

SNFBFI / S-Network FolioBeyond Optimized Fixed Income Index

Index fact sheet as of April 30, 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 Calculation

Every fifteen (15) seconds

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 6

Company Size by Market Capitalization (millions):

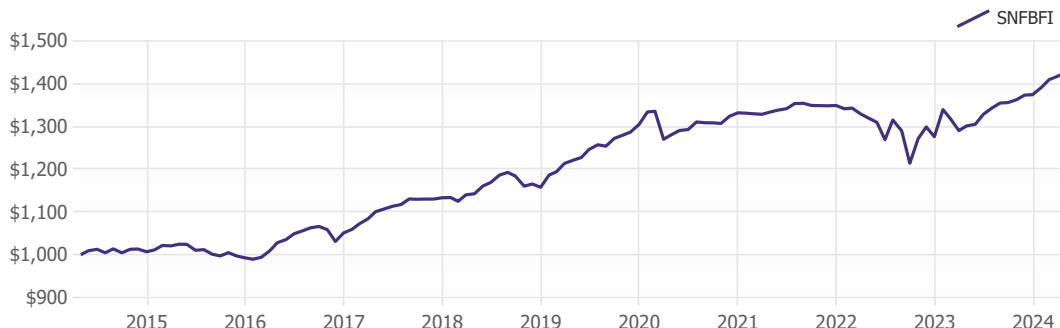
Average: \$5,140
Median: \$2,554
Largest: \$18,230
Smallest: \$55

Performance Data

3 Month: 2.5%
6 Month: 4.7%
YTD: 3.8%
1 Year: 9.6%
Annualized 3 Year: 2.3%
Annualized 5 Year: 3.2%
Annualized 10 Year: 3.6%
Standard Deviation: 4.8%
Sharpe Ratio: 0.65

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

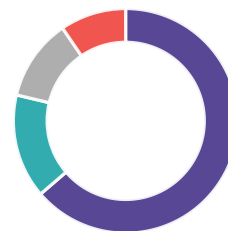
Company Name	Sector	Ticker	Index Weight
SR LN ETF	Corporate	BKLN	29.9%
FOLIOBEYOND ALTERNATIVE INCOME AND	Corporate	RISR	28.9%
SHORT TREAS BD	Government	SHV	15.0%
CMBS ETF	Mortgage-Backed	CMBS	11.8%
MORTGE REL ETF	Mortgage REIT	REM	9.5%
BLOOMBERG SHORT TERM HIGH YIELD BOND ETF	Corporate	SJNK	4.9%
Total:			100.0%

Market Capitalization



Large-Cap 15.0%
Mid-Cap 34.8%
Small-Cap 50.2%

Sector Weightings



Corporate 63.7%
Government 15.0%
Mortgage-Backed 11.8%
Mortgage REIT 9.5%

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.