

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

Index fact sheet as of October 31, 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 346

Company Size by Market Capitalization (millions):

Average: \$8,155  
Median: \$7,269  
Largest: \$30,623  
Smallest: \$1,725

## Performance Data

3 Month: 0.9%  
6 Month: 11.5%  
YTD: 12.1%  
1 Year: 34.3%  
Annualized 3 Year: 5.4%  
Annualized 5 Year: 9.3%  
Annualized 10 Year: 8.4%  
Standard Deviation: 20.1%  
Sharpe Ratio: 0.46

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
Carvana Co	Consumer Discretionary	CVNA	1.4%
Smurfit WestRock plc	Materials	SW	0.9%
KeyCorp	Financials	KEY	0.9%
Burlington Stores Inc.	Consumer Discretionary	BURL	0.8%
Healthpeak Properties Inc	Real Estate & REITs	DOC	0.8%
Fidelity National Financial Inc.	Financials	FNF	0.8%
US Foods Holding Corp	Consumer Staples	USFD	0.8%
Toll Brothers Inc.	Industrials	TOL	0.8%
Tenet Healthcare Corporation	Healthcare	THC	0.8%
Expand Energy Corp.	Energy	EXE	0.8%
<b>Total:</b>			<b>8.9%</b>

## Market Capitalization



## Sector Weightings



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