SNVVBC / Victory US Large/Mid Cap Long/Cash Volatility Weighted BRI Index

Index fact sheet as of June 30, 2026

SNVVBC Facts

Ticker
Price Return: SNVVBC
Total Return: SNVVBCT
Net Total Return: SNVVBCN

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: 268

Company Size by Market Capitalization (millions):

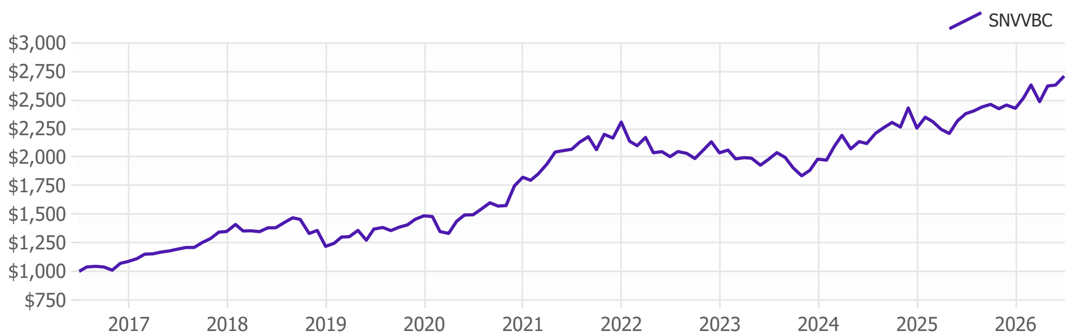
Average:	$59,524
Median:	$29,000
Largest:	$1,788,521
Smallest:	$5,436

Performance Data

3 Month:	9.0%
6 Month:	11.6%
YTD:	11.6%
1 Year:	13.8%
Annualized 3 Year:	11.0%
Annualized 5 Year:	5.5%
Annualized 10 Year:	10.5%
Standard Deviation:	12.9%
Sharpe Ratio:	0.72

The Victory US Large/Mid Cap Long/Cash Volatility Weighted BRI Index represents large- and mid-capitalization companies of 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.

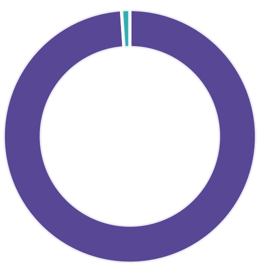
Performance of $1,000 invested



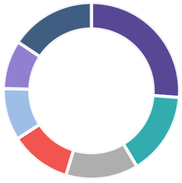
Top Constituents

Company Name	Sector	Ticker	Index Weight
Alliant Energy Corporation	Utilities	LNT	0.7%
Evergy Inc	Utilities	EVRG	0.7%
WEC Energy Group Inc.	Utilities	WEC	0.7%
DTE Energy Co.	Utilities	DTE	0.7%
Ameren Corp.	Utilities	AEE	0.7%
Centerpoint Energy Inc	Utilities	CNP	0.7%
CMS Energy Corporation	Utilities	CMS	0.7%
Southern Co.	Utilities	SO	0.7%
Aflac Incorporated	Financials	AFL	0.7%
Palo Alto Networks Inc	Technology	PANW	0.7%
		Total:	**6.9%**

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/Mid Cap 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/Mid Cap 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.