

SNX500 / S-Network Emerging Markets Liquid 500 Index

Index fact sheet as of March 29, 2024

SNX500 Facts

Ticker

Price Return: SNX500

Total Return: SNX500T

Net Total Return: SNX500NT

Index Launch

March 02, 2016

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: 500

Company Size by Market
Capitalization (millions):

Average: \$10,892

Median: \$4,805

Largest: \$366,114

Smallest: \$139

Performance Data

3 Month: -2.3%

6 Month: 2.5%

YTD: -2.3%

1 Year: -1.6%

Annualized 3 Year: -10.7%

Annualized 5 Year: -2.0%

Annualized 10 Year: 1.3%

Standard Deviation: 18.8%

Sharpe Ratio: 0.13

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 Emerging Markets Liquid 500 Index represents the 500 largest Emerging Market stocks.

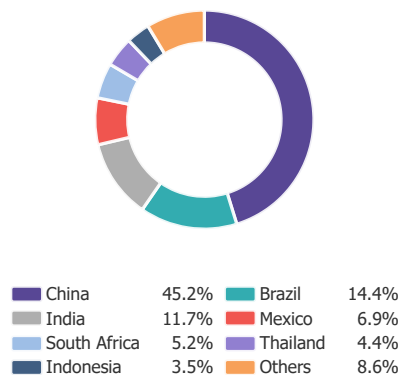
Performance of \$1,000 invested



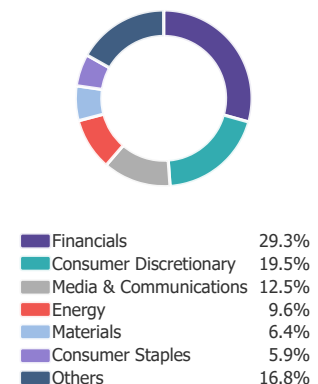
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Tencent Holdings Ltd.	Media & Communications	700 HK	6.5%
Alibaba Group Holding Ltd.	Consumer Discretionary	BABA	4.1%
PDD Holdings Inc.	Consumer Discretionary	PDD	3.9%
HDFC Bank Ltd.	Financials	HDB	3.7%
Reliance Industries Ltd.	Energy	RIGD LN	3.3%
ICICI Bank Ltd.	Financials	IBN	2.4%
Mercadolibre Inc	Consumer Discretionary	MELI	1.8%
Meituan	Consumer Discretionary	3690 HK	1.8%
Infosys Ltd.	Technology	INFY	1.7%
China Construction Bank Corp.	Financials	939 HK	1.7%
Total:			31.0%

Country Weightings



Sector Weightings



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