

SNRM800 / VettaFi US Equity Mid-Cap 800 Index

Index fact sheet as of January 31, 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: 798

Company Size by Market Capitalization (millions):

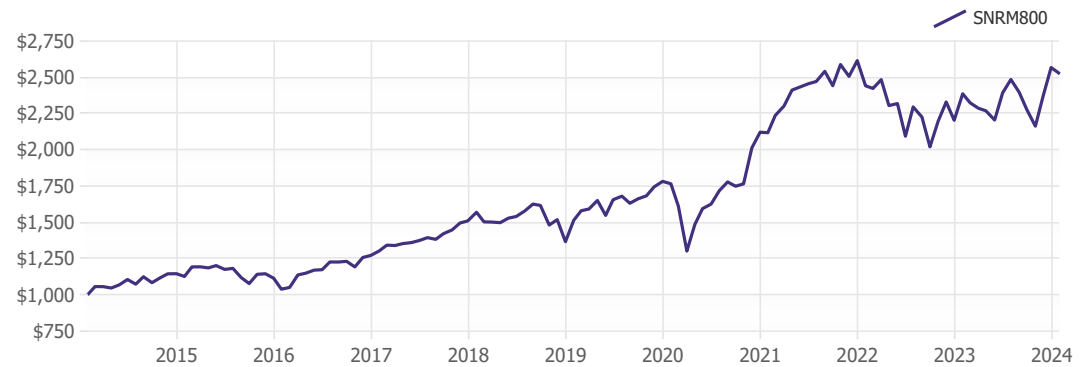
Average: \$13,465
Median: \$9,729
Largest: \$51,646
Smallest: \$2,392

Performance Data

3 Month: 16.7%
6 Month: 1.6%
YTD: -1.7%
1 Year: 5.8%
Annualized 3 Year: 6.0%
Annualized 5 Year: 10.8%
Annualized 10 Year: 9.7%
Standard Deviation: 17.2%
Sharpe Ratio: 0.60

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



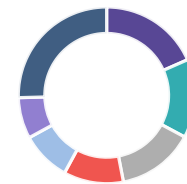
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Hilton Worldwide Holdings Inc	Consumer Discretionary	HLT	0.5%
Nucor Corporation	Materials	NUE	0.5%
Realty Income Corporation	Real Estate & REITs	O	0.4%
Simon Property Group Inc	Real Estate & REITs	SPG	0.4%
TE Connectivity Ltd	Technology	TEL	0.4%
The Bank of New York Mellon Corp.	Financials	BK	0.4%
Digital Realty Trust Inc.	Real Estate & REITs	DLR	0.4%
IDEXX Laboratories Inc.	Healthcare	IDXX	0.4%
United Rentals Inc.	Industrials	URI	0.4%
D.R. Horton Inc.	Industrials	DHI	0.4%
Total:			4.4%

Market Capitalization



Sector Weightings



Industrials	18.4%
Financials	14.4%
Technology	14.2%
Healthcare	11.0%
Consumer Discretionary	9.1%
Real Estate & REITs	7.5%
Others	25.4%

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