SNSMCR Facts

Ticke

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: 2,720

Company Size by Market Capitalization (millions):

Average: \$833

Median: \$336

Largest: \$10,222

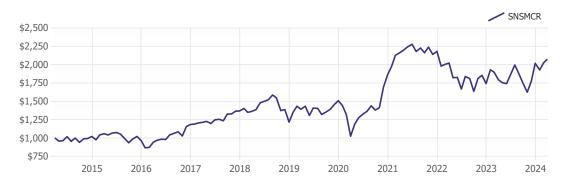
Smallest: \$0

Performance Data

3 Month: 2.8% 18.6% 6 Month: 2.8% YTD: 1 Year: 15.6% Annualized 3 Year: -1.4% Annualized 5 Year: 8.3% Annualized 10 Year: 7.6% Standard Deviation: 21.6% Sharpe Ratio: 0.42

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.

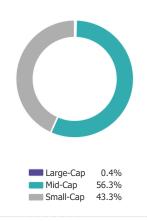
Performance of \$1,000 invested



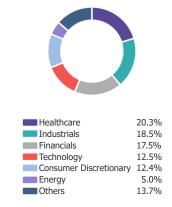
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Carvana Co	Consumer Discretionary	CVNA	0.4%
Viking Therapeutics Inc.	Healthcare	VKTX	0.4%
Cytokinetics Inc	Healthcare	CYTK	0.4%
Nextracker Inc	Technology	NXT	0.4%
Abercrombie & Fitch Co	Consumer Discretionary	ANF	0.3%
CAVA Group Inc.	Consumer Discretionary	CAVA	0.3%
Marathon Digital Holdings Inc	Technology	MARA	0.3%
SPX Technologies Inc.	Industrials	SPXC	0.3%
Freshpet Inc	Consumer Staples	FRPT	0.3%
Armstrong World Industries Inc.	Industrials	AWI	0.3%
		Total:	3.3%

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. VetttaFi 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.