

SNRMSV / VettaFi US Equity Mid/Small-Cap Value Index

Index fact sheet as of January 31, 2025

SNRMSV Facts

Ticker

Price Return: SNRMSV
Total Return: SNRMSVT
Net Total Return: SNRMSVN

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: 1,743

Company Size by Market Capitalization (millions):

Average: \$2,893
Median: \$1,381
Largest: \$23,893
Smallest: \$57

Performance Data

3 Month: 5.6%
6 Month: 6.0%
YTD: 3.0%
1 Year: 20.9%
Annualized 3 Year: 7.1%
Annualized 5 Year: 9.9%
Annualized 10 Year: 8.8%
Standard Deviation: 20.9%
Sharpe Ratio: 0.47

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/Small-Cap Value Index represents the mid- and small-capitalization US stocks that are constituents of SNR2500 and maintain certain characteristics associated with "value" stocks.

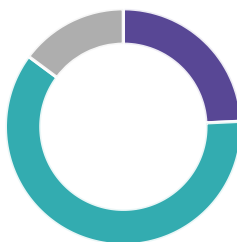
Performance of \$1,000 invested



Top 10 Constituents

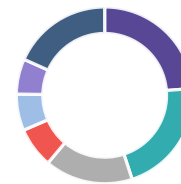
Company Name	Sector	Ticker	Index Weight
Sprouts Farmers Markets Inc	Consumer Staples	SFM	0.5%
Aptiv PLC	Industrials	APTV	0.5%
Performance Food Group Co.	Consumer Staples	PFGC	0.5%
Jones Lang LaSalle Incorporated	Real Estate & REITs	JLL	0.5%
CNA Financial Corporation	Financials	CNA	0.5%
Carmax Inc	Consumer Discretionary	KMX	0.5%
BJ Wholesale Club Holdings Inc	Consumer Staples	BJ	0.4%
Saia Inc	Industrials	SAIA	0.4%
Clean Harbors Inc.	Industrials	CLH	0.4%
Ally Financial Inc.	Financials	ALLY	0.4%
	Total:		4.5%

Market Capitalization



Large-Cap 24.3%
Mid-Cap 60.9%
Small-Cap 14.8%

Sector Weightings



Industrials 23.8%
Financials 21.2%
Consumer Discretionary 16.1%
Real Estate & REITs 7.4%
Materials 6.7%
Consumer Staples 6.5%
Others 18.3%

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