

SN100DV / S-Network US Equity Deep Value Index

Index fact sheet as of June 30, 2026

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 Currency

USD

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: \$22,251

Median: \$9,850

Largest: \$176,793

Smallest: \$3,913

Performance Data

3 Month: 13.2%

6 Month: 15.0%

YTD: 15.0%

1 Year: 28.2%

Annualized 3 Year: 17.2%

Annualized 5 Year: 11.1%

Annualized 10 Year: 12.5%

Standard Deviation: 23.2%

Sharpe Ratio: 0.56

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 Constituents

Company Name	Sector	Ticker	Index Weight
Fortune Brands Innovations Inc		FBIN	1.3%
American Airlines Group Inc		AAL	1.2%
United Airlines Holdings Inc		UAL	1.2%
Molina Healthcare Inc.		MOH	1.2%
Reynolds Consumer Products Inc.		REYN	1.1%
Meritage Homes Corp		MTH	1.1%
Stanley Black & Decker Inc.		SWK	1.1%
Toll Brothers Inc.		TOL	1.1%
Alaska Air Group Inc.		ALK	1.1%
Sonoco Products Company		SON	1.1%
Total:			11.5%

Market Capitalization



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