

SNRMCRO / VettaFi US Equity Micro-Cap Index

Index fact sheet as of October 31, 2024

SNRMCRO Facts

Ticker

Price Return: SNRMCRO
Total Return: SNRMCROT
Net Total Return: SNRMCRON

Index Launch

February 07, 2018

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: 1,837

Company Size by Market Capitalization (millions):

Average: \$235
Median: \$126
Largest: \$6,232
Smallest: \$0

Performance Data

3 Month: -1.9%
6 Month: 11.8%
YTD: 3.9%
1 Year: 29.0%
Annualized 3 Year: -9.4%
Annualized 5 Year: 4.8%
Annualized 10 Year: 4.5%
Standard Deviation: 23.5%
Sharpe Ratio: 0.26

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 VettaFi US Equity Micro-Cap Index represents the lower half of the VettaFi US Equity Small-Cap Index plus US stocks ranked too low for inclusion.

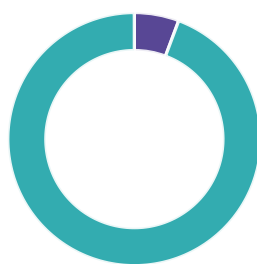
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
QXO Inc	Technology	QXO	1.8%
American Healthcare REIT Inc.	Real Estate & REITs	AHR	1.0%
Core Scientific Inc	Technology	CORZ	0.8%
Longboard Pharmaceuticals Inc	Healthcare	LBPH	0.7%
Scholar Rock Holding Corp.	Healthcare	SRRK	0.5%
Terawulf Inc	Technology	WULF	0.5%
Clover Health Investments Corp	Healthcare	CLOV	0.4%
GeneDx Holdings Corp	Healthcare	WGS	0.4%
Centrus Energy Corp.	Energy	LEU	0.4%
CommScope Holdings Co Inc	Technology	COMM	0.4%
	Total:		7.0%

Market Capitalization



Mid-Cap 5.7%
Small-Cap 94.3%

Sector Weightings



Healthcare 26.5%
Financials 22.5%
Technology 12.3%
Industrials 9.7%
Consumer Discretionary 9.1%
Real Estate & REITs 5.5%
Others 14.5%

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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 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 VettaFi 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.