

SNVDVC / Victory US Large Cap High Dividend Long/Cash Volatility Weighted BRI Index

Index fact sheet as of June 30, 2026

SNVDVC Facts

Ticker

Price Return: SNVDVC
Total Return: SNVDVCT
Net Total Return: SNVDVCN

Index Launch

July 01, 2021

Base Value

1,000 on April 15, 2011

Index Currency

USD

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: 100

Company Size by Market
Capitalization (millions):

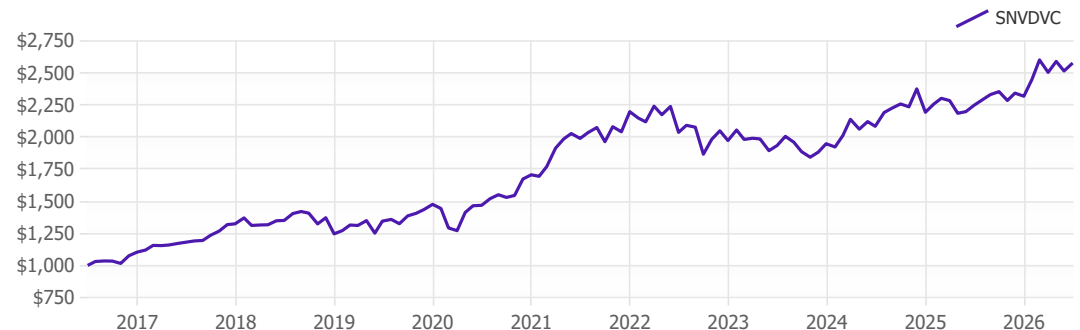
Average: \$41,916
Median: \$27,788
Largest: \$193,900
Smallest: \$5,824

Performance Data

3 Month: 2.9%
6 Month: 11.1%
YTD: 11.1%
1 Year: 14.6%
Annualized 3 Year: 10.0%
Annualized 5 Year: 5.3%
Annualized 10 Year: 9.9%
Standard Deviation: 13.4%
Sharpe Ratio: 0.66

The Victory US Large Cap High Dividend Long/Cash Volatility Weighted BRI Index is comprised of the highest 100 dividend-yielding stocks within the SNVVBX. 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.

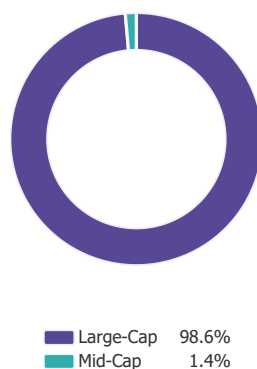
Performance of \$1,000 invested



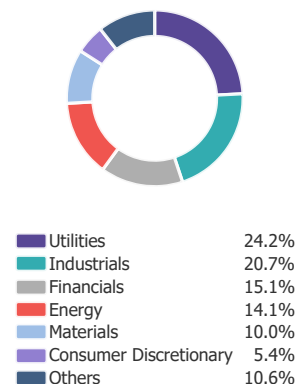
Top Constituents

Company Name	Sector	Ticker	Index Weight
Alliant Energy Corporation	Utilities	LNT	1.7%
Evergy Inc	Utilities	EVRG	1.7%
WEC Energy Group Inc.	Utilities	WEC	1.7%
DTE Energy Co.	Utilities	DTE	1.6%
Ameren Corp.	Utilities	AEE	1.6%
Centerpoint Energy Inc	Utilities	CNP	1.6%
CMS Energy Corporation	Utilities	CMS	1.5%
Southern Co.	Utilities	SO	1.5%
Aflac Incorporated	Financials	AFL	1.5%
Atmos Energy Corp.	Utilities	ATO	1.5%
Total:			15.9%

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 Cap High Dividend 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 Cap High Dividend 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.