

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

Index fact sheet as of January 31, 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: 1,986

Company Size by Market Capitalization (millions):

Average: \$1,041
Median: \$598
Largest: \$7,661
Smallest: \$22

Performance Data

3 Month: 18.8%
6 Month: -2.9%
YTD: -4.5%
1 Year: 0.6%
Annualized 3 Year: -0.4%
Annualized 5 Year: 7.5%
Annualized 10 Year: 7.3%
Standard Deviation: 21.5%
Sharpe Ratio: 0.42

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
Cytokinetics Inc	Healthcare	CYTK	0.4%
Praxis Precision Medicines Inc	Healthcare	PRAX	0.3%
Abercrombie & Fitch Co	Consumer Discretionary	ANF	0.3%
Academy Sports and Outdoors Inc	Consumer Discretionary	ASO	0.3%
SPX Technologies Inc.	Industrials	SPXC	0.2%
Assured Guaranty Ltd.	Financials	AGO	0.2%
Alpha Metallurgical Resources Inc	Energy	AMR	0.2%
Armstrong World Industries Inc.	Industrials	AWI	0.2%
Organon & Co	Healthcare	OGN	0.2%
Acadia Pharmaceuticals Inc	Healthcare	ACAD	0.2%
	Total:		2.7%

Market Capitalization



Mid-Cap 53.4%
Small-Cap 46.6%

Sector Weightings



Healthcare 19.6%
Financials 18.7%
Industrials 18.4%
Technology 12.3%
Consumer Discretionary 11.9%
Energy 4.9%
Others 14.1%

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