

SNVDVC / Victory US Large Cap High Dividend Long/Cash Volatility Weighted BRI Index

Index fact sheet as of January 31, 2024

SNVDVC Facts

Ticker

Price Return: SNVDVC
Total Return: SNVDVCT
Net Total Return: SNVDVCN

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: 100

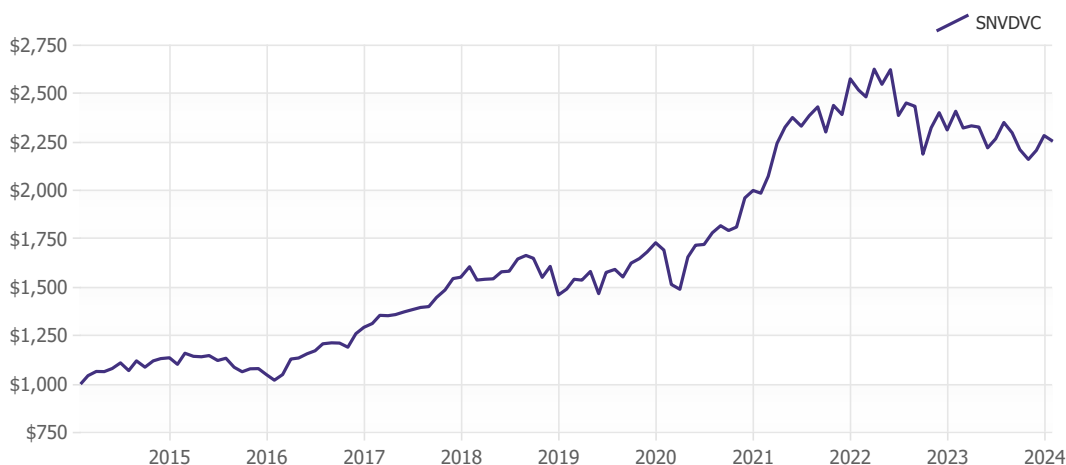
Company Size by Market Capitalization (millions):

Average: \$37,472
Median: \$19,063
Largest: \$487,028
Smallest: \$624

Performance Data

3 Month: 4.3%
6 Month: -4.1%
YTD: -1.3%
1 Year: -6.4%
Annualized 3 Year: 4.3%
Annualized 5 Year: 8.6%
Annualized 10 Year: 8.5%
Standard Deviation: 12.9%
Sharpe Ratio: 0.66

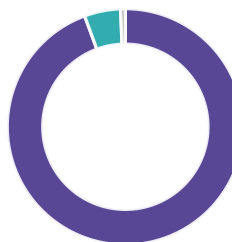
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Waste Management Inc.		WM	1.7%
General Dynamics Corporation		GD	1.5%
Sysco Corporation		SYU	1.5%
Juniper Networks Inc.		JNPR	1.4%
Garmin Ltd		GRMN	1.4%
Service Corporation International		SCI	1.4%
TE Connectivity Ltd		TEL	1.3%
DTE Energy Co.		DTE	1.3%
Consolidated Edison Inc.		ED	1.3%
Cardinal Health Inc.		CAH	1.3%
Total:			14.2%

Market Capitalization



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