

SN1000V / S-Network US Equity Large/Mid-Cap Value Index

Index fact sheet as of January 31, 2024

SN1000V Facts

Ticker

Price Return: SN1000V
Total Return: SN1000VT
Net Total Return: SN1000VN

Index Launch

June 22, 2015

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: 699

Company Size by Market Capitalization (millions):

Average: \$33,753
Median: \$11,294
Largest: \$1,603,842
Smallest: \$1,595

Performance Data

3 Month: 15.1%
6 Month: 4.9%
YTD: 0.6%
1 Year: 9.7%
Annualized 3 Year: 11.5%
Annualized 5 Year: 11.1%
Annualized 10 Year: 10.1%
Standard Deviation: 15.6%
Sharpe Ratio: 0.67

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 Large/Mid-Cap Value Index represents large- and mid-capitalization US stocks that are constituents of SN1000 and maintain certain characteristics associated with "value" stocks.

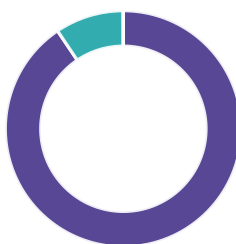
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Amazon.com Inc.	Consumer Discretionary	AMZN	9.4%
Berkshire Hathaway Inc.	Financials	BRK/B	4.3%
JPMorgan Chase & Co.	Financials	JPM	3.4%
Bank of America Corp.	Financials	BAC	1.8%
Walmart Inc	Consumer Discretionary	WMT	1.6%
UnitedHealth Group Inc.	Healthcare	UNH	1.5%
Comcast Corporation	Media & Communications	CMCSA	1.2%
Chevron Corp.	Energy	CVX	1.2%
Verizon Communications Inc.	Media & Communications	VZ	1.2%
The Procter & Gamble Company	Consumer Staples	PG	1.1%
	Total:		26.7%

Market Capitalization



Large-Cap 90.6%
Mid-Cap 9.4%
Small-Cap 0.0%

Sector Weightings



Financials 25.6%
Consumer Discretionary 20.4%
Industrials 14.0%
Healthcare 12.1%
Consumer Staples 7.0%
Technology 4.7%
Others 16.2%

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