

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

Index fact sheet as of October 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: 1,954

Company Size by Market Capitalization (millions):

Average: \$1,140
Median: \$626
Largest: \$11,328
Smallest: \$9

Performance Data

3 Month: -1.4%
6 Month: 13.1%
YTD: 7.7%
1 Year: 34.0%
Annualized 3 Year: -0.6%
Annualized 5 Year: 9.6%
Annualized 10 Year: 8.3%
Standard Deviation: 21.6%
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
Reddit Inc	Media & Communications	RDDT	0.5%
Lumen Technologies Inc	Media & Communications	LUMN	0.3%
QXO Inc	Technology	QXO	0.3%
CNX Resources Corporation	Energy	CNX	0.3%
Herc Holdings Inc	Industrials	HRI	0.3%
CSW Industrials Inc.	Industrials	CSWI	0.3%
Lazard Inc	Financials	LAZ	0.3%
TPG Inc	Financials	TPG	0.3%
Knife River Corp.	Materials	KNF	0.3%
Zeta Global Holdings Corp	Technology	ZETA	0.3%
	Total:		3.2%

Market Capitalization



Large-Cap 0.5%
Mid-Cap 58.6%
Small-Cap 40.9%

Sector Weightings



Financials 20.4%
Healthcare 19.2%
Industrials 17.6%
Technology 13.0%
Consumer Discretionary 10.7%
Energy 4.3%
Others 14.8%

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