

SPLTS / VettaFi Small Cap Forward Split Index

Index fact sheet as of October 31, 2024

SPLTS Facts

Ticker

Price Return: SPLTSP
Total Return: SPLTST
Net Total Return: SPLTSN

Index Launch

May 30, 2024

Base Value

1,000 on December 17, 1999

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

The 3rd Friday of March, June, September, and December.

Rebalancing Dates

The 3rd Friday of March, June, September, and December.

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 29

Company Size by Market Capitalization (millions):

Average: \$1,081
Median: \$786
Largest: \$3,511
Smallest: \$122

Performance Data

3 Month: -4.1%
6 Month: 11.9%
YTD: 7.2%
1 Year: 39.3%
Annualized 3 Year: 1.8%
Annualized 5 Year: 9.0%
Annualized 10 Year: 9.2%
Standard Deviation: 19.4%
Sharpe Ratio: 0.50

The VettaFi Forward Split Index (Small Cap) focuses on US Small Cap companies with strong growth prospects who also are taking steps to increase the stock's affordability, encouraging new investment. The indexes are float-market capitalization weighted.

Performance of \$1,000 invested



Top 10 Constituents

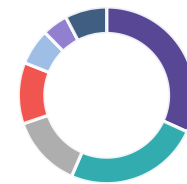
Company Name	Sector	Ticker	Index Weight
Rush Enterprises Inc.	Industrials	RUSHA	9.3%
StoneX Group Inc	Financials	SNEX	8.8%
Eplus Inc	Industrials	PLUS	8.0%
HUB Group Inc	Industrials	HUBG	7.8%
Central Garden & Pet Company	Consumer Staples	CENTA	6.6%
United States Lime & Minerals Inc.	Materials	USLM	5.4%
NAPCO Security Technologies Inc.	Technology	NSSC	4.8%
Acm Research Inc	Technology	ACMR	4.6%
Rex American Resources Corp	Energy	REX	4.1%
Barrett Business Services Inc.	Industrials	BBSI	4.0%
Total:			63.3%

Market Capitalization



Mid-Cap 39.3%
Small-Cap 60.7%

Sector Weightings



Industrials 31.8%
Financials 24.7%
Technology 13.3%
Materials 11.2%
Consumer Staples 6.6%
Real Estate & REITs 4.7%
Others 7.7%

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.

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 VettaFi Small Cap Forward Split 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 VettaFi Small Cap Forward Split Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.