

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

Index fact sheet as of October 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 490

Company Size by Market Capitalization (millions):

Average: \$2,440  
Median: \$2,193  
Largest: \$6,766  
Smallest: \$267

## Performance Data

3 Month: -5.2%  
6 Month: 1.7%  
YTD: 0.9%  
1 Year: 21.0%  
Annualized 3 Year: -5.0%  
Annualized 5 Year: 4.3%  
Annualized 10 Year: 5.3%  
Standard Deviation: 20.4%  
Sharpe Ratio: 0.37

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.

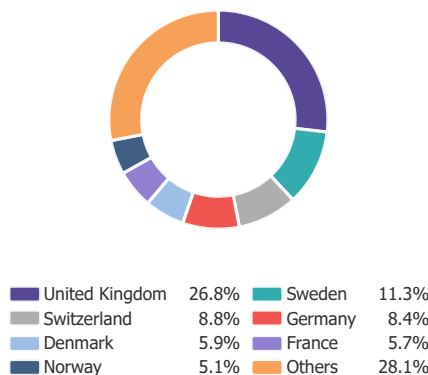
## Performance of \$1,000 invested



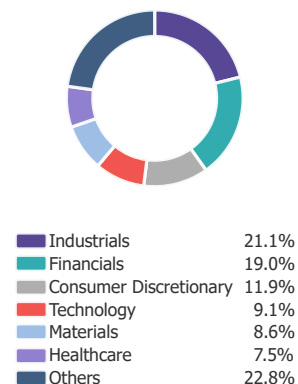
## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
BAWAG Group AG	Financials	BG AV	0.7%
St James's Place PLC	Financials	STJ LN	0.7%
Games Workshop Group PLC	Consumer Discretionary	GAW LN	0.6%
NKT AS	Technology	NKT DC	0.6%
Storebrand ASA	Financials	STB NO	0.6%
Siegfried Holding AG	Healthcare	SFZN SW	0.6%
Piraeus Financial Holdings S.A	Financials	TPEIR GA	0.6%
Konecranes Oyj	Industrials	KCR FH	0.6%
Nexans SA	Industrials	NEX FP	0.6%
Alliance Witan PLC	Financials	ALW LN	0.6%
<b>Total:</b>			<b>6.2%</b>

## Country Weightings



## Sector Weightings



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