

SNE500 / S-Network Developed Europe 500 Index

Index fact sheet as of March 29, 2024

SNE500 Facts

Ticker

Price Return: SNE500

Total Return: SNE500T

Net Total Return: SNE500NT

Index Launch

May 08, 2014

Base Value

1,004.12 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: 497

Company Size by Market
Capitalization (millions):

Average: \$28,950

Median: \$12,492

Largest: \$451,459

Smallest: \$1,075

Performance Data

3 Month: 5.8%

6 Month: 18.4%

YTD: 5.8%

1 Year: 16.9%

Annualized 3 Year: 7.3%

Annualized 5 Year: 9.2%

Annualized 10 Year: 5.5%

Standard Deviation: 16.4%

Sharpe Ratio: 0.38

The S-Network Developed International Benchmark Indexes is an index family designed to provide accurate coverage of developed markets outside of the United States. The index family represents over 85% of the market capitalization of developed markets outside the United States. The S-Network Developed Europe 500 Index represents the 500 largest European stocks.

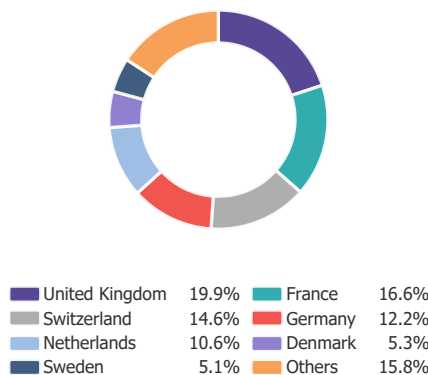
Performance of \$1,000 invested



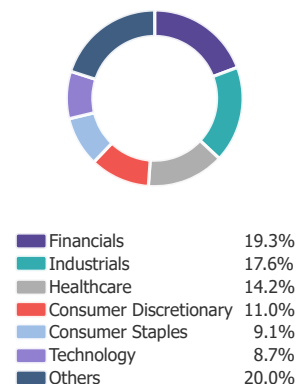
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Novo Nordisk A/S	Healthcare	NOVOB DC	3.6%
ASML Holding N.V.	Technology	ASML NA	3.4%
Nestle SA	Consumer Staples	NESN SW	2.4%
LVMH Moet Hennessy Vuitton SE	Consumer Discretionary	MC FP	2.0%
Shell PLC	Energy	SHELL NA	1.9%
SAP SE	Technology	SAP GR	1.8%
AstraZeneca PLC	Healthcare	AZN LN	1.8%
Novartis AG	Healthcare	NOVN SW	1.7%
Roche Holdings AG	Healthcare	ROG SW	1.6%
TotalEnergies SE	Energy	TTE FP	1.3%
Total:			21.4%

Country Weightings



Sector Weightings



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