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

# Portfolio Characteristics

Number of Companies: 497

Company Size by Market Capitalization (millions):

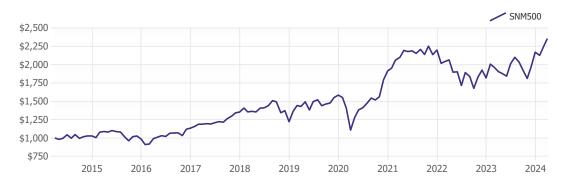
Average: \$7,351
Median: \$6,788
Largest: \$25,575
Smallest: \$1,781

#### **Performance Data**

3 Month: 8.5% 22.2% 6 Month: 8.5% YTD: 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

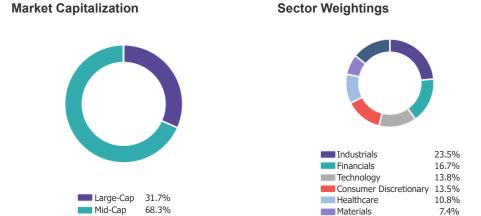
The VettaFi US Benchmark Indexes are a family of benchmark indexes designed to provide accurate coverage to segments of publicly listed US stocks that together represent over 98% of the market capitalization of the US market. The S-Network US Equity Mid-Cap 500 Index represents the 501st through 1000th 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%



Others

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. VetttaFi owns and administers S-Network Global indexes.

0.1%

Small-Cap

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.

14.3%