 21.5%
Sharpe Ratio: 0.42

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

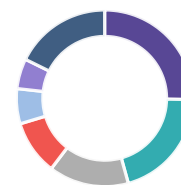
Company Name	Sector	Ticker	Index Weight
F N B Corp (Pennsylvania)	Financials	FNB	0.5%
Assured Guaranty Ltd.	Financials	AGO	0.4%
Summit Materials Inc	Materials	SUM	0.4%
Mr Cooper Group Inc	Financials	COOP	0.4%
Asgn Incorporated	Industrials	ASGN	0.4%
Kilroy Realty Corporation	Real Estate & REITs	KRC	0.4%
Avnet Inc.	Industrials	AVT	0.4%
Carvana Co	Consumer Discretionary	CVNA	0.4%
Freshpet Inc	Consumer Staples	FRPT	0.4%
Howard Hughes Holdings Inc.	Real Estate & REITs	HHH	0.4%
Total:			4.3%

Market Capitalization



Mid-Cap 55.9%
Small-Cap 44.1%

Sector Weightings



Financials 25.2%
Industrials 20.5%
Consumer Discretionary 14.7%
Real Estate & REITs 10.0%
Energy 6.4%
Healthcare 5.5%
Others 17.7%

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