

# SNVSVB / Victory U.S. Small Cap Volatility Weighted BRI Index

Index fact sheet as of April 30, 2024

## SNVSVB Facts

### Ticker

Price Return: SNVSVB  
Total Return: SNVSVBT  
Net Total Return: SNVSVBN

### Index Launch

November 05, 2019

### Base Value

on April 11, 2011

### Index Calculation

Every fifteen (15) seconds

### Reconstitution Dates

Every 3rd Friday of April and October

### Rebalancing Dates

Every 3rd Friday of April and October

### Index Rules

Available at [vettafi.com](https://vettafi.com)

## Portfolio Characteristics

Number of Companies: 462

Company Size by Market Capitalization (millions):

Average: \$3,071  
Median: \$2,696  
Largest: \$15,980  
Smallest: \$673

## Performance Data

3 Month: 1.9%  
6 Month: 17.9%  
YTD: -2.1%  
1 Year: 15.0%  
Annualized 3 Year: 3.3%  
Annualized 5 Year: 9.3%  
Annualized 10 Year: 9.3%  
Standard Deviation: 19.6%  
Sharpe Ratio: 0.53

The VictoryShares US Small Cap Volatility Wtd ETF offers exposure to small-cap US stocks, without subjecting investors to the inherent limitations of traditional market-cap weighting. It seeks to provide investment results that track the performance of the Nasdaq Victory US Small Cap 500 Volatility Weighted Index before fees and expenses.

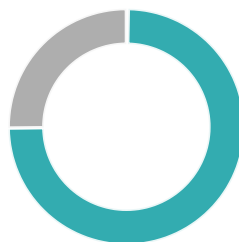
## Performance of \$1,000 invested



## Top 10 Constituents

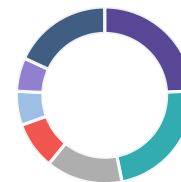
Company Name	Sector	Ticker	Index Weight
Kirby Corp	Industrials	KEX	0.4%
Seaboard Corp Del	Consumer Staples	SEB	0.4%
The Hanover Insurance Group Inc.	Financials	THG	0.4%
American States Water Co.	Utilities	AWR	0.4%
Spire Inc	Utilities	SR	0.4%
Horace Mann Educators Corporation	Financials	HMN	0.4%
New Jersey Resources Corp.	Utilities	NJR	0.4%
MDU Resources Group Inc.	Industrials	MDU	0.4%
The Wendys Company	Consumer Discretionary	WEN	0.4%
MGIC Investment Corp.	Financials	MTG	0.4%
Total:			3.6%

## Market Capitalization



Large-Cap 0.3%  
Mid-Cap 74.6%  
Small-Cap 25.2%

## Sector Weightings



Financials 24.2%  
Industrials 22.7%  
Consumer Discretionary 14.0%  
Information Technology 8.6%  
Health Care 6.2%  
Energy 6.2%  
Others 18.1%

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.

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 Victory U.S. Small Cap Volatility Weighted BRI 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 Victory U.S. Small Cap Volatility Weighted BRI Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.