

SNR2KV / VettaFi US Equity Small-Cap Value Index

Index fact sheet as of October 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: 1,373

Company Size by Market Capitalization (millions):

Average: \$1,343
Median: \$832
Largest: \$7,281
Smallest: \$42

Performance Data

3 Month: -1.3%
6 Month: 13.6%
YTD: 8.0%
1 Year: 32.3%
Annualized 3 Year: 1.9%
Annualized 5 Year: 8.8%
Annualized 10 Year: 7.9%
Standard Deviation: 21.6%
Sharpe Ratio: 0.41

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
Modine Manufacturing Co.	Industrials	MOD	0.6%
CNX Resources Corporation	Energy	CNX	0.6%
ACI Worldwide Inc	Financials	ACIW	0.5%
Champion Homes Inc.	Industrials	SKY	0.5%
Dycom Industries Inc.	Industrials	DY	0.5%
Avnet Inc.	Industrials	AVT	0.4%
Group 1 Automotive Inc.	Consumer Discretionary	GPI	0.4%
Kilroy Realty Corporation	Real Estate & REITs	KRC	0.4%
Aurora Innovation Inc	Technology	AUR	0.4%
Sterling Infrastructure Inc	Industrials	STRL	0.4%
Total:			4.7%

Market Capitalization



Mid-Cap 60.3%
Small-Cap 39.7%

Sector Weightings



Financials 27.7%
Industrials 23.2%
Consumer Discretionary 13.5%
Real Estate & REITs 8.3%
Energy 4.9%
Materials 4.5%
Others 18.0%

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