

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

Index fact sheet as of December 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

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: 500

Company Size by Market
Capitalization (millions):

Average: \$2,324
Median: \$2,078
Largest: \$9,040
Smallest: \$526

Performance Data

3 Month: -10.7%
6 Month: -4.0%
YTD: -2.7%
1 Year: -2.7%
Annualized 3 Year: -5.7%
Annualized 5 Year: 1.5%
Annualized 10 Year: 4.9%
Standard Deviation: 20.5%
Sharpe Ratio: 0.30

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

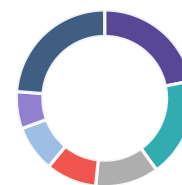
Company Name	Sector	Ticker	Index Weight
Nebius Group N.V.	Media & Communications	NBIS	1.1%
Piraeus Financial Holdings S.A	Financials	TPEIR GA	0.6%
Accelleron Industries AG.	Industrials	ACLN SW	0.6%
Storebrand ASA	Financials	STB NO	0.6%
Ringkjoebing Landbobank A/S	Financials	RILBA DC	0.5%
IG Group Holdings PLC	Financials	IGG LN	0.5%
Direct Line Insurance Group PLC	Financials	DLG LN	0.5%
Galenica AG	Consumer Staples	GALE SW	0.5%
Schaeffler AG	Industrials	SHA0 GR	0.5%
TUI AG	Consumer Discretionary	TUI1 GR	0.5%
Total:			6.0%

Country Weightings



United Kingdom	26.5%	Sweden	11.0%
Germany	8.7%	Switzerland	8.3%
France	6.0%	Norway	5.9%
Denmark	5.9%	Others	27.7%

Sector Weightings



Industrials	21.8%
Financials	18.2%
Consumer Discretionary	11.6%
Technology	9.3%
Materials	8.5%
Healthcare	6.8%
Others	23.8%

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.

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