

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

Index fact sheet as of April 30, 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: \$13,026
Median: \$8,817
Largest: \$58,881
Smallest: \$1,580

Performance Data

3 Month: 4.2%
6 Month: 21.8%
YTD: 2.6%
1 Year: 16.6%
Annualized 3 Year: 3.0%
Annualized 5 Year: 10.1%
Annualized 10 Year: 9.9%
Standard Deviation: 17.7%
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 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%
ONEOK Inc.	Energy	OKE	0.5%
United Rentals Inc.	Industrials	URI	0.5%
The Allstate Corporation	Financials	ALL	0.5%
Johnson Controls International PLC	Industrials	JCI	0.5%
TE Connectivity Ltd	Technology	TEL	0.4%
The Bank of New York Mellon Corp.	Financials	BK	0.4%
D.R. Horton Inc.	Industrials	DHI	0.4%
Cencora Inc	Healthcare	COR	0.4%
Total:			4.7%

Market Capitalization



Large-Cap 75.5%
Mid-Cap 24.5%
Small-Cap 0.0%

Sector Weightings



Industrials 20.9%
Financials 15.5%
Technology 15.3%
Healthcare 11.3%
Consumer Discretionary 10.1%
Materials 7.0%
Others 19.9%

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