

SNRM500 / VettaFi US Equity Mid-Cap 500 Index

Index fact sheet as of October 31, 2024

SNRM500 Facts

Ticker

Price Return: SNRM500
Total Return: SNRM500T
Net Total Return: SNRM500N

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: 495

Company Size by Market Capitalization (millions):

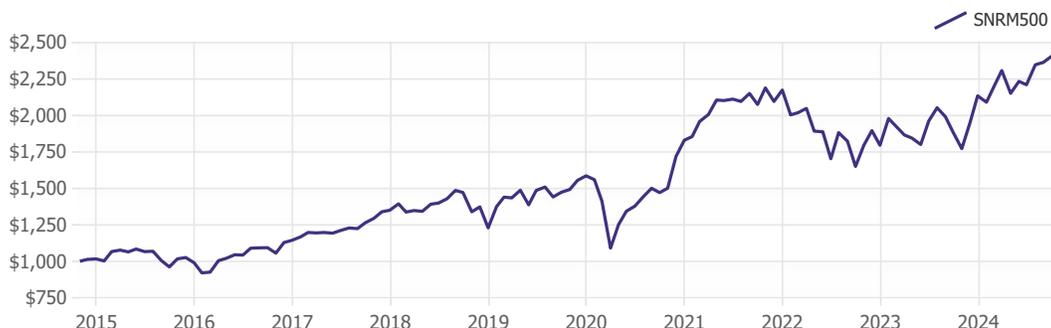
Average: \$8,274
Median: \$7,520
Largest: \$30,623
Smallest: \$1,725

Performance Data

3 Month: 1.7%
6 Month: 10.9%
YTD: 11.8%
1 Year: 34.7%
Annualized 3 Year: 2.9%
Annualized 5 Year: 9.8%
Annualized 10 Year: 9.1%
Standard Deviation: 18.7%
Sharpe Ratio: 0.51

The S-Network/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 500 Index represents the 501st thru 1000th largest US stocks.

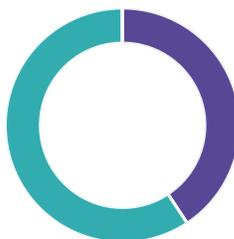
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Carvana Co	Consumer Discretionary	CVNA	0.7%
Smurfit WestRock plc	Materials	SW	0.7%
Masco Corporation	Industrials	MAS	0.5%
Expand Energy Corp.	Energy	EXE	0.4%
United Therapeutics Corporation	Healthcare	UTHR	0.4%
Pentair PLC	Industrials	PNR	0.4%
KeyCorp	Financials	KEY	0.4%
RPM International Inc.	Materials	RPM	0.4%
Interactive Brokers Group Inc	Financials	IBKR	0.4%
Manhattan Associates Inc	Technology	MANH	0.4%
	Total:		4.8%

Market Capitalization



Large-Cap 40.7%
Mid-Cap 59.2%
Small-Cap 0.0%

Sector Weightings



Industrials 20.8%
Financials 17.5%
Consumer Discretionary 11.9%
Technology 11.4%
Healthcare 11.2%
Materials 7.6%
Others 19.6%

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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 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 VettaFi 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.