

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

Index fact sheet as of December 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

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: 1,997

Company Size by Market
Capitalization (millions):

Average: \$1,150
Median: \$657
Largest: \$10,246
Smallest: \$16

Performance Data

3 Month: 3.2%
6 Month: 13.4%
YTD: 12.1%
1 Year: 12.1%
Annualized 3 Year: 1.6%
Annualized 5 Year: 8.6%
Annualized 10 Year: 8.4%
Standard Deviation: 22.0%
Sharpe Ratio: 0.44

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 |
|-------------------------------|------------------------|--------|--------------|
| Talen Energy Corporation | Utilities | TLN | 0.5% |
| SoundHound AI Inc | Technology | SOUN | 0.3% |
| Lazard Inc | Financials | LAZ | 0.3% |
| Liberty Media Corp Del | Media & Communications | LLYVK | 0.3% |
| Chewy Inc | Consumer Discretionary | CHWY | 0.3% |
| Semtech Corporation | Technology | SMTC | 0.3% |
| Shake Shack Inc | Consumer Discretionary | SHAK | 0.3% |
| InterDigital Inc. | Technology | IDCC | 0.2% |
| Six Flags Entertainment Corp. | Consumer Discretionary | FUN | 0.2% |
| Arcosa Inc | Industrials | ACA | 0.2% |
| Total: | | | 2.9% |

Market Capitalization



Large-Cap 0.5%
Mid-Cap 58.1%
Small-Cap 41.4%

Sector Weightings



Financials 19.5%
Healthcare 17.4%
Industrials 17.2%
Technology 15.0%
Consumer Discretionary 11.6%
Energy 4.6%
Others 14.7%

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