

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

Index fact sheet as of October 31, 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: 495

Company Size by Market Capitalization (millions):

Average: \$7,448
Median: \$6,726
Largest: \$30,623
Smallest: \$1,689

Performance Data

3 Month: 1.6%
6 Month: 10.1%
YTD: 11.4%
1 Year: 33.5%
Annualized 3 Year: 2.4%
Annualized 5 Year: 10.4%
Annualized 10 Year: 9.0%
Standard Deviation: 19.0%
Sharpe Ratio: 0.50

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

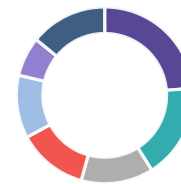
Company Name	Sector	Ticker	Index Weight
Carvana Co	Consumer Discretionary	CVNA	0.8%
Expand Energy Corp.	Energy	EXE	0.5%
Interactive Brokers Group Inc	Financials	IBKR	0.5%
NiSource Inc.	Utilities	NI	0.5%
Guidewire Software Inc	Technology	GWRE	0.4%
US Foods Holding Corp	Consumer Staples	USFD	0.4%
XPO Inc	Industrials	XPO	0.4%
Toll Brothers Inc.	Industrials	TOL	0.4%
Tradeweb Markets Inc	Financials	TW	0.4%
Casey'S General Stores Inc.	Consumer Staples	CASY	0.4%
Total:			4.8%

Market Capitalization



Large-Cap 32.0%
Mid-Cap 67.9%
Small-Cap 0.1%

Sector Weightings



Industrials 23.7%
Financials 17.3%
Technology 13.2%
Consumer Discretionary 12.9%
Healthcare 11.5%
Materials 7.2%
Others 14.1%

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. VettaFi owns and administers S-Network Global indexes.

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 S-Network US Equity Mid-Cap 500 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 S-Network US Equity Mid-Cap 500 Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.