

SNMCRO / S-Network US Equity Micro-Cap Index

Index fact sheet as of October 31, 2024

SNMCRO Facts

Ticker

Price Return: SNMCRO
Total Return: SNMCROT
Net Total Return: SNMCRON

Index Launch

August 01, 2017

Base Value

1,000 on December 16, 2011

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

Portfolio Characteristics

Number of Companies: 1,642

Company Size by Market Capitalization (millions):

Average: \$192
Median: \$106
Largest: \$6,232
Smallest: \$0

Performance Data

3 Month: -4.0%
6 Month: 8.0%
YTD: -0.3%
1 Year: 23.4%
Annualized 3 Year: -11.8%
Annualized 5 Year: 2.5%
Annualized 10 Year: 3.5%
Standard Deviation: 23.6%
Sharpe Ratio: 0.23

The VettaFi US Benchmark Indexes are a family of benchmark indexes designed to provide accurate coverage to segments of publicly listed US stocks that together represent over 98% of the market capitalization of the US market. The S-Network US Equity Micro-Cap Index represents the lower half of the S-Network US Small-Cap Index plus US stocks ranked too low for inclusion exclude REITS.

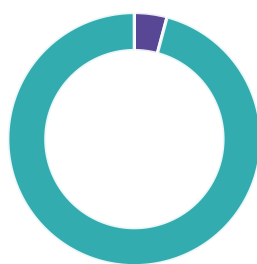
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
QXO Inc	Technology	QXO	2.5%
Core Scientific Inc	Technology	CORZ	1.1%
Clover Health Investments Corp	Healthcare	CLOV	0.6%
GeneDx Holdings Corp	Healthcare	WGS	0.6%
CommScope Holdings Co Inc	Technology	COMM	0.6%
REE Automotive Ltd.	Consumer Discretionary	REE	0.5%
Traverse Therapeutics Inc	Healthcare	TVTX	0.5%
Allbirds Inc	Consumer Discretionary	BIRD	0.5%
Applied Digital Corp	Technology	APLD	0.4%
Faraday Future Intelligent Electric Inc	Consumer Discretionary	FFIE	0.4%
	Total:		7.7%

Market Capitalization



Mid-Cap 4.2%
Small-Cap 95.8%

Sector Weightings



Healthcare 28.1%
Financials 22.4%
Technology 14.9%
Industrials 10.2%
Consumer Discretionary 10.0%
Media & Communications 3.8%
Others 10.6%

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