

SN100DV / S-Network US Equity Deep Value Index

Index fact sheet as of January 31, 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: \$21,696
Median: \$6,921
Largest: \$501,959
Smallest: \$3,071

Performance Data

3 Month: 18.5%
6 Month: 0.2%
YTD: -2.6%
1 Year: 3.3%
Annualized 3 Year: 12.6%
Annualized 5 Year: 10.4%
Annualized 10 Year: 8.3%
Standard Deviation: 23.3%
Sharpe Ratio: 0.44

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
Catalent Inc		CTLT	1.3%
United States Steel Corporation		X	1.3%
Ally Financial Inc.		ALLY	1.2%
PBF Energy Inc		PBF	1.2%
Viatis Inc		VTRS	1.2%
Corebridge Financial Inc.		CRBG	1.1%
Advance Auto Parts Inc.		AAP	1.1%
The Cigna Group		CI	1.1%
Citigroup Inc.		C	1.1%
General Motors Company		GM	1.1%
Total:			11.7%

Market Capitalization



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