

SNSMCR / S-Network US Equity Small/Micro-Cap Index

Index fact sheet as of April 30, 2024

SNSMCR Facts

Ticker

Price Return: SNSMCR

Total Return: SNSMCRT

Net Total Return: SNSMCRN

Index Launch

August 01, 2017

Base Value

1,000 on December 16, 2011

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: 2,698

Company Size by Market
Capitalization (millions):

Average: \$774
Median: \$301
Largest: \$9,642
Smallest: \$0

Performance Data

3 Month: -0.4%
6 Month: 18.2%
YTD: -4.9%
1 Year: 9.4%
Annualized 3 Year: -4.5%
Annualized 5 Year: 6.0%
Annualized 10 Year: 7.2%
Standard Deviation: 21.7%
Sharpe Ratio: 0.40

The VettaFi US Benchmark Indexes are a family of benchmark indexes designed to provide accurate coverage to segments of publicly listed US stocks that together represent over 98% of the market capitalization of the US market. The S-Network US Equity Small/Micro-Cap Index represents the S-Network US Small-Cap Index plus US stocks ranked too low for inclusion exclude REITS.

Performance of \$1,000 invested



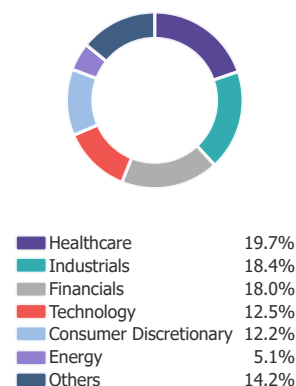
Top 10 Constituents

| Company Name | Sector | Ticker | Index Weight |
|--------------------------|------------------------|--------|--------------|
| Carvana Co | Consumer Discretionary | CVNA | 0.4% |
| Viking Therapeutics Inc. | Healthcare | VKTX | 0.4% |
| CAVA Group Inc. | Consumer Discretionary | CAVA | 0.3% |
| Cytokinetics Inc | Healthcare | CYTK | 0.3% |
| Abercrombie & Fitch Co | Consumer Discretionary | ANF | 0.3% |
| SPX Technologies Inc. | Industrials | SPXC | 0.3% |
| Nextracker Inc | Technology | NXT | 0.3% |
| Jackson Financial Inc | Financials | JXN | 0.3% |
| Revolution Medicines Inc | Healthcare | RVMD | 0.3% |
| Freshpet Inc | Consumer Staples | FRPT | 0.3% |
| Total: | | | 3.4% |

Market Capitalization



Sector Weightings



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 US Equity Small/Micro-Cap 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 US Equity Small/Micro-Cap Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.