

SNFBFI / S-Network FolioBeyond Optimized Fixed Income Index

Index fact sheet as of December 31, 2024

SNFBFI Facts

Ticker
 Price Return: SNFBFI
 Total Return: SNFBFIT
 Net Total Return: SNFBFIN

Index Launch
 October 17, 2019

Base Value
 1,000 on January 30, 2009

Index Rules
 Available at vettafi.com

Portfolio Characteristics

Number of Companies: 5

Company Size by Market Capitalization (millions):

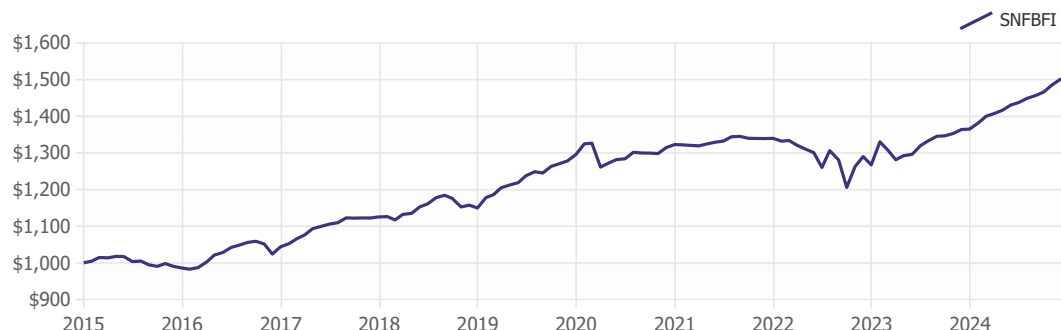
Average: \$14,031
 Median: \$4,873
 Largest: \$55,533
 Smallest: \$68

Performance Data

3 Month: 2.7%
 6 Month: 4.7%
 YTD: 10.3%
 1 Year: 10.3%
 Annualized 3 Year: 4.0%
 Annualized 5 Year: 3.0%
 Annualized 10 Year: 4.2%
 Standard Deviation: 4.8%
 Sharpe Ratio: 0.70

FolioBeyond employs a disciplined approach utilizing sophisticated algorithms to create optimal portfolios for Fixed Income and core Equity strategies, as well as more tactical Equity and customized Fixed Income portfolio allocations. We emphasize a comprehensive Factor-based optimization model for Fixed Income and Factor-based and Volatility-weighted methodologies for Equities.

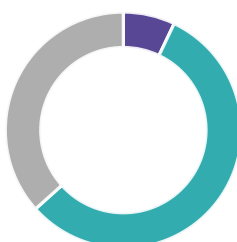
Performance of \$1,000 invested



Top 10 Constituents

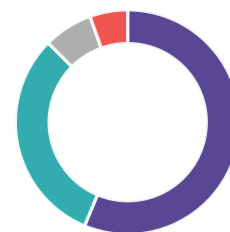
Company Name	Sector	Ticker	Index Weight
FOLIOWEALTH ALTERNATIVE INCOME AND	Mortgage-Backed	RISR	31.2%
SR LN ETF	Corporate	BKLN	30.0%
BLOOMBERG SHORT TERM HIGH YIELD BOND ETF	Corporate	SJNK	26.3%
20 YR TR BD ETF	Government	TLT	7.1%
MORTGGE REL ETF	Mortgage REIT	REM	5.4%
Total:			100.0%

Market Capitalization



Large-Cap 7.1%
 Mid-Cap 56.3%
 Small-Cap 36.6%

Sector Weightings



Corporate 56.3%
 Mortgage-Backed 31.2%
 Government 7.1%
 Mortgage REIT 5.4%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions. VettaFi owns and administers S-Network Global indexes.

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 S-Network FolioBeyond Optimized Fixed Income 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 S-Network FolioBeyond Optimized Fixed Income Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.