

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

Index fact sheet as of December 31, 2024

## 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 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 286

Company Size by Market Capitalization (millions):

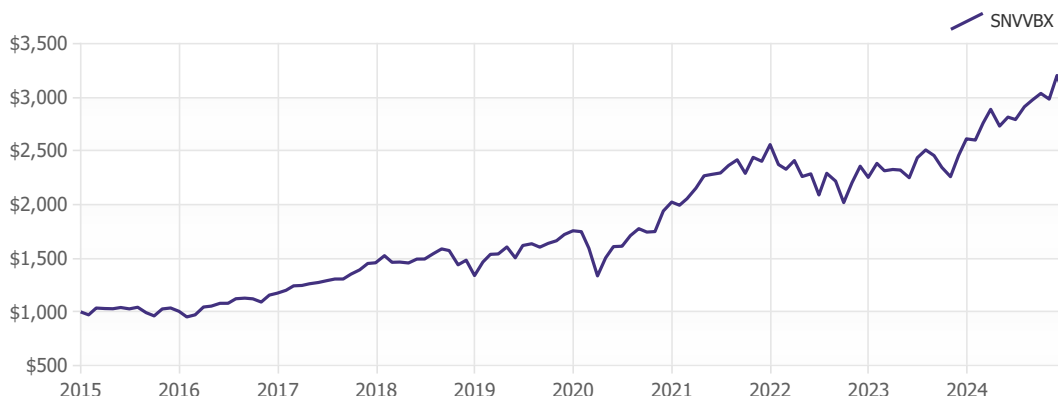
Average: \$57,425  
Median: \$24,509  
Largest: \$3,294,134  
Smallest: \$1,583

## Performance Data

3 Month: -2.1%  
6 Month: 6.4%  
YTD: 13.7%  
1 Year: 13.7%  
Annualized 3 Year: 5.1%  
Annualized 5 Year: 11.1%  
Annualized 10 Year: 11.5%  
Standard Deviation: 16.5%  
Sharpe Ratio: 0.69

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

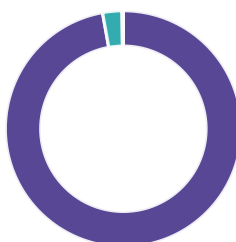
## Performance of \$1,000 invested



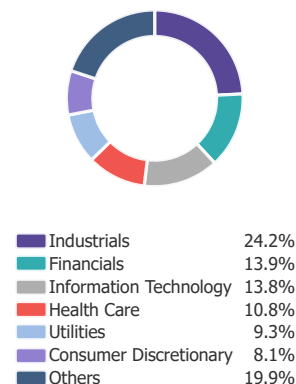
## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
NiSource Inc.	Utilities	NI	0.7%
Republic Services Inc.	Industrials	RSG	0.6%
Atmos Energy Corp.	Utilities	ATO	0.6%
Entergy Corporation	Utilities	ETR	0.6%
Kinder Morgan Inc.	Energy	KMI	0.6%
Verisign Inc.	Information Technology	VRSN	0.6%
Intercontinental Exchange Inc	Financials	ICE	0.6%
Cheniere Energy Inc	Energy	LNG	0.6%
Eergy Inc	Utilities	EVRG	0.6%
Illinois Tool Works Inc.	Industrials	ITW	0.6%
<b>Total:</b>			<b>6.1%</b>

## 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.