

SN500 / S-Network US Equity Large-Cap 500 Index

Index fact sheet as of April 30, 2024

SN500 Facts

Ticker

Price Return: SN500
Total Return: SN500T
Net Total Return: SN500N

Index Launch

June 22, 2015

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: 498

Company Size by Market Capitalization (millions):

Average: \$87,007
Median: \$34,434
Largest: \$2,892,892
Smallest: \$5,865

Performance Data

3 Month: 4.5%
6 Month: 21.4%
YTD: 6.3%
1 Year: 24.0%
Annualized 3 Year: 7.5%
Annualized 5 Year: 13.4%
Annualized 10 Year: 12.6%
Standard Deviation: 15.5%
Sharpe Ratio: 0.82

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 Large-Cap 500 Index represents the 500 largest US stocks exclude REITS.

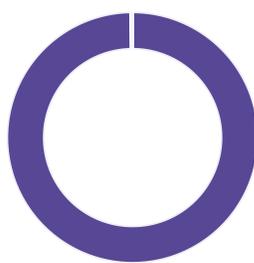
Performance of \$1,000 invested



Top 10 Constituents

| Company Name | Sector | Ticker | Index Weight |
|-------------------------|------------------------|--------|--------------|
| Microsoft Corporation | Technology | MSFT | 6.7% |
| Apple Inc. | Technology | AAPL | 6.2% |
| NVIDIA Corp. | Technology | NVDA | 4.9% |
| Alphabet Inc. | Media & Communications | GOOGL | 4.3% |
| Amazon.com Inc. | Consumer Discretionary | AMZN | 3.8% |
| Meta Platforms Inc | Media & Communications | META | 2.2% |
| Berkshire Hathaway Inc. | Financials | BRK/B | 1.7% |
| Eli Lilly & Co. | Healthcare | LLY | 1.6% |
| Broadcom Inc | Technology | AVGO | 1.4% |
| JPMorgan Chase & Co. | Financials | JPM | 1.3% |
| Total: | | | 33.9% |

Market Capitalization



Sector Weightings



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 Large-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 Large-Cap 500 Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.