

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

Index fact sheet as of December 31, 2024

SNVBC Facts

Ticker

Price Return: SNVBC
Total Return: SNVBCT
Net Total Return: SNVBCN

Index Launch

July 01, 2021

Base Value

1,000 on April 15, 2011

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: \$57,425
Median: \$24,509
Largest: \$3,294,134
Smallest: \$1,583

Performance Data

3 Month: -2.1%
6 Month: 6.4%
YTD: 13.7%
1 Year: 13.7%
Annualized 3 Year: -0.8%
Annualized 5 Year: 8.7%
Annualized 10 Year: 9.3%
Standard Deviation: 13.2%
Sharpe Ratio: 0.67

The Victory US Large/Mid Cap Long/Cash Volatility Weighted BRI Index represents large- and mid-capitalization companies of SNVBX. 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.

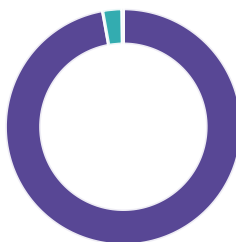
Performance of \$1,000 invested



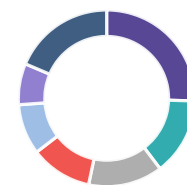
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
NiSource Inc.	Utilities	NI	0.7%
Republic Services Inc.	Industrials	RSG	0.6%
Atmos Energy Corp.	Utilities	ATO	0.6%
Entergy Corporation	Utilities	ETR	0.6%
Kinder Morgan Inc.	Energy	KMI	0.6%
Verisign Inc.	Technology	VRSN	0.6%
Intercontinental Exchange Inc	Financials	ICE	0.6%
Cheniere Energy Inc	Energy	LNG	0.6%
Eergy Inc	Utilities	EVRG	0.6%
Illinois Tool Works Inc.	Industrials	ITW	0.6%
Total:			6.1%

Market Capitalization



Sector Weightings



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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 US Large/Mid Cap Long/Cash 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 US Large/Mid Cap Long/Cash Volatility Weighted BRI Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.