

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

Index fact sheet as of January 31, 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 499

Company Size by Market Capitalization (millions):

Average: \$6,662  
Median: \$6,221  
Largest: \$13,733  
Smallest: \$1,595

## Performance Data

3 Month: 17.4%  
6 Month: 1.2%  
YTD: -2.0%  
1 Year: 6.0%  
Annualized 3 Year: 2.9%  
Annualized 5 Year: 9.2%  
Annualized 10 Year: 8.4%  
Standard Deviation: 19.0%  
Sharpe Ratio: 0.50

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
Nutanix Inc	Technology	NTNX	0.4%
KeyCorp	Financials	KEY	0.4%
Neurocrine Biosciences Inc	Healthcare	NBIX	0.4%
Owens Corning	Materials	OC	0.4%
Lincoln Electric Holdings Inc.	Industrials	LECO	0.4%
Docusign Inc	Technology	DOCU	0.4%
Pentair PLC	Industrials	PNR	0.4%
AECOM	Industrials	ACM	0.4%
Saia Inc	Industrials	SAIA	0.4%
CNA Financial Corporation	Financials	CNA	0.4%
<b>Total:</b>			<b>4.2%</b>

## Market Capitalization



Large-Cap 19.3%  
Mid-Cap 80.6%  
Small-Cap 0.1%

## Sector Weightings



Industrials 22.3%  
Financials 17.1%  
Technology 13.9%  
Consumer Discretionary 13.0%  
Healthcare 11.7%  
Materials 7.5%  
Others 14.4%

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. VettaFi owns and administers S-Network Global indexes.

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.