

SNVBC / Victory US Large/Mid Cap Long/Cash Volatility Weighted BRI Index

Index fact sheet as of April 30, 2024

SNVBC Facts

Ticker

Price Return: SNVBC
Total Return: SNVBC_T
Net Total Return: SNVBC_N

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

Portfolio Characteristics

Number of Companies: 284

Company Size by Market Capitalization (millions):

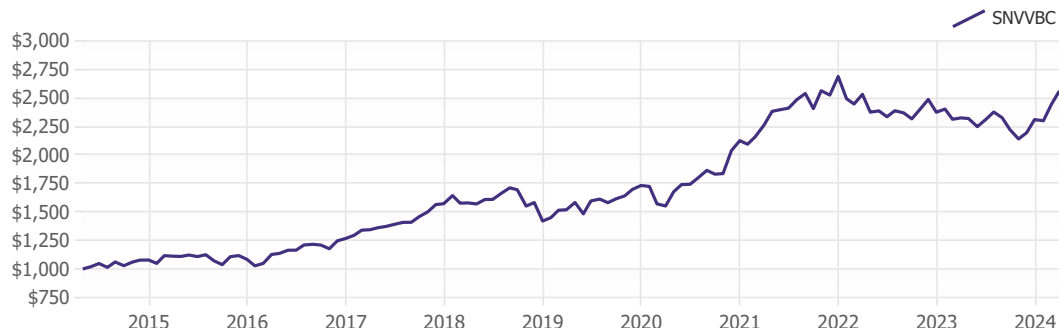
Average: \$47,648
Median: \$22,962
Largest: \$2,160,050
Smallest: \$5,853

Performance Data

3 Month: 5.0%
6 Month: 12.8%
YTD: 4.6%
1 Year: 4.1%
Annualized 3 Year: 0.5%
Annualized 5 Year: 8.8%
Annualized 10 Year: 9.2%
Standard Deviation: 12.9%
Sharpe Ratio: 0.71

The Victory US Large/Mid Cap Long/Cash Volatility Weighted BRI Index represents large- and mid-capitalization companies of SNVBX. 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.

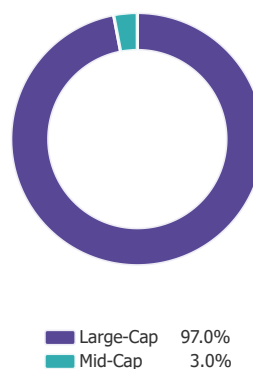
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Globe Life Inc		GL	0.7%
Republic Services Inc.		RSG	0.7%
Kimberly-Clark Corporation		KMB	0.6%
Cencora Inc		COR	0.6%
Roper Technologies Inc		ROP	0.6%
Ametek Inc.		AME	0.6%
Wabtec Corp		WAB	0.6%
Waste Management Inc.		WM	0.6%
Atmos Energy Corp.		ATO	0.6%
Amphenol Corporation		APH	0.6%
Total:			6.1%

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/Mid Cap 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/Mid Cap 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.