

VFLO / Victory US Large Cap Free Cash Flow Index

Index fact sheet as of April 30, 2024

VFLO Facts

Ticker

Price Return: VFLO

Total Return: VFLOT

Net Total Return: VFLONT

Index Launch

May 16, 2023

Base Value

1,000 on December 31, 1999

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of March, June, September and December

Rebalancing Dates

Every 3rd Friday of March, June, September and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 50

Company Size by Market Capitalization (millions):

Average: \$52,332

Median: \$25,723

Largest: \$469,277

Smallest: \$9,156

Performance Data

3 Month: 10.0%

6 Month: 24.9%

YTD: 9.8%

1 Year: 29.5%

Annualized 3 Year: 19.0%

Annualized 5 Year: 19.1%

Annualized 10 Year: 15.6%

Standard Deviation: 17.8%

Sharpe Ratio: 0.88

The Victory US Large Cap Free Cash Flow Index measures the performance of US Large Cap profitable companies that exhibit high free cash flow yield and higher growth characteristics. The indices are subject to sector and individual security weight constraints. Constituents are weighted by modified free cash flow yield.

Performance of \$1,000 invested



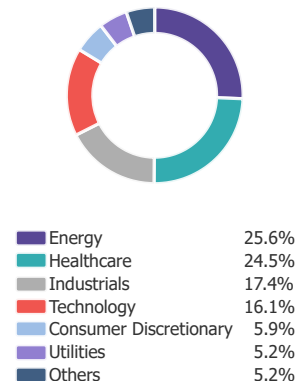
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
The Cigna Group	Healthcare	CI	4.2%
Centene Corporation	Healthcare	CNC	3.5%
Exxon Mobil Corp.	Energy	XOM	3.4%
Chevron Corp.	Energy	CVX	3.4%
Elevance Health Inc.	Healthcare	ELV	3.3%
Lennar Corp.	Industrials	LEN	3.1%
CVS Health Corp	Healthcare	CVS	3.0%
Expedia Group Inc	Consumer Discretionary	EXPE	2.8%
NRG Energy Inc.	Utilities	NRG	2.8%
QUALCOMM Inc.	Technology	QCOM	2.6%
Total:			32.1%

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 US Large Cap Free Cash Flow 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 Cap Free Cash Flow Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.