

SNRM500 / VettaFi US Equity Mid-Cap 500 Index

Index fact sheet as of March 28, 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 vettafi.com

Portfolio Characteristics

Number of Companies: 497

Company Size by Market
Capitalization (millions):

Average: \$8,077
Median: \$7,225
Largest: \$25,575
Smallest: \$2,326

Performance Data

3 Month: 8.1%
6 Month: 22.5%
YTD: 8.1%
1 Year: 23.7%
Annualized 3 Year: 4.8%
Annualized 5 Year: 10.0%
Annualized 10 Year: 9.1%
Standard Deviation: 18.7%
Sharpe Ratio: 0.54

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



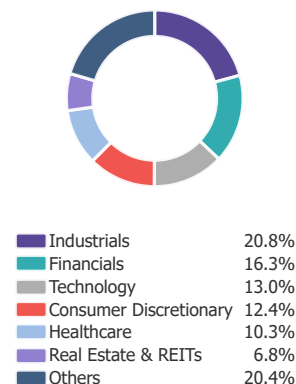
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Microstrategy Incorporated	Technology	MSTR	0.7%
Visstra Energy Corporation	Utilities	VST	0.7%
Williams-Sonoma Inc.	Consumer Discretionary	WSM	0.5%
Masco Corporation	Industrials	MAS	0.5%
Godaddy Inc	Technology	GDDY	0.5%
Emcor Group Inc	Industrials	EME	0.4%
Saia Inc	Industrials	SAIA	0.4%
Pure Storage Inc	Technology	PSTG	0.4%
Manhattan Associates Inc	Technology	MANH	0.4%
RPM International Inc.	Materials	RPM	0.4%
Total:			4.9%

Market Capitalization



Sector Weightings



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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.