

SN1000 / S-Network US Equity Large/Mid-Cap 1000 Index

Index fact sheet as of January 31, 2024

SN1000 Facts

Ticker

Price Return: SN1000
Total Return: SN1000T
Net Total Return: SN1000N

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: 998

Company Size by Market Capitalization (millions):

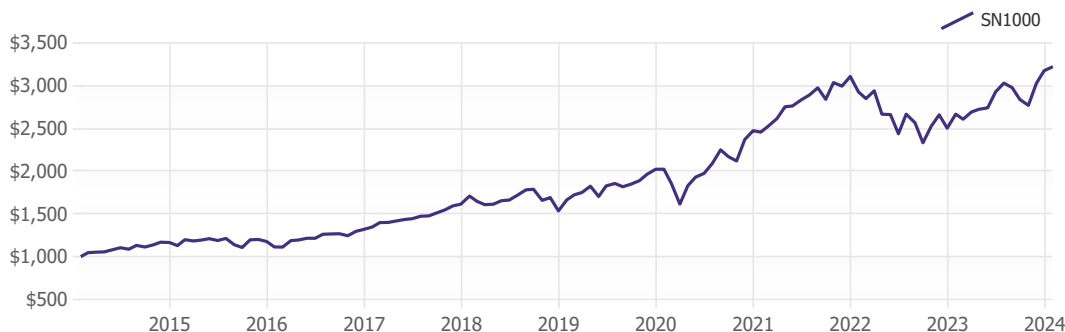
Average: \$45,240
Median: \$11,663
Largest: \$2,954,919
Smallest: \$1,595

Performance Data

3 Month: 16.3%
6 Month: 6.3%
YTD: 1.5%
1 Year: 20.8%
Annualized 3 Year: 9.4%
Annualized 5 Year: 14.1%
Annualized 10 Year: 12.4%
Standard Deviation: 15.5%
Sharpe Ratio: 0.81

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/Mid-Cap 1000 Index represents the 1000 largest US stocks exclude REITS.

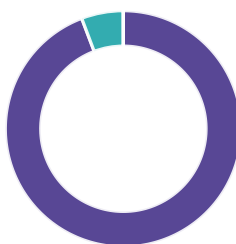
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Microsoft Corporation	Technology	MSFT	6.6%
Apple Inc.	Technology	AAPL	6.5%
Alphabet Inc.	Media & Communications	GOOGL	3.6%
NVIDIA Corp.	Technology	NVDA	3.3%
Amazon.com Inc.	Consumer Discretionary	AMZN	3.2%
Meta Platforms Inc	Media & Communications	META	2.0%
Berkshire Hathaway Inc.	Financials	BRK/B	1.4%
Eli Lilly & Co.	Healthcare	LLY	1.2%
Broadcom Inc	Technology	AVGO	1.2%
Tesla Inc	Consumer Discretionary	TSLA	1.2%
Total:			30.2%

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.

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