

SNM500 / S-Network US Equity Mid-Cap 500 Index

Index fact sheet as of April 30, 2024

SNM500 Facts

Ticker

Price Return: SNM500

Total Return: SNM500T

Net Total Return: SNM500N

Index Launch

June 22, 2015

Base Value

on December 17, 1997

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: 497

Company Size by Market
Capitalization (millions):

Average:	\$6,854
Median:	\$6,351
Largest:	\$19,116
Smallest:	\$1,580

Performance Data

3 Month:	3.3%
6 Month:	21.3%
YTD:	1.2%
1 Year:	16.9%
Annualized 3 Year:	0.0%
Annualized 5 Year:	8.0%
Annualized 10 Year:	8.4%
Standard Deviation:	19.1%
Sharpe Ratio:	0.49

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 500 Index represents the 501st through 1000th largest US stocks exclude REITS.

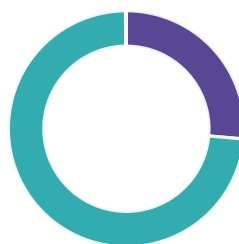
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Williams-Sonoma Inc.	Consumer Discretionary	WSM	0.6%
Emcor Group Inc	Industrials	EME	0.5%
Microstrategy Incorporated	Technology	MSTR	0.5%
Pure Storage Inc	Technology	PSTG	0.5%
NRG Energy Inc.	Utilities	NRG	0.5%
Nutanix Inc	Technology	NTNX	0.5%
Owens Corning	Materials	OC	0.5%
KeyCorp	Financials	KEY	0.4%
Neurocrine Biosciences Inc	Healthcare	NBIX	0.4%
Pentair PLC	Industrials	PNR	0.4%
Total:			4.8%

Market Capitalization



Large-Cap	26.4%
Mid-Cap	73.5%
Small-Cap	0.1%

Sector Weightings



Industrials	23.6%
Financials	16.6%
Technology	13.6%
Consumer Discretionary	13.0%
Healthcare	10.9%
Materials	7.5%
Others	14.8%

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