

SND1000 / S-Network Developed International 1000 Index

Index fact sheet as of January 31, 2024

SND1000 Facts

Ticker

Price Return: SND1000
Total Return: SND1000T
Net Total Return: SND1000NT

Index Launch

April 27, 2015

Base Value

1,000 on December 31, 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: 996

Company Size by Market Capitalization (millions):

Average: \$25,194
Median: \$11,825
Largest: \$520,307
Smallest: \$1,169

Performance Data

3 Month: 16.0%
6 Month: 3.4%
YTD: -0.1%
1 Year: 10.8%
Annualized 3 Year: 4.6%
Annualized 5 Year: 8.0%
Annualized 10 Year: 5.7%
Standard Deviation: 15.3%
Sharpe Ratio: 0.41

The S-Network Developed International Benchmark Indexes are a series of benchmark indexes designed to provide accurate coverage of publicly listed US stocks that represent over 85% of the market capitalization of developed markets outside the United States weighted based on float market capitalization. The S-Network Developed International 1000 Index represents the combined SNP500 and SNE500 Indexes.

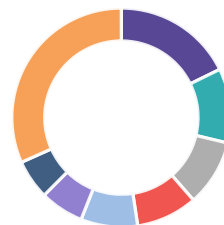
Performance of \$1,000 invested



Top 10 Constituents

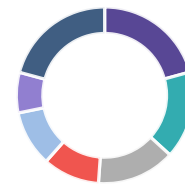
Company Name	Sector	Ticker	Index Weight
Taiwan Semiconductor Manufacturing Co.	Technology	2330 TT	2.4%
Novo Nordisk A/S	Healthcare	NOVOB DC	1.8%
ASML Holding N.V.	Technology	ASML NA	1.7%
Nestle SA	Consumer Staples	NESN SW	1.5%
Samsung Electronics Co Ltd.	Technology	005930 KS	1.3%
LVMH Moet Hennessy Vuitton SE	Consumer Discretionary	MC FP	1.1%
Roche Holdings AG	Healthcare	ROG SW	1.1%
Shell PLC	Energy	SHELL NA	1.0%
Novartis AG	Healthcare	NOVN SW	1.0%
AstraZeneca PLC	Healthcare	AZN LN	1.0%
Total:			14.0%

Country Weightings



Japan	17.8%	United Kingdom	11.0%
Canada	9.8%	France	9.0%
Switzerland	8.4%	Germany	6.5%
Australia	5.8%	Others	31.7%

Sector Weightings



Financials	20.8%
Industrials	16.0%
Technology	14.4%
Consumer Discretionary	10.4%
Healthcare	10.2%
Materials	7.4%
Others	20.8%

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