

SNE500 / S-Network Developed Europe 500 Index

Index fact sheet as of December 31, 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

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: \$27,152
Median: \$12,277
Largest: \$329,123
Smallest: \$170

Performance Data

3 Month: -9.2%
6 Month: -3.1%
YTD: 3.4%
1 Year: 3.4%
Annualized 3 Year: 2.3%
Annualized 5 Year: 6.2%
Annualized 10 Year: 6.1%
Standard Deviation: 16.4%
Sharpe Ratio: 0.39

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.

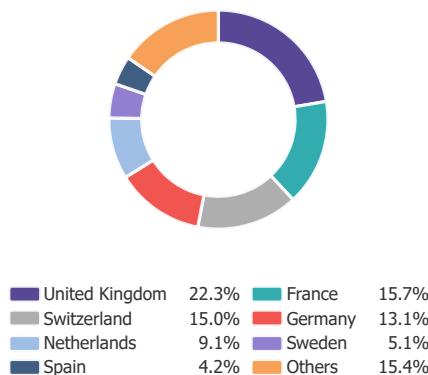
Performance of \$1,000 invested



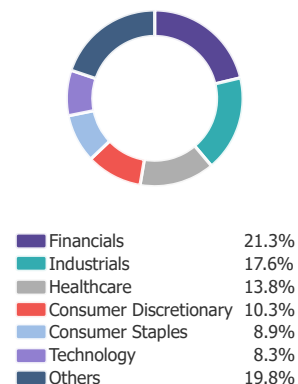
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
ASML Holding N.V.	Technology	ASML NA	2.6%
Novo Nordisk A/S	Healthcare	NOVOB DC	2.6%
SAP SE	Technology	SAP GR	2.3%
Nestle SA	Consumer Staples	NESN SW	2.0%
Roche Holding AG	Healthcare	ROG SW	2.0%
AstraZeneca PLC	Healthcare	AZN LN	1.8%
Novartis AG	Healthcare	NOVN SW	1.8%
Shell PLC	Energy	SHEL LN	1.7%
HSBC Holdings PLC	Financials	5 HK	1.6%
LVMH Moet Hennessy Vuitton SE	Consumer Discretionary	MC FP	1.5%
Total:			19.8%

Country Weightings



Sector Weightings



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