

SNNADX / S-Network North American Disruptor Index

Index fact sheet as of January 31, 2024

SNNADX Facts

Ticker

Price Return: SNNADX
Total Return: SNNADXT

Index Launch

January 30, 2018

Base Value

1,000 on January 30, 2018

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of March, June, September and December

Rebalancing Dates

Every 3rd Friday of March, June, September and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 169

Company Size by Market Capitalization (millions):

Average: \$7,879
Median: \$3,001
Largest: \$66,582
Smallest: \$102

Performance Data

3 Month: 28.2%
6 Month: -0.5%
YTD: -4.3%
1 Year: 13.2%
Annualized 3 Year: -8.5%
Annualized 5 Year: 5.9%
Standard Deviation: 29.6%
Sharpe Ratio: 0.31

The S-Network North American Disruptor Index is an index of small to mid-cap stocks listed on North American stock exchanges that are materially engaged in the field of disruptive technologies, including artificial intelligence, blockchain, cybersecurity, financial technology, internet of things and robotics. The index includes both companies that provide disruptive technologies and companies that use disruptive technologies.

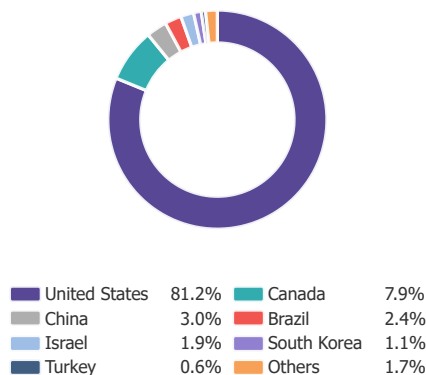
Performance of \$1,000 invested



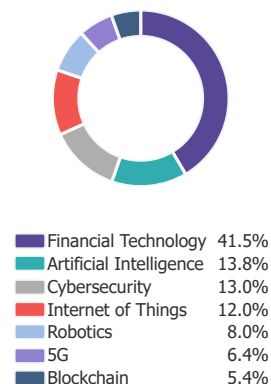
Top 10 Constituents

| Company Name | Sector | Ticker | Index Weight |
|---------------------------|-------------------------|--------|--------------|
| The Real Brokerage Inc | Financial Technology | REAX | 1.2% |
| Super Micro Computer Inc. | Internet of Things | SMCI | 1.1% |
| Blend Labs Inc | Financial Technology | BLND | 1.0% |
| First Internet Bancorp. | Financial Technology | INBK | 0.8% |
| Payfare Inc | Financial Technology | PAY CN | 0.8% |
| Yiren Digital Limited | Financial Technology | YRD | 0.8% |
| Lendingtree Inc | Financial Technology | TREE | 0.8% |
| Xometry Inc | Artificial Intelligence | XMTR | 0.7% |
| Lending Club Corporation | Financial Technology | LC | 0.7% |
| Innodata Inc | Artificial Intelligence | INOD | 0.7% |
| Total: | | | 8.7% |

Country Weightings



Sector Weightings



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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 North American Disruptor Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 60 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 60 month period. The S-Network North American Disruptor Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.