

SN100DV / S-Network US Equity Deep Value Index

Index fact sheet as of April 30, 2024

SN100DV Facts

Ticker

Price Return: SN100DV
Total Return: SN100DVT
Net Total Return: SN100DVN

Index Launch

September 26, 2017

Base Value

1,000 on June 17, 2005

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: 100

Company Size by Market Capitalization (millions):

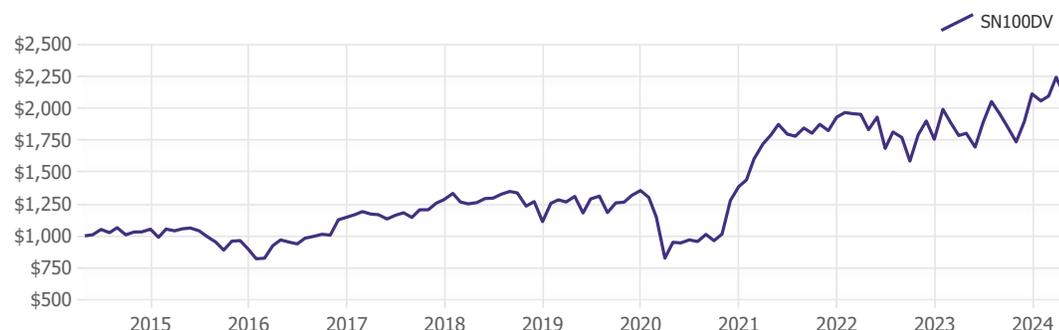
Average: \$22,370
Median: \$6,937
Largest: \$518,951
Smallest: \$1,915

Performance Data

3 Month: 1.6%
6 Month: 20.4%
YTD: -1.0%
1 Year: 15.9%
Annualized 3 Year: 5.3%
Annualized 5 Year: 9.8%
Annualized 10 Year: 7.6%
Standard Deviation: 23.5%
Sharpe Ratio: 0.41

The S-Network US Style Indexes and the VettaFi US Style Indexes are families of indexes designed to measure the performance of portfolios exposed to a Growth or Value Style. The S-Network US Equity Deep Value Index represents the 100 most value-oriented stocks in the S-Network US Large/Mid-Cap Value Index, subject to sector caps.

Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Antero Resources Corporation		AR	1.3%
Delta Air Lines Inc.		DAL	1.2%
United Airlines Holdings Inc		UAL	1.2%
Alaska Air Group Inc.		ALK	1.2%
Air Lease Corporation		AL	1.2%
General Motors Company		GM	1.2%
Weatherford International Plc		WFRD	1.2%
TD Synnex Corp		SNX	1.2%
MDU Resources Group Inc.		MDU	1.1%
Group 1 Automotive Inc.		GPI	1.1%
Total:			11.8%

Market Capitalization



VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions. VettaFi owns and administers S-Network Global indexes.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the S-Network US Equity Deep Value Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 120 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 120 month period. The S-Network US Equity Deep Value Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.