

SNRMCRO / VettaFi US Equity Micro-Cap Index

Index fact sheet as of January 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 vetafi.com

Portfolio Characteristics

Number of Companies: 1,974

Company Size by Market Capitalization (millions):

Average: \$215
Median: \$125
Largest: \$5,609
Smallest: \$0

Performance Data

3 Month: 19.3%
6 Month: -9.4%
YTD: -3.9%
1 Year: -12.0%
Annualized 3 Year: -8.5%
Annualized 5 Year: 2.9%
Annualized 10 Year: 3.7%
Standard Deviation: 23.2%
Sharpe Ratio: 0.25

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
Praxis Precision Medicines Inc	Healthcare	PRAX	1.5%
The Beachbody Company Inc	Consumer Discretionary	BODY	0.5%
Kura Oncology Inc.	Healthcare	KURA	0.4%
Kaman Corporation	Industrials	KAMN	0.4%
REE Automotive Ltd.	Consumer Discretionary	REE	0.3%
Vera Therapeutics Inc.	Healthcare	VERA	0.3%
Lending Club Corporation	Financials	LC	0.3%
Brightsphere Investment Group Inc	Financials	BSIG	0.3%
Establishment Labs Hldgs Inc	Healthcare	ESTA	0.3%
Macrogenics Inc	Healthcare	MGNX	0.3%
Total:			4.5%

Market Capitalization



Mid-Cap 1.5%
Small-Cap 98.5%

Sector Weightings



Healthcare 28.6%
Financials 21.0%
Industrials 13.0%
Consumer Discretionary 10.2%
Technology 9.5%
Media & Communications 4.9%
Others 12.8%

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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.