

# SNRSMCR / VettaFi US Equity Small/Micro-Cap Index

Index fact sheet as of January 31, 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 2,966

Company Size by Market Capitalization (millions):

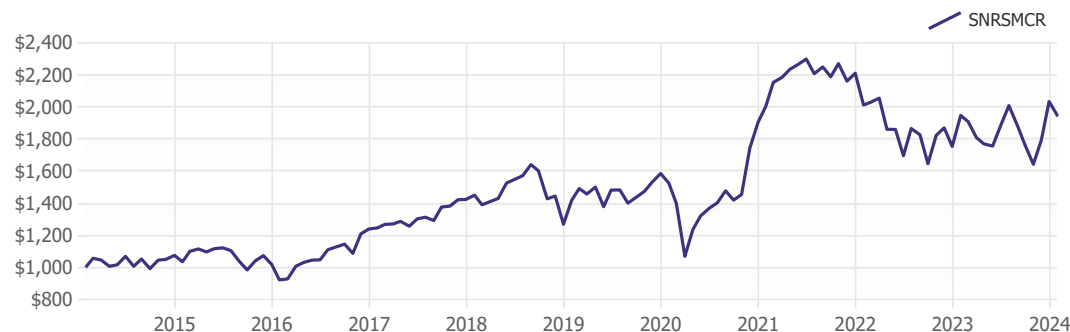
Average: \$840  
Median: \$332  
Largest: \$7,661  
Smallest: \$0

## Performance Data

3 Month: 18.2%  
6 Month: -3.3%  
YTD: -4.5%  
1 Year: -0.3%  
Annualized 3 Year: -1.0%  
Annualized 5 Year: 6.5%  
Annualized 10 Year: 6.9%  
Standard Deviation: 21.1%  
Sharpe Ratio: 0.40

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



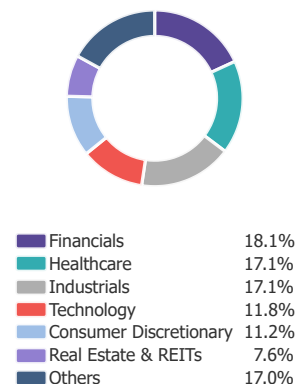
## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Cytokinetics Inc	Healthcare	CYTK	0.3%
FTAI Aviation Ltd	Industrials	FTAI	0.2%
Praxis Precision Medicines Inc	Healthcare	PRAX	0.2%
Abercrombie & Fitch Co	Consumer Discretionary	ANF	0.2%
Blueprint Medicines Corporation	Healthcare	BPMC	0.2%
F N B Corp (Pennsylvania)	Financials	FNB	0.2%
Kyndryl Holdings Inc	Technology	KD	0.2%
Installed Building Products Inc	Industrials	IBP	0.2%
FED Signal Corp	Industrials	FSS	0.2%
Academy Sports and Outdoors Inc	Consumer Discretionary	ASO	0.2%
<b>Total:</b>			<b>2.3%</b>

## Market Capitalization



## Sector Weightings



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.

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