

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

Index fact sheet as of March 28, 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

Portfolio Characteristics

Number of Companies: 293

Company Size by Market Capitalization (millions):

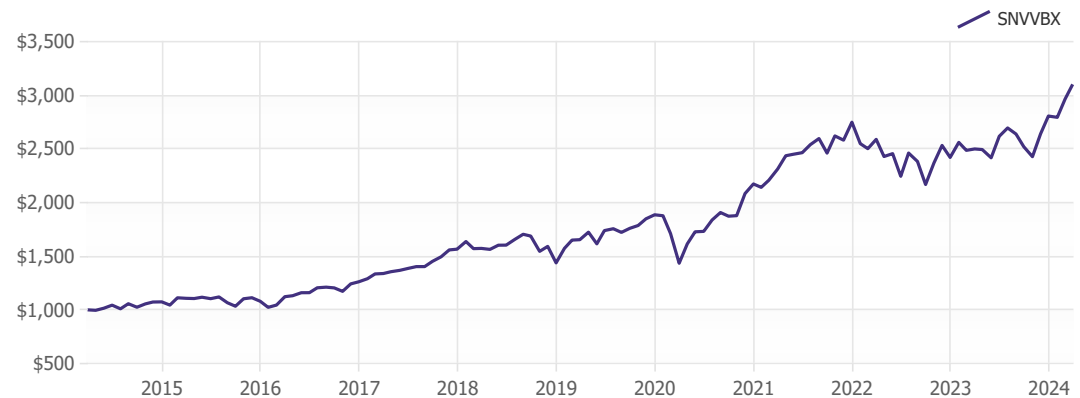
Average: \$46,718
Median: \$22,819
Largest: \$2,231,793
Smallest: \$676

Performance Data

3 Month: 10.5%
6 Month: 23.1%
YTD: 10.5%
1 Year: 24.1%
Annualized 3 Year: 10.3%
Annualized 5 Year: 13.4%
Annualized 10 Year: 12.0%
Standard Deviation: 16.1%
Sharpe Ratio: 0.76

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

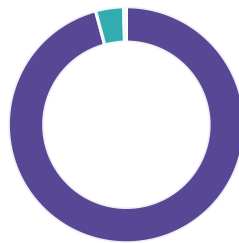
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Waste Management Inc.	Industrials	WM	0.6%
Republic Services Inc.	Industrials	RSG	0.6%
Costco Wholesale Corporation	Consumer Staples	COST	0.6%
Amphenol Corporation	Information Technology	APH	0.6%
Garmin Ltd	Consumer Discretionary	GRMN	0.6%
Cencora Inc	Health Care	COR	0.5%
Deckers Outdoor Corporation	Consumer Discretionary	DECK	0.5%
Cintas Corporation	Industrials	CTAS	0.5%
Roper Technologies Inc	Information Technology	ROP	0.5%
General Dynamics Corporation	Industrials	GD	0.5%
Total:			5.6%

Market Capitalization



Large-Cap 95.8%
Mid-Cap 3.8%
Small-Cap 0.4%

Sector Weightings



Industrials 26.3%
Information Technology 14.2%
Health Care 12.4%
Financials 10.2%
Consumer Discretionary 9.3%
Utilities 8.3%
Others 19.4%

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