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

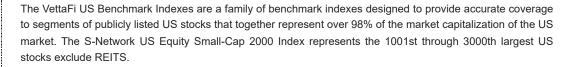
Number of Companies: 1,968

Company Size by Market Capitalization (millions):

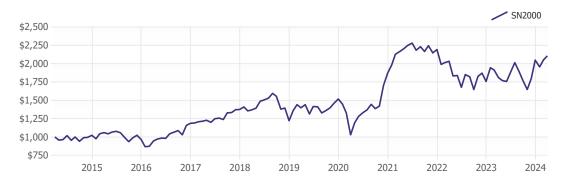
Average:	\$1,132
Median:	\$643
Largest:	\$10,222
Smallest:	\$14

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

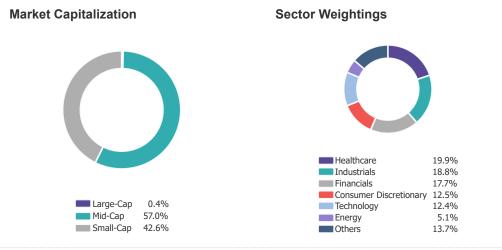


Performance of \$1,000 invested



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%



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