

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

Index fact sheet as of January 31, 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 293

Company Size by Market Capitalization (millions):

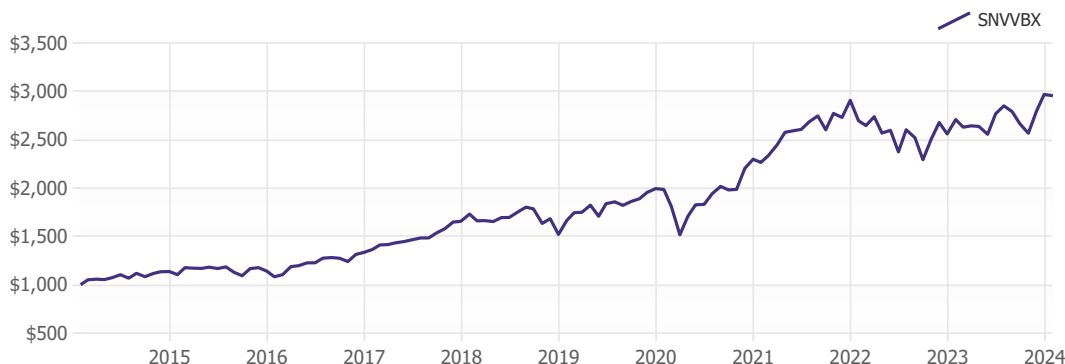
Average: \$40,828  
Median: \$20,770  
Largest: \$1,519,717  
Smallest: \$624

## Performance Data

3 Month: 15.1%  
6 Month: 3.7%  
YTD: -0.4%  
1 Year: 9.1%  
Annualized 3 Year: 9.2%  
Annualized 5 Year: 12.2%  
Annualized 10 Year: 11.4%  
Standard Deviation: 16.1%  
Sharpe Ratio: 0.73

Designed to track large capitalization stocks listed on U.S. stock exchanges that meet eVALUEator's criteria for Index inclusion. The NASDAQ Victory U.S. 500 Large Cap Volatility Weighted Index (Ticker: NQVWLC) serves as the starting universe.

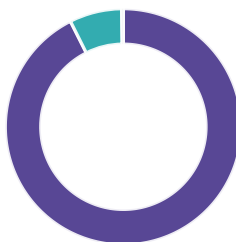
## Performance of \$1,000 invested



## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Waste Management Inc.	Industrials	WM	0.6%
Costco Wholesale Corporation	Consumer Staples	COST	0.6%
Republic Services Inc.	Industrials	RSG	0.6%
Cencora Inc	Health Care	COR	0.6%
Roper Technologies Inc	Information Technology	ROP	0.6%
General Dynamics Corporation	Industrials	GD	0.5%
Sysco Corporation	Consumer Staples	SYU	0.5%
Amphenol Corporation	Information Technology	APH	0.5%
Cintas Corporation	Industrials	CTAS	0.5%
Cboe Global Markets Inc	Financials	CBOE	0.5%
<b>Total:</b>			<b>5.6%</b>

## Market Capitalization



## Sector Weightings



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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 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.