

SNVVBX / Victory US Large/Mid Cap Volatility Weighted BRI Index

Index fact sheet as of October 31, 2024

SNVVBX Facts

Ticker

Price Return: SNVVBX
Total Return: SNVVBXT
Net Total Return: SNVVBXN

Index Launch

March 29, 2019

Base Value

492.70 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

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 286

Company Size by Market Capitalization (millions):

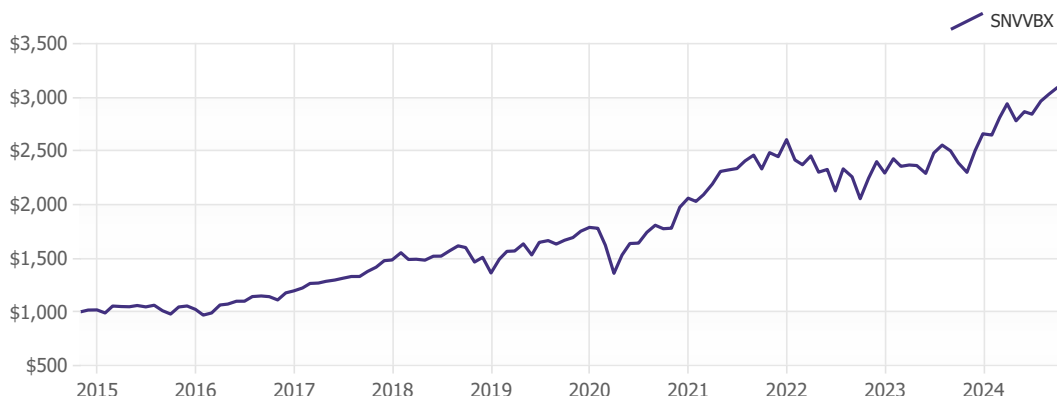
Average: \$54,569
Median: \$25,084
Largest: \$3,256,603
Smallest: \$1,705

Performance Data

3 Month: 2.4%
6 Month: 9.2%
YTD: 14.2%
1 Year: 32.0%
Annualized 3 Year: 6.9%
Annualized 5 Year: 12.4%
Annualized 10 Year: 11.7%
Standard Deviation: 16.2%
Sharpe Ratio: 0.72

Designed to track large capitalization stocks listed on U.S. stock exchanges that meet eVALUEator's criteria for Index inclusion.

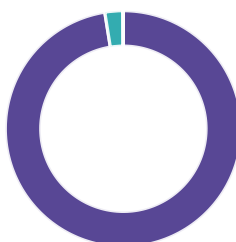
Performance of \$1,000 invested



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



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 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 Volatility Weighted BRI Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.