

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

Index fact sheet as of January 31, 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: 499

Company Size by Market Capitalization (millions):

Average: \$2,455
Median: \$2,127
Largest: \$33,228
Smallest: \$355

Performance Data

3 Month: 16.6%
6 Month: -1.7%
YTD: -2.8%
1 Year: 3.2%
Annualized 3 Year: -1.5%
Annualized 5 Year: 5.4%
Annualized 10 Year: 4.2%
Standard Deviation: 20.4%
Sharpe Ratio: 0.28

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.

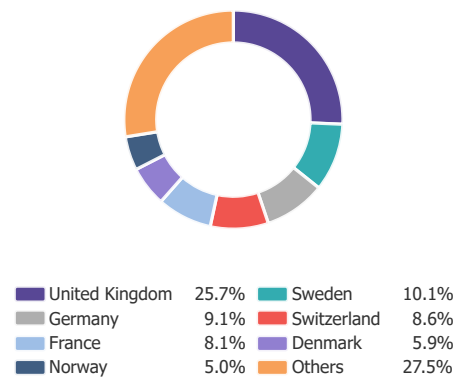
Performance of \$1,000 invested



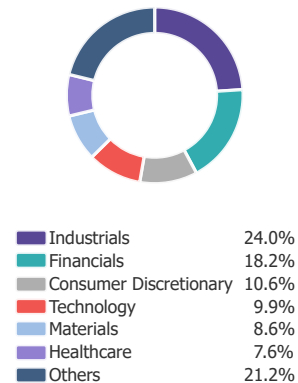
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Air France KLM	Industrials	AF FP	1.8%
Elis SA	Industrials	ELIS FP	0.6%
Galenica AG	Consumer Staples	GALE SW	0.5%
Vistry Group PLC	Industrials	VTY LN	0.5%
BAWAG Group AG	Financials	BG AV	0.5%
AIXTRON SE	Technology	AIXA GR	0.5%
Bellway PLC	Industrials	BWY LN	0.5%
Ringkjoebing Landbobank A/S	Financials	RILBA DC	0.5%
Games Workshop Group PLC	Consumer Discretionary	GAW LN	0.5%
Valaris Ltd.	Energy	VAL	0.5%
Total:			6.5%

Country Weightings



Sector Weightings



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