

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

Index fact sheet as of June 30, 2026

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

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: 1,750

Company Size by Market
Capitalization (millions):

Average: \$3,004
Median: \$1,410
Largest: \$21,374
Smallest: \$51

Performance Data

3 Month: 14.9%
6 Month: 17.3%
YTD: 17.3%
1 Year: 28.9%
Annualized 3 Year: 17.2%
Annualized 5 Year: 8.3%
Annualized 10 Year: 10.7%
Standard Deviation: 20.9%
Sharpe Ratio: 0.53

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.

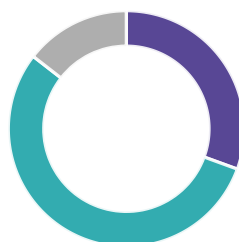
Performance of \$1,000 invested



Top Constituents

Company Name	Sector	Ticker	Index Weight
Performance Food Group Co.	Consumer Staples	PFGC	0.6%
Annaly Capital Management Inc.	Financials	NLY	0.5%
Pinnacle Financial Partners Inc.	Financials	PNFP	0.5%
Healthpeak Properties Inc	Real Estate & REITs	DOC	0.5%
Jones Lang LaSalle Incorporated	Real Estate & REITs	JLL	0.5%
Unum Group	Financials	UNM	0.5%
Ally Financial Inc.	Financials	ALLY	0.4%
Reinsurance Group of America	Financials	RGA	0.4%
McCormick & Company Incorporated	Consumer Staples	MKC	0.4%
CNA Financial Corporation	Financials	CNA	0.4%
Total:			4.7%

Market Capitalization



Large-Cap 30.5%
Mid-Cap 54.9%
Small-Cap 14.5%

Sector Weightings



Financials 26.1%
Industrials 18.0%
Real Estate & REITs 11.7%
Healthcare 10.4%
Consumer Discretionary 7.5%
Materials 5.3%
Others 21.0%

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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/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.