

SN2000 / S-Network US Equity Small-Cap 2000 Index

Index fact sheet as of March 28, 2024

SN2000 Facts

Ticker

Price Return: SN2000
Total Return: SN2000T
Net Total Return: SN2000N

Index Launch

June 22, 2015

Base Value

1,000 on December 17, 1999

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: 1,968

Company Size by Market
Capitalization (millions):

Average: \$1,132
Median: \$643
Largest: \$10,222
Smallest: \$14

Performance Data

3 Month: 2.8%
6 Month: 19.0%
YTD: 2.8%
1 Year: 16.2%
Annualized 3 Year: -0.9%
Annualized 5 Year: 8.5%
Annualized 10 Year: 7.7%
Standard Deviation: 21.5%
Sharpe Ratio: 0.43

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 Small-Cap 2000 Index represents the 1001st through 3000th largest US stocks exclude REITS.

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	0.4%
Nextracker Inc	Technology	NXT	0.4%
Abercrombie & Fitch Co	Consumer Discretionary	ANF	0.3%
CAVA Group Inc.	Consumer Discretionary	CAVA	0.3%
Marathon Digital Holdings Inc	Technology	MARA	0.3%
SPX Technologies Inc.	Industrials	SPXC	0.3%
Freshpet Inc	Consumer Staples	FRPT	0.3%
Armstrong World Industries Inc.	Industrials	AWI	0.3%
Total:			3.4%

Market Capitalization



Large-Cap 0.4%
Mid-Cap 57.0%
Small-Cap 42.6%

Sector Weightings



Healthcare 19.9%
Industrials 18.8%
Financials 17.7%
Consumer Discretionary 12.5%
Technology 12.4%
Energy 5.1%
Others 13.7%

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