

# SNR3KV / VettaFi US Equity 3000 Value Index

Index fact sheet as of October 31, 2024

## SNR3KV Facts

### Ticker

Price Return: SNR3KV  
Total Return: SNR3KVT  
Net Total Return: SNR3KVN

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

## Portfolio Characteristics

Number of Companies: 2,069

Company Size by Market Capitalization (millions):

Average: \$15,906  
Median: \$2,048  
Largest: \$1,956,374  
Smallest: \$42

## Performance Data

3 Month: 2.3%  
6 Month: 10.9%  
YTD: 16.6%  
1 Year: 34.4%  
Annualized 3 Year: 8.4%  
Annualized 5 Year: 11.0%  
Annualized 10 Year: 9.8%  
Standard Deviation: 16.4%  
Sharpe Ratio: 0.59

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 Value Index represents large-, mid-, and small-capitalization US stocks that are constituents of SNR3000 and maintain certain characteristics associated with "value" stocks.

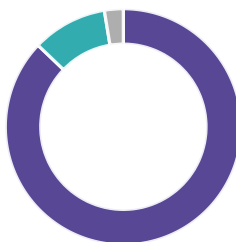
## Performance of \$1,000 invested



## Top 10 Constituents

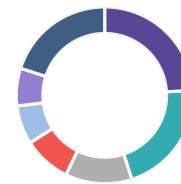
Company Name	Sector	Ticker	Index Weight
Amazon.com Inc.	Consumer Discretionary	AMZN	9.9%
Alphabet Inc.	Media & Communications	GOOGL	4.8%
Berkshire Hathaway Inc.	Financials	BRK/B	4.7%
JPMorgan Chase & Co.	Financials	JPM	2.0%
Tesla Inc	Consumer Discretionary	TSLA	1.6%
Costco Wholesale Corporation	Consumer Staples	COST	1.3%
UnitedHealth Group Inc.	Healthcare	UNH	1.2%
Bank of America Corp.	Financials	BAC	1.1%
Exxon Mobil Corp.	Energy	XOM	1.1%
Walmart Inc	Consumer Discretionary	WMT	1.0%
<b>Total:</b>			<b>28.7%</b>

## Market Capitalization



Large-Cap 87.1%  
Mid-Cap 10.3%  
Small-Cap 2.6%

## Sector Weightings



Financials 24.1%  
Consumer Discretionary 20.9%  
Industrials 12.2%  
Media & Communications 8.7%  
Healthcare 7.1%  
Consumer Staples 6.9%  
Others 20.0%

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