

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

Index fact sheet as of December 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

Portfolio Characteristics

Number of Companies: 460

Company Size by Market Capitalization (millions):

Average: \$3,714
Median: \$3,334
Largest: \$25,181
Smallest: \$503

Performance Data

3 Month: 0.7%
6 Month: 10.7%
YTD: 12.2%
1 Year: 12.2%
Annualized 3 Year: 4.9%
Annualized 5 Year: 10.8%
Annualized 10 Year: 10.0%
Standard Deviation: 20.0%
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.

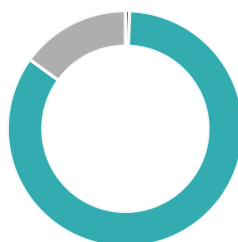
Performance of \$1,000 invested



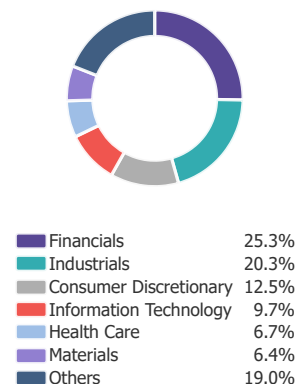
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
DT Midstream Inc	Energy	DTM	0.5%
Idacorp Inc	Utilities	IDA	0.4%
Grand Canyon Education Inc	Consumer Discretionary	LOPE	0.4%
Spire Inc	Utilities	SR	0.4%
TXNM Energy Inc.	Utilities	TXNM	0.4%
Federated Hermes Inc	Financials	FHI	0.4%
Madison Square Garden Sports Corp	Communication Services	MSGS	0.4%
New Jersey Resources Corp.	Utilities	NJR	0.4%
MDU Resources Group Inc.	Industrials	MDU	0.4%
The Hanover Insurance Group Inc.	Financials	THG	0.4%
Total:			4.0%

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.