

SNRM800 / VettaFi US Equity Mid-Cap 800 Index

Index fact sheet as of April 30, 2024

SNRM800 Facts

Ticker

Price Return: SNRM800
Total Return: SNRM800T
Net Total Return: SNRM800N

Index Launch

January 29, 2018

Base Value

1,000 on December 17, 1999

Index Calculation

Every fifteen (15) seconds

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: 795

Company Size by Market Capitalization (millions):

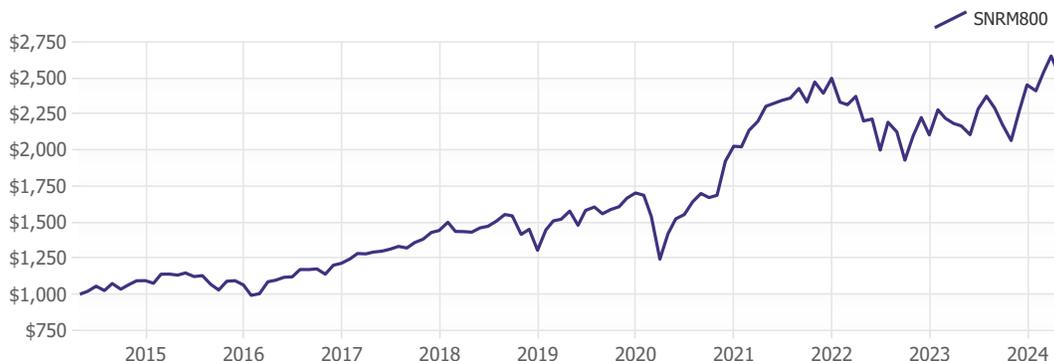
Average: \$13,929
Median: \$9,915
Largest: \$58,881
Smallest: \$1,915

Performance Data

3 Month: 4.0%
6 Month: 21.3%
YTD: 2.2%
1 Year: 15.6%
Annualized 3 Year: 2.8%
Annualized 5 Year: 9.7%
Annualized 10 Year: 9.6%
Standard Deviation: 17.3%
Sharpe Ratio: 0.59

The VettaFi US Benchmark Indexes are a family of benchmark indexes designed to provide accurate coverage to segments of publicly listed US stocks that together represent over 98% of the market capitalization of the US market. The VettaFi US Equity Mid-Cap 800 Index represents the 201st through 1000th largest US stocks.

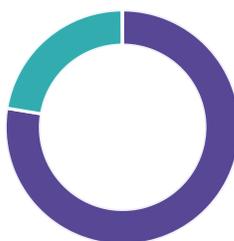
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Constellation Energy Corp.	Utilities	CEG	0.6%
Hilton Worldwide Holdings Inc	Consumer Discretionary	HLT	0.5%
Realty Income Corporation	Real Estate & REITs	O	0.4%
ONEOK Inc.	Energy	OKE	0.4%
Simon Property Group Inc	Real Estate & REITs	SPG	0.4%
United Rentals Inc.	Industrials	URI	0.4%
The Allstate Corporation	Financials	ALL	0.4%
Johnson Controls International PLC	Industrials	JCI	0.4%
Hess Corporation	Energy	HES	0.4%
TE Connectivity Ltd	Technology	TEL	0.4%
Total:			4.5%

Market Capitalization



Large-Cap 77.6%
Mid-Cap 22.4%
Small-Cap 0.0%

Sector Weightings



Industrials 19.0%
Financials 14.4%
Technology 13.9%
Healthcare 10.4%
Consumer Discretionary 9.2%
Real Estate & REITs 7.3%
Others 25.9%

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