

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

Index fact sheet as of January 31, 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

Portfolio Characteristics

Number of Companies: 469

Company Size by Market Capitalization (millions):

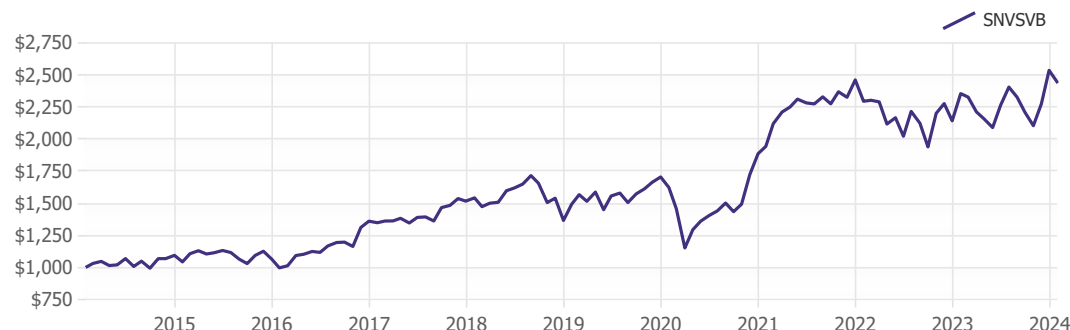
Average: \$2,787
Median: \$2,433
Largest: \$28,020
Smallest: \$402

Performance Data

3 Month: 15.8%
6 Month: 1.3%
YTD: -3.9%
1 Year: 3.5%
Annualized 3 Year: 7.8%
Annualized 5 Year: 10.3%
Annualized 10 Year: 9.3%
Standard Deviation: 19.5%
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

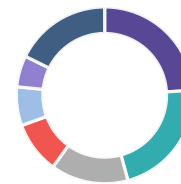
Company Name	Sector	Ticker	Index Weight
Newmarket Corporation	Materials	NEU	0.4%
Armstrong World Industries Inc.	Industrials	AWI	0.4%
Graham Holdings Co	Consumer Discretionary	GHC	0.4%
Chesapeake Utilities Corporation	Utilities	CPK	0.4%
M.D.C. Holdings Inc.	Consumer Discretionary	MDC	0.4%
CBIZ Inc.	Industrials	CBZ	0.3%
Bellring Brands Inc.	Consumer Staples	BRBR	0.3%
NorthWestern Energy Group Inc	Utilities	NWE	0.3%
Grand Canyon Education Inc	Consumer Discretionary	LOPE	0.3%
MGIC Investment Corp.	Financials	MTG	0.3%
	Total:		3.5%

Market Capitalization



Large-Cap 0.3%
Mid-Cap 67.2%
Small-Cap 32.5%

Sector Weightings



Industrials 24.1%
Financials 21.7%
Consumer Discretionary 14.2%
Information Technology 9.5%
Consumer Staples 7.1%
Health Care 5.7%
Others 17.7%

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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.