

SNRM8V / VettaFi US Equity Mid-Cap 800 Value Index

Index fact sheet as of June 30, 2026

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

Index Currency

USD

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: 560

Company Size by Market
Capitalization (millions):

Average: \$17,260

Median: \$12,356

Largest: \$70,972

Smallest: \$4,033

Performance Data

3 Month: 9.1%

6 Month: 12.1%

YTD: 12.1%

1 Year: 21.2%

Annualized 3 Year: 14.9%

Annualized 5 Year: 9.5%

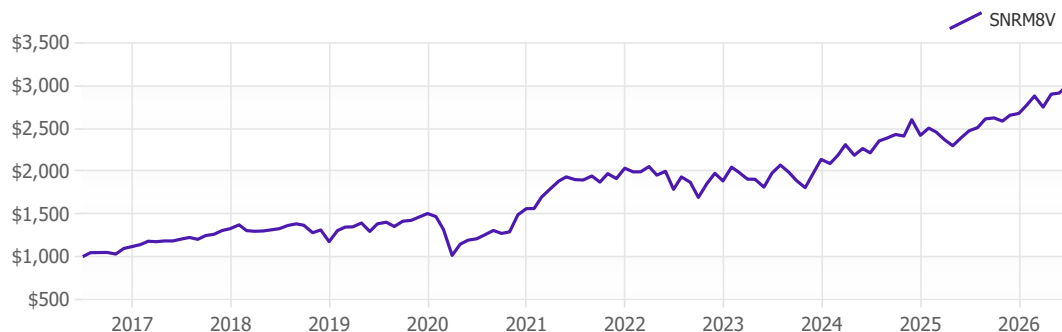
Annualized 10 Year: 11.6%

Standard Deviation: 18.0%

Sharpe Ratio: 0.62

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



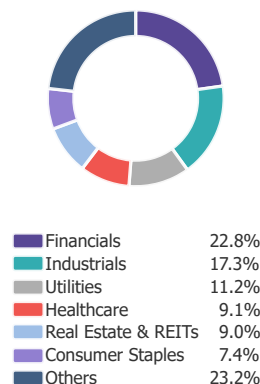
Top Constituents

Company Name	Sector	Ticker	Index Weight
Delta Air Lines Inc.	Industrials	DAL	0.9%
The Allstate Corporation	Financials	ALL	0.9%
Dominion Energy Inc	Utilities	D	0.9%
Target Corp.	Consumer Discretionary	TGT	0.9%
Realty Income Corporation	Real Estate & REITs	O	0.9%
Cardinal Health Inc.	Healthcare	CAH	0.8%
Cencora Inc	Healthcare	COR	0.8%
ONEOK Inc.	Energy	OKE	0.8%
Fifth Third Bancorp	Financials	FITB	0.8%
Xcel Energy Inc	Utilities	XEL	0.8%
Total:			8.5%

Market Capitalization



Sector Weightings



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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.