

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

Index fact sheet as of January 31, 2024

SNVBC Facts

Ticker

Price Return: SNVBC
Total Return: SNVBCBCT
Net Total Return: SNVBCBN

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: 293

Company Size by Market Capitalization (millions):

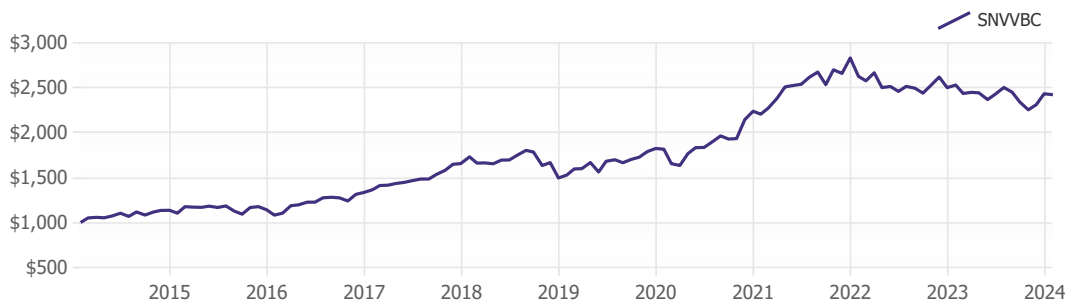
Average: \$40,828
Median: \$20,770
Largest: \$1,519,717
Smallest: \$624

Performance Data

3 Month: 7.5%
6 Month: -3.2%
YTD: -0.4%
1 Year: -4.3%
Annualized 3 Year: 3.2%
Annualized 5 Year: 9.6%
Annualized 10 Year: 9.2%
Standard Deviation: 12.6%
Sharpe Ratio: 0.73

The Victory US Large/Mid Cap Long/Cash Volatility Weighted BRI Index eliminates companies from the corresponding NQVWLCCT that do not satisfy the proprietary Biblically Responsible Investing filtering criteria. 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.

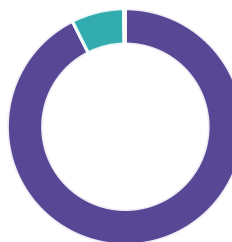
Performance of \$1,000 invested



Top 10 Constituents

| Company Name | Sector | Ticker | Index Weight |
|------------------------------|--------|--------|--------------|
| Waste Management Inc. | | WM | 0.6% |
| Costco Wholesale Corporation | | COST | 0.6% |
| Republic Services Inc. | | RSG | 0.6% |
| Cencora Inc | | COR | 0.6% |
| Roper Technologies Inc | | ROP | 0.6% |
| General Dynamics Corporation | | GD | 0.5% |
| Sysco Corporation | | SYN | 0.5% |
| Amphenol Corporation | | APH | 0.5% |
| Cintas Corporation | | CTAS | 0.5% |
| Cboe Global Markets Inc | | CBOE | 0.5% |
| Total: | | | 5.6% |

Market Capitalization



Large-Cap 92.6%
Mid-Cap 7.2%
Small-Cap 0.2%

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.