

SNRSMCR / VettaFi US Equity Small/Micro-Cap Index

Index fact sheet as of March 28, 2024

SNRSMCR Facts

Ticker

Price Return: SNRSMCR
Total Return: SNRSMCRT
Net Total Return: SNRSMCRN

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: 2,917

Company Size by Market
Capitalization (millions):

Average: \$920
Median: \$380
Largest: \$10,222
Smallest: \$0

Performance Data

3 Month: 2.5%
6 Month: 18.1%
YTD: 2.5%
1 Year: 15.2%
Annualized 3 Year: -1.5%
Annualized 5 Year: 7.4%
Annualized 10 Year: 7.1%
Standard Deviation: 21.1%
Sharpe Ratio: 0.41

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

Performance of \$1,000 invested



Top 10 Constituents

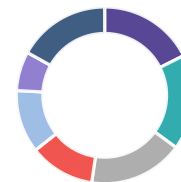
Company Name	Sector	Ticker	Index Weight
Carvana Co	Consumer Discretionary	CVNA	0.4%
Viking Therapeutics Inc.	Healthcare	VKTX	0.4%
Cytokinetics Inc	Healthcare	CYTK	0.3%
Nextracker Inc	Technology	NXT	0.3%
FTAI Aviation Ltd	Industrials	FTAI	0.3%
Abercrombie & Fitch Co	Consumer Discretionary	ANF	0.3%
Installed Building Products Inc	Industrials	IBP	0.3%
CAVA Group Inc.	Consumer Discretionary	CAVA	0.3%
Marathon Digital Holdings Inc	Technology	MARA	0.3%
Blueprint Medicines Corporation	Healthcare	BPMC	0.2%
Total:			2.9%

Market Capitalization



Large-Cap 0.4%
Mid-Cap 60.3%
Small-Cap 39.3%

Sector Weightings



Healthcare 17.6%
Industrials 17.5%
Financials 17.3%
Technology 12.0%
Consumer Discretionary 11.5%
Real Estate & REITs 7.2%
Others 16.9%

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