

SNVSVB / Victory U.S. Small Cap Volatility Weighted BRI Index

Index fact sheet as of June 30, 2026

SNVSVB Facts

Ticker

Price Return: SNVSVB
Total Return: SNVSVBT
Net Total Return: SNVSVBN

Index Launch

November 05, 2019

Base Value

on April 11, 2011

Index Currency

USD

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: 435

Company Size by Market Capitalization (millions):

Average: \$5,315
Median: \$4,314
Largest: \$61,265
Smallest: \$643

Performance Data

3 Month: 13.4%
6 Month: 16.7%
YTD: 16.7%
1 Year: 25.8%
Annualized 3 Year: 16.5%
Annualized 5 Year: 9.4%
Annualized 10 Year: 12.3%
Standard Deviation: 19.9%
Sharpe Ratio: 0.61

The VictoryShares US Small Cap Volatility Wtd ETF offers exposure to small-cap US stocks, without subjecting investors to the inherent limitations of traditional market-cap weighting. It seeks to provide investment results that track the performance of the Nasdaq Victory US Small Cap 500 Volatility Weighted Index before fees and expenses.

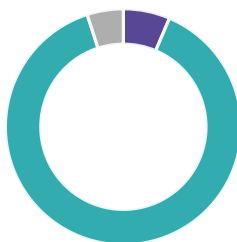
Performance of \$1,000 invested



Top Constituents

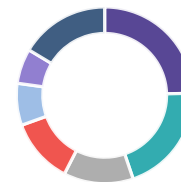
Company Name	Sector	Ticker	Index Weight
Idacorp Inc	Utilities	IDA	0.5%
The Hanover Insurance Group Inc.	Financials	THG	0.5%
New Jersey Resources Corp.	Utilities	NJR	0.4%
American States Water Co.	Utilities	AWR	0.4%
Southwest Gas Holdings Inc	Utilities	SWX	0.4%
Watts Water Technologies Inc.	Industrials	WTS	0.4%
Avista Corporation	Utilities	AVA	0.4%
Portland General Electric Company	Utilities	POR	0.4%
ONE Gas Inc.	Utilities	OGS	0.4%
MGE Energy Inc.	Utilities	MGEE	0.4%
Total:			4.2%

Market Capitalization



Large-Cap 6.4%
Mid-Cap 88.6%
Small-Cap 5.0%

Sector Weightings



Financials 24.6%
Industrials 20.2%
Consumer Discretionary 12.8%
Information Technology 12.0%
Health Care 7.7%
Utilities 6.4%
Others 16.4%

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 U.S. Small 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 U.S. Small 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.