

SNM800 / S-Network US Equity Mid-Cap 800 Index

Index fact sheet as of March 28, 2024

SNM800 Facts

Ticker

Price Return: SNM800

Total Return: SNM800T

Net Total Return: SNM800N

Index Launch

October 09, 2015

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: \$13,826
Median: \$9,563
Largest: \$58,536
Smallest: \$1,781

Performance Data

3 Month: 8.8%
6 Month: 22.4%
YTD: 8.8%
1 Year: 22.3%
Annualized 3 Year: 6.6%
Annualized 5 Year: 12.3%
Annualized 10 Year: 10.4%
Standard Deviation: 17.6%
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 S-Network US Equity Mid-Cap 800 Index represents the 201st through 1000th largest US stocks exclude REITS.

Performance of \$1,000 invested



Top 10 Constituents

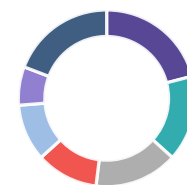
Company Name	Sector	Ticker	Index Weight
Constellation Energy Corp.	Utilities	CEG	0.6%
Hilton Worldwide Holdings Inc	Consumer Discretionary	HLT	0.5%
United Rentals Inc.	Industrials	URI	0.5%
D.R. Horton Inc.	Industrials	DHI	0.5%
Super Micro Computer Inc.	Technology	SMCI	0.5%
Nucor Corporation	Materials	NUE	0.5%
ONEOK Inc.	Energy	OKE	0.5%
Block Inc	Financials	SQ	0.4%
Grainger W W Inc	Industrials	GWW	0.4%
The Allstate Corporation	Financials	ALL	0.4%
Total:			4.8%

Market Capitalization



Large-Cap 77.3%
Mid-Cap 22.7%
Small-Cap 0.0%

Sector Weightings



Industrials 21.0%
Financials 15.7%
Technology 15.3%
Healthcare 11.4%
Consumer Discretionary 10.4%
Materials 7.0%
Others 19.2%

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