

SN2500 / S-Network US Equity Mid/Small-Cap 2500 Index

Index fact sheet as of March 28, 2024

SN2500 Facts

Ticker

Price Return: SN2500
Total Return: SN2500T
Net Total Return: SN2500N

Index Launch

August 08, 2017

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 vettafi.com

Portfolio Characteristics

Number of Companies: 2,465

Company Size by Market
Capitalization (millions):

Average: \$2,386
Median: \$1,047
Largest: \$25,575
Smallest: \$14

Performance Data

3 Month: 6.4%
6 Month: 21.0%
YTD: 6.4%
1 Year: 20.8%
Annualized 3 Year: 2.0%
Annualized 5 Year: 9.7%
Annualized 10 Year: 8.6%
Standard Deviation: 19.8%
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/Small-Cap 2500 Index represents the 501st through 3000th largest US stocks exclude REITS.

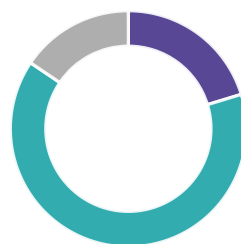
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Microstrategy Incorporated	Technology	MSTR	0.5%
Williams-Sonoma Inc.	Consumer Discretionary	WSM	0.4%
Emcor Group Inc	Industrials	EME	0.3%
Saia Inc	Industrials	SAIA	0.3%
Pure Storage Inc	Technology	PSTG	0.3%
Nutanix Inc	Technology	NTNX	0.3%
KeyCorp	Financials	KEY	0.3%
Owens Corning	Materials	OC	0.3%
Lincoln Electric Holdings Inc.	Industrials	LECO	0.3%
Pentair PLC	Industrials	PNR	0.3%
Total:			3.1%

Market Capitalization



Large-Cap 20.3%
Mid-Cap 64.2%
Small-Cap 15.5%

Sector Weightings



Industrials 21.8%
Financials 17.1%
Healthcare 14.1%
Technology 13.3%
Consumer Discretionary 13.1%
Materials 6.2%
Others 14.4%

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