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):

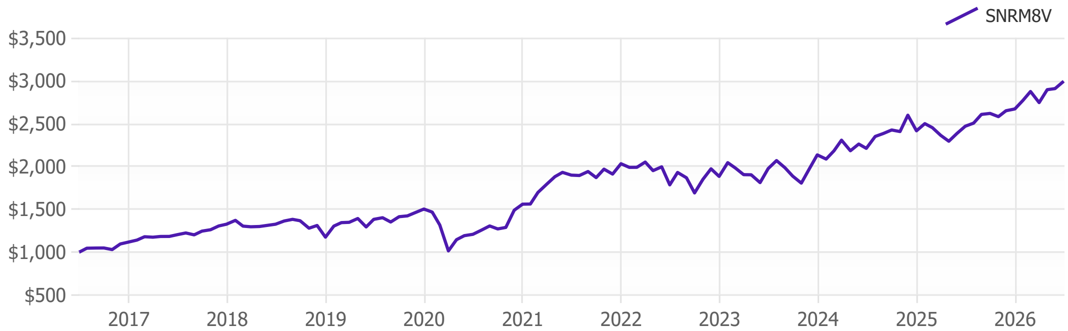
Average:	$17,260
Median:	$12,356
Largest:	$70,972
Smallest:	$4,033

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

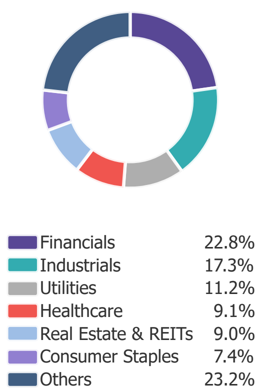


Top Constituents

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



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.