

SFLO / Victory US Small Cap Free Cash Flow Index

Index fact sheet as of March 28, 2024

SFLO Facts

Ticker

Price Return: SFLO

Total Return: SFLOT

Net Total Return: SFLONT

Index Launch

September 26, 2023

Base Value

1,000 on December 17, 1999

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of March, June, September and December

Rebalancing Dates

Every 3rd Friday of March, June, September and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 200

Company Size by Market Capitalization (millions):

Average: \$2,697
Median: \$1,621
Largest: \$11,988
Smallest: \$126

Performance Data

3 Month: 7.9%
6 Month: 20.5%
YTD: 7.9%
1 Year: 33.3%
Annualized 3 Year: 18.0%
Annualized 5 Year: 20.1%
Annualized 10 Year: 13.8%
Standard Deviation: 22.3%
Sharpe Ratio: 0.68

The Victory US Small Cap Free Cash Flow Index measures the performance of profitable small-cap companies that exhibit high free cash flow yield and higher growth characteristics. The index is subject to sector and individual security weight constraints. The constituents are weighted by modified free cash flow yield.

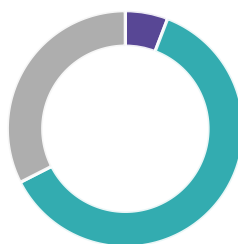
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Globus Med Inc	Healthcare	GMED	1.6%
Dillards Inc.	Consumer Discretionary	DDS	1.5%
Scorpio Tankers Inc	Industrials	STNG	1.5%
HF Sinclair Corp.	Energy	DINO	1.4%
Roivant Sciences Ltd	Healthcare	ROIV	1.4%
Graham Holdings Co	Consumer Discretionary	GHC	1.3%
Mueller Industries Inc.	Materials	MLI	1.3%
International Seaways Inc.	Industrials	INSW	1.3%
Cleveland-Cliffs Inc	Materials	CLF	1.3%
Avnet Inc.	Industrials	AVT	1.3%
Total:			13.9%

Market Capitalization



Large-Cap 5.8%
Mid-Cap 61.7%
Small-Cap 32.5%

Sector Weightings



Industrials 29.3%
Energy 24.7%
Consumer Discretionary 13.3%
Healthcare 13.0%
Technology 8.0%
Materials 5.5%
Others 6.1%

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 Small Cap Free Cash Flow 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 Small Cap Free Cash Flow Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.