

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

Index fact sheet as of October 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 460

Company Size by Market Capitalization (millions):

Average: \$3,673  
Median: \$3,298  
Largest: \$30,623  
Smallest: \$453

## Performance Data

3 Month: -2.0%  
6 Month: 11.8%  
YTD: 9.4%  
1 Year: 31.9%  
Annualized 3 Year: 5.4%  
Annualized 5 Year: 11.5%  
Annualized 10 Year: 10.0%  
Standard Deviation: 19.5%  
Sharpe Ratio: 0.54

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.

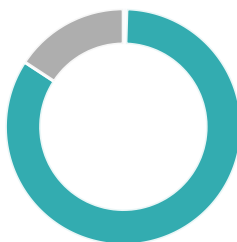
## Performance of \$1,000 invested



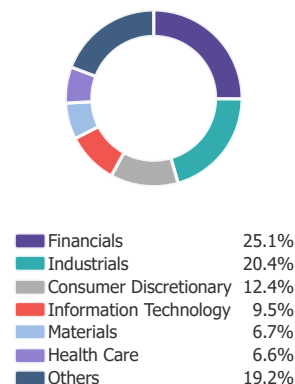
## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
DT Midstream Inc	Energy	DTM	0.4%
Idacorp Inc	Utilities	IDA	0.4%
Portland General Electric Company	Utilities	POR	0.4%
Spire Inc	Utilities	SR	0.4%
Madison Square Garden Sports Corp	Communication Services	MSGS	0.4%
Federated Hermes Inc	Financials	FHI	0.4%
New Jersey Resources Corp.	Utilities	NJR	0.4%
Flowers Foods Inc.	Consumer Staples	FLO	0.4%
NorthWestern Energy Group Inc	Utilities	NWE	0.4%
Grand Canyon Education Inc	Consumer Discretionary	LOPE	0.4%
<b>Total:</b>			<b>3.9%</b>

## Market Capitalization



## Sector Weightings



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 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.