

SNR500 / VettaFi US Equity Large-Cap 500 Index

Index fact sheet as of March 28, 2024

SNR500 Facts

Ticker

Price Return: SNR500
Total Return: SNR500T
Net Total Return: SNR500N

Index Launch

January 29, 2018

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):

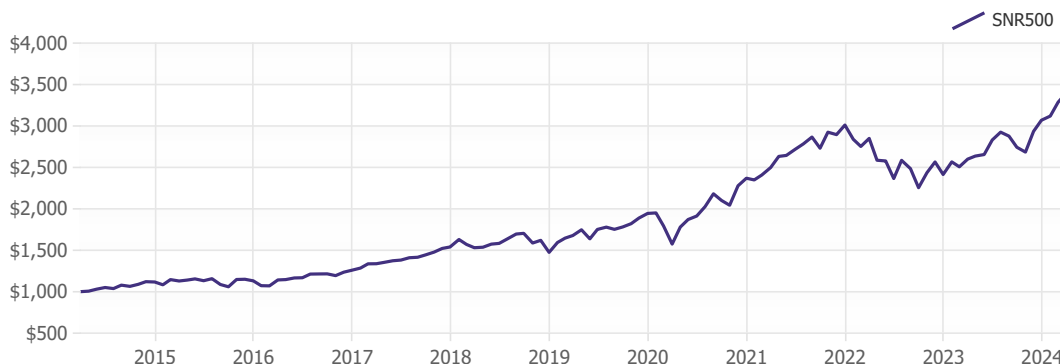
Average: \$92,133
Median: \$37,910
Largest: \$3,126,133
Smallest: \$7,020

Performance Data

3 Month: 10.4%
6 Month: 23.5%
YTD: 10.4%
1 Year: 30.4%
Annualized 3 Year: 10.7%
Annualized 5 Year: 15.1%
Annualized 10 Year: 13.0%
Standard Deviation: 15.3%
Sharpe Ratio: 0.85

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 VettaFi US Equity Large-Cap 500 Index represents the 500 largest US stocks.

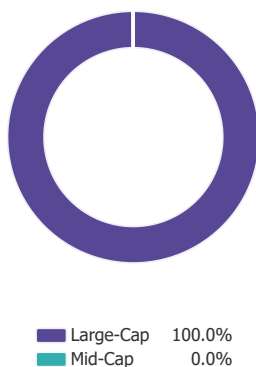
Performance of \$1,000 invested



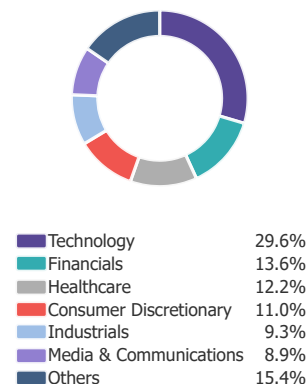
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Microsoft Corporation	Technology	MSFT	6.8%
Apple Inc.	Technology	AAPL	5.9%
NVIDIA Corp.	Technology	NVDA	4.8%
Alphabet Inc.	Media & Communications	GOOGL	3.7%
Amazon.com Inc.	Consumer Discretionary	AMZN	3.7%
Meta Platforms Inc	Media & Communications	META	2.4%
Berkshire Hathaway Inc.	Financials	BRK/B	1.7%
Eli Lilly & Co.	Healthcare	LLY	1.5%
Broadcom Inc	Technology	AVGO	1.3%
JPMorgan Chase & Co.	Financials	JPM	1.3%
Total:			33.1%

Market Capitalization



Sector Weightings



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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 VettaFi 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 VettaFi 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.