

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



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