

SNMCRO / S-Network US Equity Micro-Cap Index

Index fact sheet as of December 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

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: 1,694

Company Size by Market Capitalization (millions):

Average: \$185
Median: \$110
Largest: \$3,873
Smallest: \$1

Performance Data

3 Month: 8.0%
6 Month: 15.9%
YTD: 7.0%
1 Year: 7.0%
Annualized 3 Year: -7.1%
Annualized 5 Year: 1.8%
Annualized 10 Year: 3.8%
Standard Deviation: 23.8%
Sharpe Ratio: 0.24

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
Flagstar Financial Inc.	Financials	FLG	1.1%
D-Wave Quantum Inc.	Technology	QBTS	0.8%
REE Automotive Ltd.	Consumer Discretionary	REE	0.6%
Eos Energy Enterprises Inc.	Technology	EOSE	0.4%
The Realreal Inc	Consumer Discretionary	REAL	0.4%
Biglari Holdings Inc.	Consumer Discretionary	BH	0.3%
Perpetua Resources Corp	Materials	PPTA	0.3%
Citius Pharmaceuticals Inc	Healthcare	CTXR	0.3%
Kulr Technology Group Inc	Technology	KULR	0.3%
Ironwood Pharmaceuticals Inc.	Healthcare	IRWD	0.3%
Total:			4.8%

Market Capitalization



Mid-Cap 2.5%
Small-Cap 97.5%

Sector Weightings



Healthcare 26.6%
Financials 21.6%
Technology 12.3%
Industrials 11.6%
Consumer Discretionary 10.8%
Media & Communications 4.3%
Others 13.0%

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.

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 S-Network US Equity Micro-Cap 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 S-Network US Equity Micro-Cap Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.