



## Index Rules and Methodology

<u>Index Name</u>	<u>Ticker</u>
S-Network Composite ETF 1000 Index	SNCETF

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## Index Objective

The S-Network Composite ETF 1000 Index measures the float market cap performance of the largest 1000 US Exchange Traded Products.

## Highlights

Top 1000 listings on public US stock exchanges excluding OTC listings.

## Dates

Snapshot Dates: The last trading day of the second month of each calendar quarter.

Reconstitution Date: Indexes are reconstituted quarterly on the third Friday of the last month of each calendar quarter.

Weight Date: Thursday prior to 2nd Friday of Rebalance Month.

Rebalance Dates: Indexes are rebalanced quarterly on the third Friday of the last month of each calendar quarter.

## Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the [Index Resources](#) page as follows:

Supporting Documents
Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Glossary
Index Change and Consultation Policy

## Index Construction

### Universe

All publicly listed US ETPS excluding OTC listings.

### Selection

The top 1000 universe constituents by market cap that meet the following criteria at the Snapshot Date preceding the Reconstitution Date:

- 1- R-Score<sup>1</sup> > 1 (10% buffer for current constituents)
- 2- Traded at least 22 days in the past 3 months.

## Weighting

Market Cap

## Rebalancing and Reconstitution

Rebalances: Rebalances are on the Rebalance Dates.

Reconstitutions: Reconstitutions are on the Reconstitution Dates using data as of the Snapshot Dates.

Share weights use data as of Weight Date.

## Index Maintenance

Please refer to the Index Maintenance Policy document for information on Corporate Actions, Data Sourcing, Pricing, Financial distress, Index Dissemination, and Data Correction Policy

## Index Calculation

Please refer to the Index Maintenance Policy document for information on index calculations.

## Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

## Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

## Index Information

Index	Price Index	Base Date	Base Value	Total Return Index	Base Date	Base Value
S-Network Composite ETF 1000 Index	SNCETF	12/31/09	1000	SNCETFT	12/31/09	1000

## Contact Information

For any questions regarding an index, please contact:

## Disclaimer

The Indices are proprietary to VettaFi. No use or publication may be made of an Index, or any of its provisions or values, without the prior written consent of VettaFi. VettaFi is not responsible for any

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<sup>1</sup> R-Score = 90-day ADTV (thousands USD) / Float Market Capitalization (millions USD)

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