

VSMV

VictoryShares US Multi-Factor Minimum Volatility ETF Analyst Report

VSMV tracks an index of large- and mid-cap US stocks, selected and weighted based on multiple factors. ETF optimization and constraints are used in order to minimize volatility.

ESG Themes and Scores

6.73/10

ESG Rate

57.58%

Global Percentile

79.12%

Peer Percentile

Performance Data

| | VSMV | ETF Database Category Average | Factset Segment Average |
|---------------|--------|-------------------------------|-------------------------|
| 1 Month | 1.15% | 0.46% | 1.27% |
| 3 Month | 4.79% | 4.92% | 8.03% |
| YTD Return | 9.43% | 5.90% | 8.17% |
| 1 Year Return | 24.81% | 14.73% | 15.75% |
| 3 Year Return | 16.78% | 12.58% | 9.70% |
| 5 Year Return | 11.35% | 6.44% | 4.42% |

Top 5 Holdings

| Symbol | Holding | % Assets |
|--------|--------------------------|----------|
| KLAC | KLA Corporation | 35.34% |
| AAPL | Apple Inc. | 7.19% |
| LRCX | Lam Research Corporation | 3.80% |
| QCOM | QUALCOMM Incorporated | 3.29% |
| JNJ | Johnson & Johnson | 2.54% |

Vitals

| | |
|---------------|--|
| Issuer | Victory Capital |
| Brand | VictoryShares |
| Structure | ETF |
| Expense Ratio | 0.35% |
| Inception | Jun 22, 2017 |
| Index Tracked | Nasdaq Victory Multi-Factor Minimum Volatility Index |

ETF Database Themes

| | |
|-------------------|--------------------------|
| Category | Volatility Hedged Equity |
| Asset Class | Equity |
| Asset Class Size | Multi-Cap |
| Asset Class Style | Blend |
| Region (General) | North America |
| Region (Specific) | U.S. |

FactSet Classifications

| | |
|-----------|-----------------------------|
| Segment | Equity: U.S. - Total Market |
| Category | Size and Style |
| Focus | Total Market |
| Niche | Broad-based |
| Strategy | Multi-factor |
| Weighting | Multi-Factor |