Victory US Large Cap 500 Index℠

As of September 29, 2023

The Victory US Large Cap 500 Index℠, designed by Victory Capital Management Inc., measures the performance of the 500 largest companies in the Wilshire 5000 Total Market Index℠ (Wilshire 5000℠) by market capitalization. The Victory US Large Cap 500 Index was released May 2019 with a time series of data beginning on March 31, 1998.

Objective

To benchmark the large-sized U.S. securities by selecting the largest 500 largest securities from the Wilshire 5000 Total Market Index.

Key Features

- The index is a subset of the Wilshire 5000 Total Market Index
- Includes all securities larger than and equal to the 500th largest stock in the Wilshire 5000 by market cap as of March and September semi-annual rebalance
- Exclusions include limited partnerships, tracking stocks and ADRs
- Bulletin-board and thinly traded issues are excluded generally because they do not have readily available prices
- Weighted by float adjusted market capitalization

Quick Facts

Current Number of Constituents

500

Weighting

Market Capitalization: Float-Adjusted

Review Frequency

Annually after the close of trading on the third Friday of September

Base Value

Price Index: 100.00 (at March 31, 1998)
Total Index: 100.00 (at March 31, 1998)

Calculation Frequency

Daily U.S. trading days

History Availability

Monthly from March 31, 1998
Daily from March 31, 1998
## Fundamentals

<table>
<thead>
<tr>
<th></th>
<th>Price/Earnings Ratio</th>
<th>P/B Ratio</th>
<th>P/CF Ratio</th>
<th>P/S Ratio</th>
<th>Sales Growth</th>
<th>Earnings Growth</th>
<th>Dividend Yield</th>
</tr>
</thead>
<tbody>
<tr>
<td>Trailing</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>(%)</td>
<td>(%)</td>
</tr>
<tr>
<td></td>
<td>24.70</td>
<td>4.10</td>
<td>16.68</td>
<td>6.46</td>
<td>13.34</td>
<td>16.59</td>
<td>1.57</td>
</tr>
</tbody>
</table>

## Since Inception Risk Values

<table>
<thead>
<tr>
<th>Index</th>
<th>Annualized Return</th>
<th>Standard Deviation</th>
<th>Correlation to S&amp;P 500</th>
<th>Beta to S&amp;P 500</th>
<th>Sharpe Ratio</th>
</tr>
</thead>
<tbody>
<tr>
<td>VCUSLC</td>
<td>7.64%</td>
<td>15.7%</td>
<td>99.8%</td>
<td>1.00</td>
<td>0.47</td>
</tr>
<tr>
<td>S&amp;P 500</td>
<td>7.64%</td>
<td>15.6%</td>
<td>100.0%</td>
<td>1.00</td>
<td>0.47</td>
</tr>
</tbody>
</table>

## Expected Symbology

<table>
<thead>
<tr>
<th>Suggested Ticker</th>
<th>Bloomberg</th>
<th>Reuters Station</th>
<th>Yahoo</th>
</tr>
</thead>
<tbody>
<tr>
<td>VCUSLC</td>
<td>VCUSLC&lt;index&gt;</td>
<td>us; VCUSLC</td>
<td>^VCUSLC</td>
</tr>
</tbody>
</table>

Investors cannot directly invest in an index although they can invest in mutual funds or exchange-traded funds that seek to match the holdings of an index.

## More Information

Please visit www.wilshireindexes.com/powered-by or email wilshire.indexes@wilshire.com.

Victory Capital Management Inc., please visit https://vcm.com/ or email info@vcm.com.

The S&P 500 Index is an unmanaged index of 500 stocks and sets forth the performance of a broad-based stock market index.

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