

SNVVBX / Victory US Large/Mid Cap Volatility Weighted BRI Index

Index fact sheet as of June 30, 2026

SNVVBX Facts

Ticker

Price Return: SNVVBX
Total Return: SNVVBXT
Net Total Return: SNVVBXN

Index Launch

March 29, 2019

Base Value

492.70 on April 15, 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: 268

Company Size by Market Capitalization (millions):

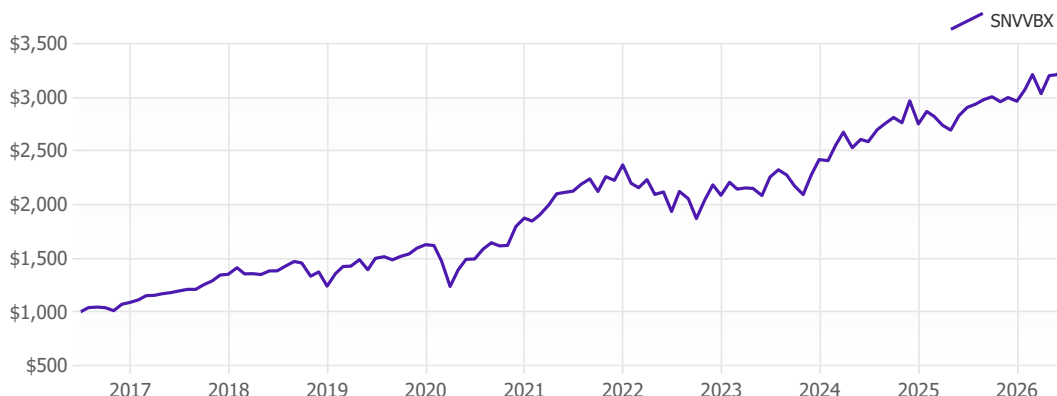
Average: \$59,524
Median: \$29,000
Largest: \$1,788,521
Smallest: \$5,436

Performance Data

3 Month: 9.0%
6 Month: 11.6%
YTD: 11.6%
1 Year: 13.8%
Annualized 3 Year: 13.6%
Annualized 5 Year: 9.2%
Annualized 10 Year: 12.7%
Standard Deviation: 16.2%
Sharpe Ratio: 0.73

Designed to track large capitalization stocks listed on U.S. stock exchanges that meet eVALUEator's criteria for Index inclusion.

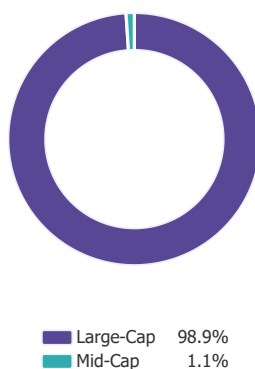
Performance of \$1,000 invested



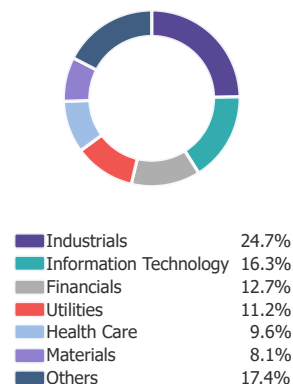
Top Constituents

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	Information Technology	PANW	0.7%
Total:			6.9%

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/Mid 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 US Large/Mid 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.