

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

Index fact sheet as of March 28, 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](https://vettafi.com)

## Portfolio Characteristics

Number of Companies: 497

Company Size by Market  
Capitalization (millions):

Average:	\$7,351
Median:	\$6,788
Largest:	\$25,575
Smallest:	\$1,781

## Performance Data

3 Month:	8.5%
6 Month:	22.2%
YTD:	8.5%
1 Year:	23.6%
Annualized 3 Year:	3.9%
Annualized 5 Year:	10.5%
Annualized 10 Year:	8.9%
Standard Deviation:	19.0%
Sharpe Ratio:	0.52

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
Microstrategy Incorporated	Technology	MSTR	0.8%
Williams-Sonoma Inc.	Consumer Discretionary	WSM	0.6%
Emcor Group Inc	Industrials	EME	0.5%
Saia Inc	Industrials	SAIA	0.5%
Pure Storage Inc	Technology	PSTG	0.5%
Nutanix Inc	Technology	NTNX	0.4%
KeyCorp	Financials	KEY	0.4%
Owens Corning	Materials	OC	0.4%
Lincoln Electric Holdings Inc.	Industrials	LECO	0.4%
Pentair PLC	Industrials	PNR	0.4%
Total:			4.9%

## Market Capitalization



Large-Cap	31.7%
Mid-Cap	68.3%
Small-Cap	0.1%

## Sector Weightings



Industrials	23.5%
Financials	16.7%
Technology	13.8%
Consumer Discretionary	13.5%
Healthcare	10.8%
Materials	7.4%
Others	14.3%

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