

SNVVBC / Victory US Large/Mid Cap Long/Cash Volatility Weighted BRI Index

Index fact sheet as of October 31, 2024

SNVVBC Facts

Ticker

Price Return: SNVVBC
Total Return: SNVVBCT
Net Total Return: SNVBCN

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: 286

Company Size by Market Capitalization (millions):

Average: \$54,569
Median: \$25,084
Largest: \$3,256,603
Smallest: \$1,705

Performance Data

3 Month: 2.4%
6 Month: 9.2%
YTD: 14.2%
1 Year: 23.2%
Annualized 3 Year: 1.0%
Annualized 5 Year: 9.9%
Annualized 10 Year: 9.5%
Standard Deviation: 12.8%
Sharpe Ratio: 0.71

The Victory US Large/Mid Cap Long/Cash Volatility Weighted BRI Index represents large- and mid-capitalization companies of SNVVBC. The goal of the Long/Cash structure is to reduce exposure to equities during significant market decline periods by going partially to cash, and subsequently reallocating to stocks when market prices have further declined or rebounded.

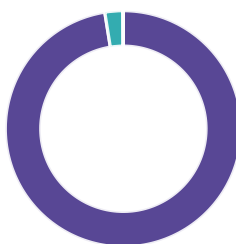
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Entergy Corporation	Utilities	ETR	0.6%
NiSource Inc.	Utilities	NI	0.6%
Republic Services Inc.	Industrials	RSG	0.6%
Atmos Energy Corp.	Utilities	ATO	0.6%
Linde PLC	Materials	LIN	0.6%
Intercontinental Exchange Inc	Financials	ICE	0.6%
Illinois Tool Works Inc.	Industrials	ITW	0.6%
Southern Co.	Utilities	SO	0.6%
CMS Energy Corporation	Utilities	CMS	0.6%
Eergy Inc	Utilities	EVRG	0.6%
	Total:		6.0%

Market Capitalization



Large-Cap 97.5%
Mid-Cap 2.5%
Small-Cap 0.1%

Sector Weightings



Industrials 26.2%
Financials 13.7%
Technology 12.8%
Healthcare 11.5%
Utilities 9.5%
Energy 7.3%
Others 19.0%

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