

# SNX500 / S-Network Emerging Markets Liquid 500 Index

Index fact sheet as of January 31, 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 500

Company Size by Market Capitalization (millions):

Average: \$10,486  
Median: \$4,577  
Largest: \$329,137  
Smallest: \$147

## Performance Data

3 Month: 2.2%  
6 Month: -11.3%  
YTD: -6.4%  
1 Year: -10.7%  
Annualized 3 Year: -12.9%  
Annualized 5 Year: -2.6%  
Annualized 10 Year: 1.5%  
Standard Deviation: 18.8%  
Sharpe Ratio: 0.15

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.

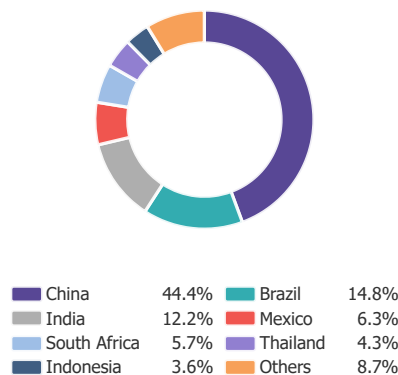
## Performance of \$1,000 invested



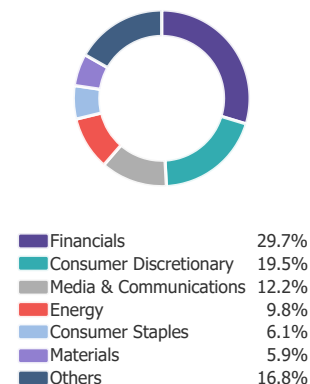
## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Tencent Holdings Ltd.	Media & Communications	700 HK	6.1%
PDD Holdings Inc.	Consumer Discretionary	PDD	4.3%
Alibaba Group Holding Ltd.	Consumer Discretionary	BABA	4.3%
HDFC Bank Ltd.	Financials	HDB	3.9%
Reliance Industries Ltd.	Energy	RIGD LN	3.4%
ICICI Bank Ltd.	Financials	IBN	2.4%
Mercadolibre Inc	Consumer Discretionary	MELI	2.2%
Infosys Ltd.	Technology	INFY	2.0%
Petroleo Brasileiro SA	Energy	PETR4 BZ	2.0%
China Construction Bank Corp.	Financials	939 HK	1.8%
<b>Total:</b>			<b>32.4%</b>

## Country Weightings



## Sector Weightings



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