

SNESML / S-Network Europe Equity Small-Cap 500 Index

Index fact sheet as of April 30, 2024

SNESML Facts

Ticker

Price Return: SNESML
Total Return: SNESMLT
Net Total Return: SNESMLN

Index Launch

December 18, 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: 498

Company Size by Market
Capitalization (millions):

Average: \$2,431
Median: \$2,121
Largest: \$7,404
Smallest: \$298

Performance Data

3 Month: 2.0%
6 Month: 19.0%
YTD: -0.8%
1 Year: 4.5%
Annualized 3 Year: -4.4%
Annualized 5 Year: 4.2%
Annualized 10 Year: 3.7%
Standard Deviation: 20.3%
Sharpe Ratio: 0.25

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 Europe Equity Small-Cap 500 Index represents the bottom half of the 1000 largest European stocks.

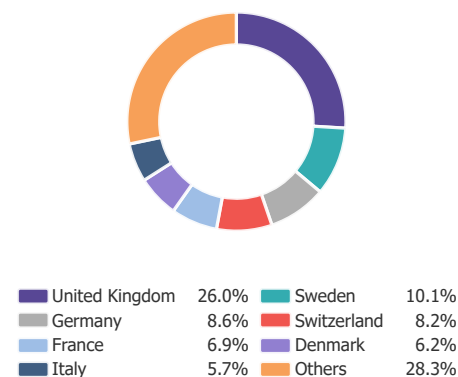
Performance of \$1,000 invested



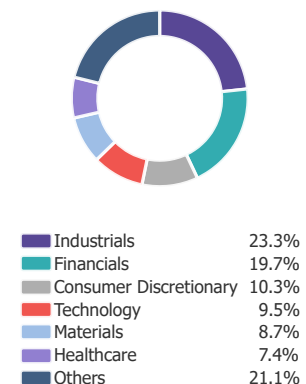
Top 10 Constituents

| Company Name | Sector | Ticker | Index Weight |
|--------------------|-------------|----------|--------------|
| BPER Banca S.p.A. | Financials | BPE IM | 0.7% |
| Zealand Pharma As | Healthcare | ZEAL DC | 0.6% |
| Vistry Group PLC | Industrials | VTY LN | 0.6% |
| Elis SA | Industrials | ELIS FP | 0.6% |
| NKT AS | Technology | NKT DC | 0.6% |
| BAWAG Group AG | Financials | BG AV | 0.6% |
| Alliance Trust Co. | Financials | ATST LN | 0.5% |
| Arcadis NV | Industrials | ARCAD NA | 0.5% |
| Valaris Ltd. | Energy | VAL | 0.5% |
| Storebrand ASA | Financials | STB NO | 0.5% |
| Total: | | | 5.8% |

Country Weightings



Sector Weightings



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