

SNRM8V / VettaFi US Equity Mid-Cap 800 Value Index

Index fact sheet as of March 31, 2025

SNRM8V Facts

Ticker

Price Return: SNRM8V
Total Return: SNRM8VT
Net Total Return: SNRM8VN

Index Launch

July 16, 2020

Base Value

1,000 on June 17, 2005

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: 558

Company Size by Market
Capitalization (millions):

Average: \$13,888
Median: \$9,818
Largest: \$54,879
Smallest: \$1,948

Performance Data

3 Month: -2.2%
6 Month: -2.6%
YTD: -2.2%
1 Year: 2.4%
Annualized 3 Year: 4.8%
Annualized 5 Year: 18.4%
Annualized 10 Year: 9.0%
Standard Deviation: 18.3%
Sharpe Ratio: 0.51

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 800 Value Index represents the mid-capitalization US stocks that are constituents of SNRM800 and maintain certain characteristics associated with "value" stocks.

Performance of \$1,000 invested



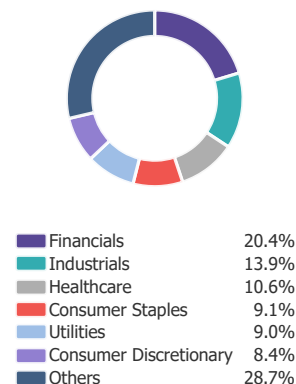
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
The Allstate Corporation	Financials	ALL	1.1%
Cencora Inc	Healthcare	COR	1.0%
The Kroger Co.	Consumer Staples	KR	0.9%
Dominion Energy Inc	Utilities	D	0.9%
Exelon Corporation	Utilities	EXC	0.9%
Edwards Lifesciences Corporation	Healthcare	EW	0.8%
Prudential Financial Inc.	Financials	PRU	0.8%
Consolidated Edison Inc.	Utilities	ED	0.8%
Ford Motor Company	Consumer Discretionary	F	0.8%
The Kraft Heinz Co.	Consumer Staples	KHC	0.7%
Total:			8.6%

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-Cap 800 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-Cap 800 Value Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.