

# SSLY

## Syntax Stratified SmallCap ETF

### Fund Description

SSLY tracks an index that holds all constituents of the S&P 600 Index, reweighted to diversify related business risk.

### FactSet Analyst Report

SSLY's underlying index seeks to provide small-cap exposure but diversify business risk concentrations by using a proprietary stratified weighting methodology. The fund manager sorts the components of the S&P 600 Index based on related business risks such as: similar products/services offered, customers, competitors, or suppliers. When two or more companies earnings are affected by these same fundamental drivers, they are grouped together, and their weight is redistributed across the other components. The objective is to provide a more unbiased return of the small-cap space than market-cap weighted funds. The index is reconstituted annually and rebalanced quarterly.