

# SNVVBX / Victory US Large/Mid Cap Volatility Weighted BRI Index

Index fact sheet as of April 30, 2024

## SNVVBX Facts

### Ticker

Price Return: SNVVBX  
Total Return: SNVVBXT  
Net Total Return: SNVVBXN

### Index Launch

March 29, 2019

### Base Value

492.70 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

### Index Rules

Available at [vettafi.com](https://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: 20.9%  
YTD: 4.6%  
1 Year: 17.6%  
Annualized 3 Year: 6.4%  
Annualized 5 Year: 11.2%  
Annualized 10 Year: 11.4%  
Standard Deviation: 16.2%  
Sharpe Ratio: 0.72

Designed to track large capitalization stocks listed on U.S. stock exchanges that meet eVALUEator's criteria for Index inclusion.

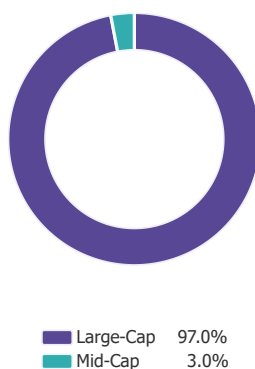
## Performance of \$1,000 invested



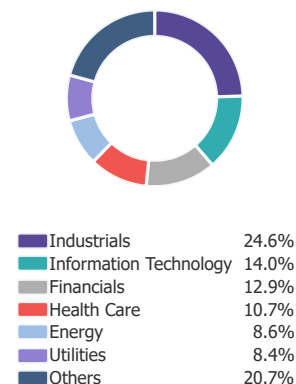
## Top 10 Constituents

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

## Market Capitalization



## Sector Weightings



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