

SNRM800 / VettaFi US Equity Mid-Cap 800 Index

Index fact sheet as of March 28, 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: \$14,761
Median: \$10,528
Largest: \$58,536
Smallest: \$2,326

Performance Data

3 Month: 8.2%
6 Month: 21.9%
YTD: 8.2%
1 Year: 21.4%
Annualized 3 Year: 6.5%
Annualized 5 Year: 11.8%
Annualized 10 Year: 10.1%
Standard Deviation: 17.2%
Sharpe Ratio: 0.62

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



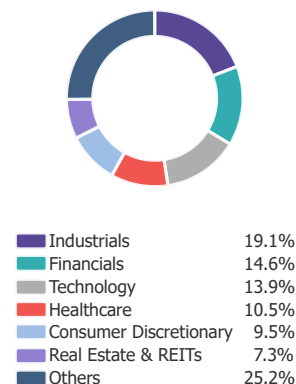
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Constellation Energy Corp.	Utilities	CEG	0.5%
Hilton Worldwide Holdings Inc	Consumer Discretionary	HLT	0.5%
Simon Property Group Inc	Real Estate & REITs	SPG	0.5%
United Rentals Inc.	Industrials	URI	0.4%
D.R. Horton Inc.	Industrials	DHI	0.4%
Super Micro Computer Inc.	Technology	SMCI	0.4%
Nucor Corporation	Materials	NUE	0.4%
ONEOK Inc.	Energy	OKE	0.4%
Realty Income Corporation	Real Estate & REITs	O	0.4%
Block Inc	Financials	SQ	0.4%
Total:			4.5%

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 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 Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.