

SND2000 / S-Network Developed International 2000 Index

Index fact sheet as of October 31, 2024

SND2000 Facts

Ticker

Price Return: SND2000
Total Return: SND2000T
Net Total Return: SND2000N

Index Launch

December 15, 2017

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: 1,983

Company Size by Market Capitalization (millions):

Average: \$14,741
Median: \$5,083
Largest: \$833,668
Smallest: \$267

Performance Data

3 Month: -0.6%
6 Month: 5.4%
YTD: 8.6%
1 Year: 26.3%
Annualized 3 Year: 3.1%
Annualized 5 Year: 7.6%
Annualized 10 Year: 6.3%
Standard Deviation: 15.4%
Sharpe Ratio: 0.44

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 2000 Index represents the combined SNP1000 and SNE1000 Indexes.

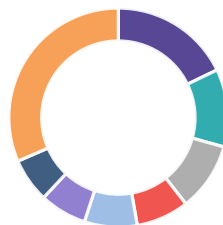
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Taiwan Semiconductor Manufacturing Co.	Technology	2330 TT	3.3%
Novo Nordisk A/S	Healthcare	NOVOB DC	1.5%
ASML Holding N.V.	Technology	ASML NA	1.2%
Nestle SA	Consumer Staples	NESN SW	1.1%
SAP SE	Technology	SAP GR	1.0%
Roche Holdings AG	Healthcare	ROG SW	1.0%
Novartis AG	Healthcare	NOVN SW	0.9%
AstraZeneca PLC	Healthcare	AZN LN	0.9%
Samsung Electronics Co Ltd.	Technology	005930 KS	0.9%
Shell PLC	Energy	SHELL NA	0.9%
Total:			12.8%

Country Weightings



Japan	17.8%	United Kingdom	11.5%
Canada	10.1%	France	7.8%
Switzerland	7.8%	Taiwan	6.9%
Germany	6.5%	Others	31.5%

Sector Weightings



Financials	21.8%
Industrials	16.7%
Technology	14.8%
Healthcare	9.9%
Consumer Discretionary	9.7%
Materials	7.3%
Others	19.7%

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