

# SNVDVC / Victory US Large Cap High Dividend Long/Cash Volatility Weighted BRI Index

Index fact sheet as of April 30, 2024

## SNVDVC Facts

### Ticker

Price Return: SNVDVC  
Total Return: SNVDVCT  
Net Total Return: SNVDVCN

### Index Launch

July 01, 2021

### Base Value

1,000 on April 15, 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. Long/Cash allocation  
changes are implemented on the  
2nd business day each month.

### Index Rules

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

## Portfolio Characteristics

Number of Companies: 100

Company Size by Market  
Capitalization (millions):

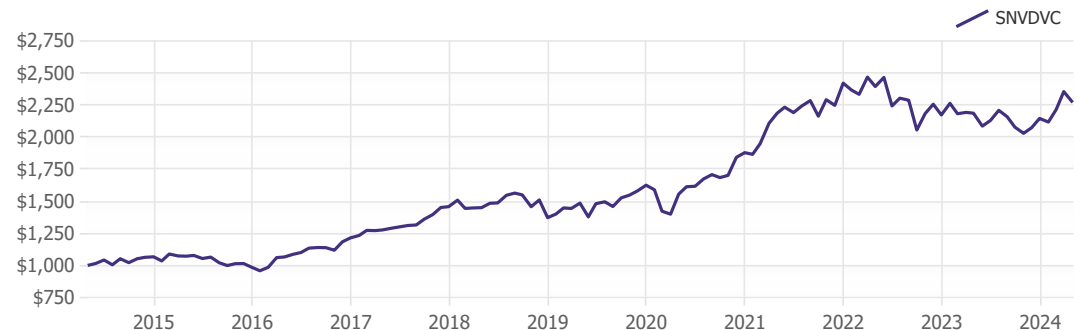
Average: \$42,558  
Median: \$24,443  
Largest: \$602,573  
Smallest: \$10,049

## Performance Data

3 Month: 7.2%  
6 Month: 11.9%  
YTD: 5.8%  
1 Year: 3.8%  
Annualized 3 Year: 1.3%  
Annualized 5 Year: 8.8%  
Annualized 10 Year: 8.5%  
Standard Deviation: 13.1%  
Sharpe Ratio: 0.65

The Victory US Large Cap High Dividend Long/Cash Volatility Weighted BRI Index is comprised of the highest 100 dividend-yielding stocks within the SNVVBX. The goal of the Long/Cash structure is to reduce exposure to equities during significant market decline periods by going partially to cash, and subsequently reallocating to stocks when market prices have further declined or rebounded.

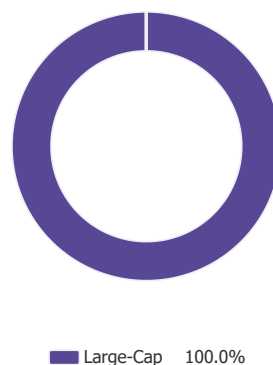
## Performance of \$1,000 invested



## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Kimberly-Clark Corporation		KMB	1.6%
Waste Management Inc.		WM	1.4%
Atmos Energy Corp.		ATO	1.4%
Kinder Morgan Inc.		KMI	1.4%
Otis Worldwide Corp.		OTIS	1.4%
Illinois Tool Works Inc.		ITW	1.4%
Avery Dennison Corporation		AVY	1.3%
The Williams Companies Inc.		WMB	1.3%
Consolidated Edison Inc.		ED	1.3%
Southern Co.		SO	1.3%
Total:			13.8%

## Market Capitalization



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 US Large Cap High Dividend Long/Cash 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 US Large Cap High Dividend Long/Cash Volatility Weighted BRI Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.