

SNRM800 / VettaFi US Equity Mid-Cap 800 Index

Index fact sheet as of October 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 vetafi.com

Portfolio Characteristics

Number of Companies: 795

Company Size by Market Capitalization (millions):

Average: \$15,365
Median: \$10,913
Largest: \$89,035
Smallest: \$1,725

Performance Data

3 Month: 3.9%
6 Month: 10.9%
YTD: 13.3%
1 Year: 34.5%
Annualized 3 Year: 4.0%
Annualized 5 Year: 11.6%
Annualized 10 Year: 10.0%
Standard Deviation: 17.2%
Sharpe Ratio: 0.58

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



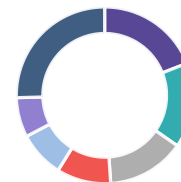
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
GE Vernova Inc.	Industrials	GEV	0.7%
Palantir Technologies Inc	Technology	PLTR	0.7%
Digital Realty Trust Inc.	Real Estate & REITs	DLR	0.5%
ONEOK Inc.	Energy	OKE	0.5%
The Bank of New York Mellon Corp.	Financials	BK	0.5%
United Rentals Inc.	Industrials	URI	0.5%
The Trade Desk Inc	Technology	TTD	0.5%
Diamondback Energy Inc	Energy	FANG	0.4%
Realty Income Corporation	Real Estate & REITs	O	0.4%
Ameriprise Financial Inc.	Financials	AMP	0.4%
Total:			5.1%

Market Capitalization



Sector Weightings



VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

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.