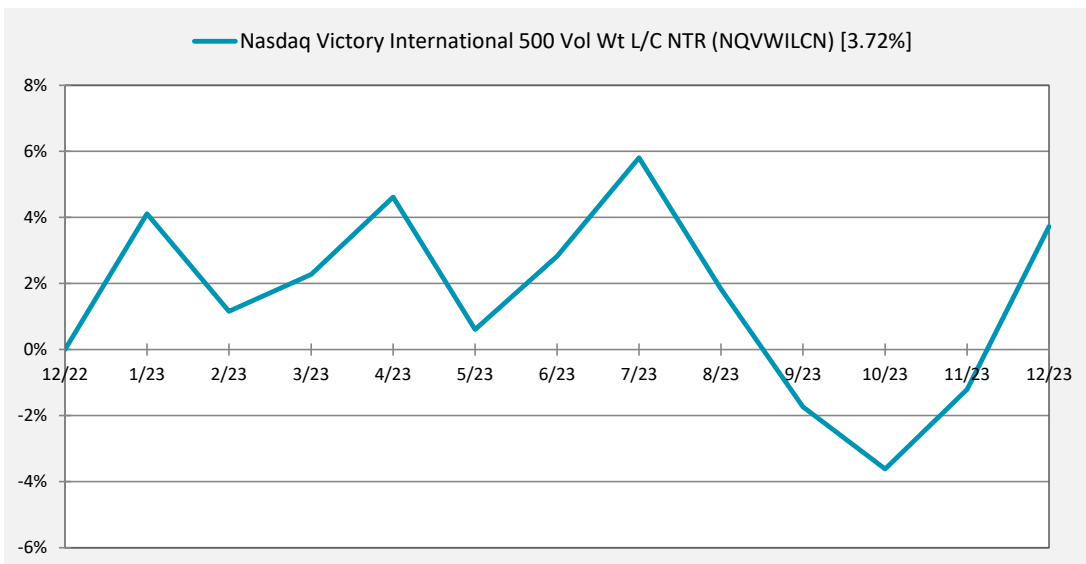


## Nasdaq Victory International 500 Vol Wt L/C NTR

The Nasdaq Victory International 500 Long/Cash Volatility Weighted Net Total Return Index is based on the Nasdaq Victory International 500 Volatility Weighted Index and has the ability to tactically reduce its exposure to the equity markets during periods of significant market decline and reinvests when market prices have further declined or rebounded.

More information about the Index can be found at <https://indexes.nasdaqomx.com/Index/Overview/NQVWILC>

### 1-YEAR PERFORMANCE



### QUICK FACTS

**Securities:** 503  
**Currency:** USD  
**History:** 05/01/2014  
**YTD Return:** 3.72%

### INDEX TICKERS

**Price Return:** NQVWILC  
**Total Return:** NQVWILCT  
**Net Total Return:** NQVWILCN

### TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
9434	SoftBank Rg	0.47%
GWO	Great-West Lifec Rg	0.38%
BEI	Beiersdorf Br	0.35%
2914	Japan Tobacco Rg	0.35%
RY	Royal Bank Canad Rg	0.34%
O39	OCBC Rg	0.34%
SLF	Sun Life Financi Rg	0.34%
TLS	Telstra Grp Rg	0.34%
KPN	Koninkl KPN Br Rg	0.33%
MRU	Metro Rg	0.32%

All Information as of 12/29/2023.

### INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	6.36%	35
Telecommunications	5.51%	22
Health Care	7.93%	43
Financials	22.30%	107
Real Estate	1.80%	9
Consumer Discretionary	12.91%	68
Consumer Staples	10.11%	41
Industrials	18.22%	96
Basic Materials	5.38%	34
Energy	4.18%	25
Utilities	5.30%	23

PERFORMANCE(NTR Version)

ANNUAL

1 Year	3.72%
2 Year	-8.31%
3 Year	12.58%
4 Year	-3.63%
5 Year	12.45%
6 Year	-8.94%
7 Year	26.04%
8 Year	-7.07%
9 Year	-5.93%
10 Year	0.02%

CUMULATIVE

1 Year	3.72%
2 Year	-4.89%
3 Year	7.07%
4 Year	3.18%
5 Year	16.03%
6 Year	5.65%
7 Year	33.16%
8 Year	23.75%
9 Year	16.42%
10 Year	16.43%

CUMULATIVE ANNUALIZED

1 Year	3.72%
2 Year	-2.48%
3 Year	2.30%
4 Year	0.79%
5 Year	3.02%
6 Year	0.92%
7 Year	4.18%
8 Year	2.70%
9 Year	1.70%
10 Year	1.53%

ANNUALIZED VOLATILITY(NTR Version)

ANNUAL

1 Year	7.94%
2 Year	11.61%
3 Year	10.63%
4 Year	20.54%
5 Year	7.51%
6 Year	9.53%
7 Year	6.49%
8 Year	12.87%
9 Year	11.89%
10 Year	8.89%

CUMULATIVE

1 Year	7.94%
2 Year	9.94%
3 Year	10.18%
4 Year	13.54%
5 Year	12.57%
6 Year	12.11%
7 Year	11.49%
8 Year	11.67%
9 Year	11.69%
10 Year	11.45%

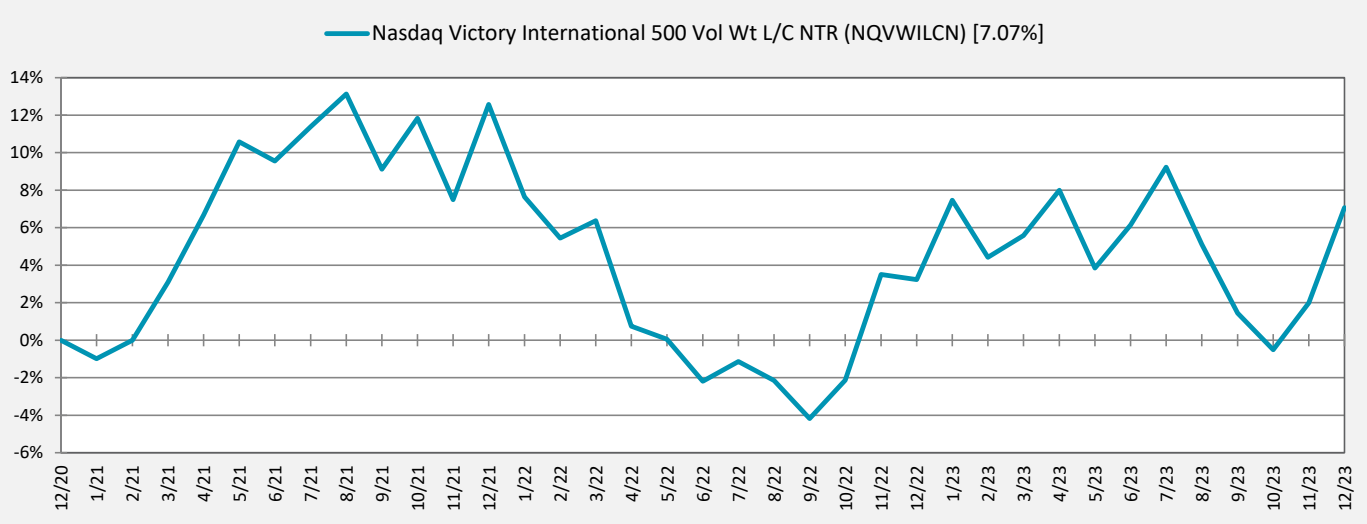
PERFORMANCE(NTR Version)

CALENDER YEAR

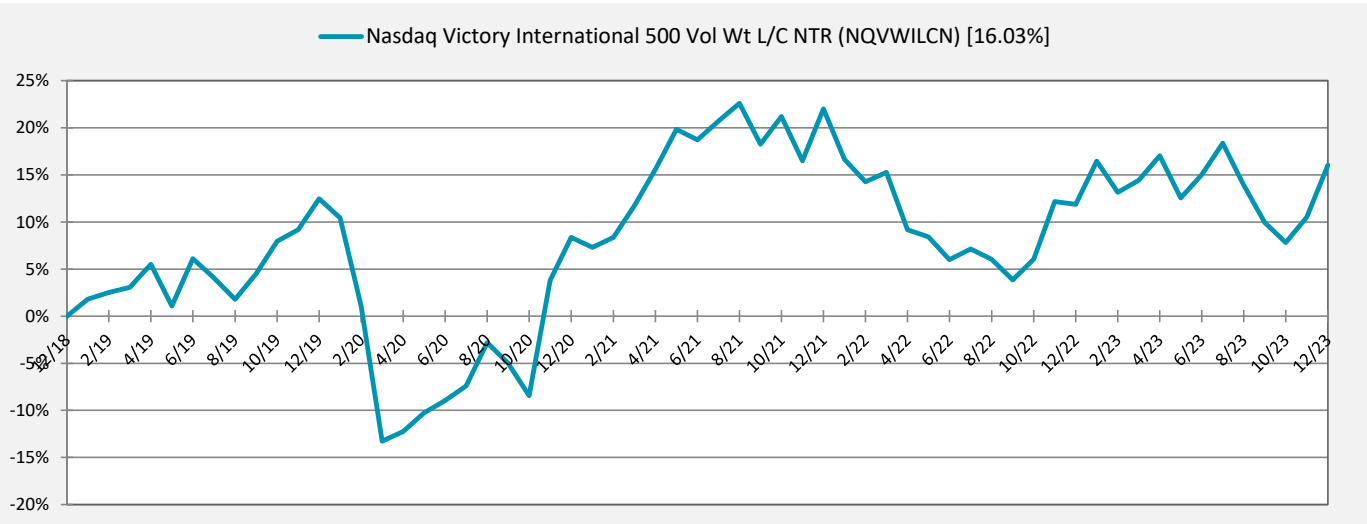
2023	3.72%
2022	-8.31%
2021	12.58%
2020	-3.63%
2019	12.45%
2018	-8.94%
2017	26.04%
2016	-7.07%
2015	-5.93%
2014	0.02%

All Information as of 12/29/2023.

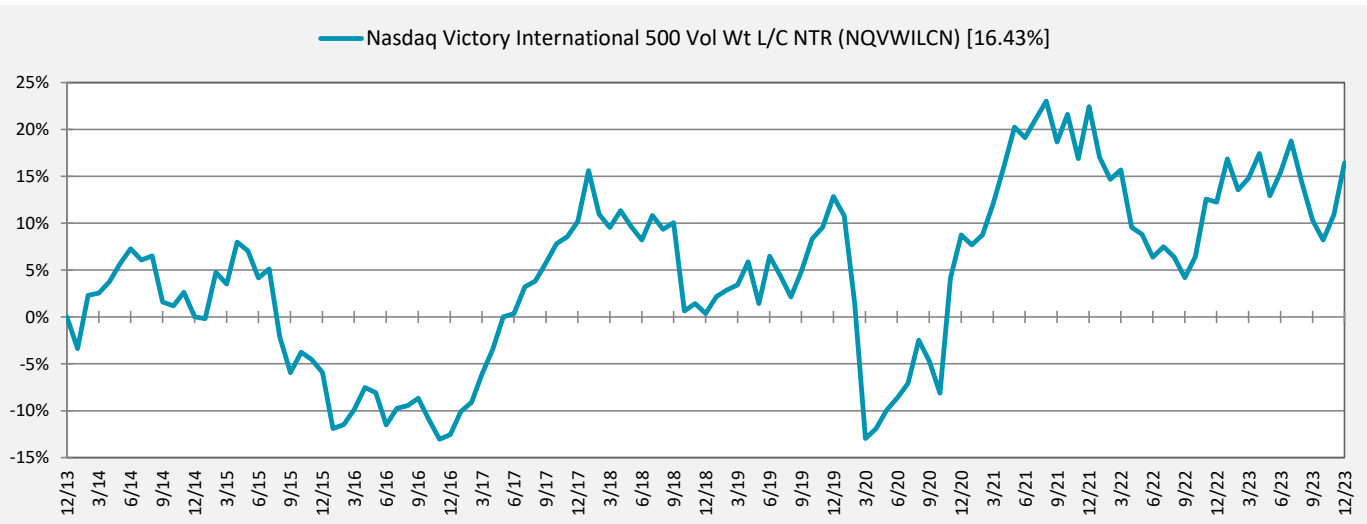
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 12/29/2023.

## MONTHLY PERFORMANCE(NTR Version)

Dec 2023	4.99%
Nov 2023	2.50%
Oct 2023	-1.92%
Sep 2023	-3.50%
Aug 2023	-3.75%
Jul 2023	2.90%
Jun 2023	2.21%
May 2023	-3.83%
Apr 2023	2.29%
Mar 2023	1.11%
Feb 2023	-2.84%
Jan 2023	4.11%
Dec 2022	-0.28%
Nov 2022	5.77%
Oct 2022	2.13%
Sep 2022	-2.07%
Aug 2022	-1.02%
Jul 2022	1.07%
Jun 2022	-2.24%
May 2022	-0.69%
Apr 2022	-5.29%
Mar 2022	0.88%
Feb 2022	-2.04%
Jan 2022	-4.38%
Dec 2021	4.74%
Nov 2021	-3.89%
Oct 2021	2.49%
Sep 2021	-3.54%
Aug 2021	1.57%
Jul 2021	1.67%
Jun 2021	-0.93%
May 2021	3.67%
Apr 2021	3.47%
Mar 2021	3.10%
Feb 2021	0.99%
Jan 2021	-0.98%
Dec 2020	4.41%
Nov 2020	13.37%
Oct 2020	-3.61%
Sep 2020	-2.27%

Aug 2020	4.98%
Jul 2020	1.69%
Jun 2020	1.43%
May 2020	2.27%
Apr 2020	1.20%
Mar 2020	-14.20%
Feb 2020	-8.46%
Jan 2020	-1.81%
Dec 2019	3.00%
Nov 2019	1.13%
Oct 2019	3.31%
Sep 2019	2.67%
Aug 2019	-2.20%
Jul 2019	-1.92%
Jun 2019	5.00%
May 2019	-4.21%
Apr 2019	2.38%
Mar 2019	0.52%
Feb 2019	0.71%
Jan 2019	1.81%
Dec 2018	-1.06%
Nov 2018	0.78%
Oct 2018	-8.56%
Sep 2018	0.65%
Aug 2018	-1.34%
Jul 2018	2.42%
Jun 2018	-1.31%
May 2018	-1.52%
Apr 2018	1.64%
Mar 2018	-1.28%
Feb 2018	-4.02%
Jan 2018	4.89%
Dec 2017	1.53%
Nov 2017	0.67%
Oct 2017	1.91%
Sep 2017	1.90%
Aug 2017	0.59%
Jul 2017	2.85%
Jun 2017	0.34%
May 2017	3.57%

Apr 2017	2.84%
Mar 2017	3.34%
Feb 2017	1.09%
Jan 2017	2.82%
Dec 2016	0.55%
Nov 2016	-2.38%
Oct 2016	-2.46%
Sep 2016	0.88%
Aug 2016	0.31%
Jul 2016	1.99%
Jun 2016	-3.74%
May 2016	-0.58%
Apr 2016	2.60%
Mar 2016	1.84%
Feb 2016	0.46%
Jan 2016	-6.36%
Dec 2015	-1.44%
Nov 2015	-0.80%
Oct 2015	2.32%
Sep 2015	-3.93%
Aug 2015	-6.86%
Jul 2015	0.91%
Jun 2015	-2.71%
May 2015	-0.85%
Apr 2015	4.31%
Mar 2015	-1.18%
Feb 2015	4.93%
Jan 2015	-0.19%
Dec 2014	-2.54%
Nov 2014	1.42%
Oct 2014	-0.39%
Sep 2014	-4.62%
Aug 2014	0.39%
Jul 2014	-1.11%
Jun 2014	1.51%
May 2014	1.85%
Apr 2014	1.18%
Mar 2014	0.25%
Feb 2014	5.86%
Jan 2014	-3.37%

All Information as of 12/29/2023.

**QUARTERLY PERFORMANCE(NTR Version)**

Q4 2023	5.55%
Q3 2023	-4.43%
Q2 2023	0.54%
Q1 2023	2.28%
Q4 2022	7.73%
Q3 2022	-2.03%
Q2 2022	-8.05%
Q1 2022	-5.51%
Q4 2021	3.17%
Q3 2021	-0.39%
Q2 2021	6.26%
Q1 2021	3.10%
Q4 2020	14.08%
Q3 2020	4.34%
Q2 2020	4.97%
Q1 2020	-22.88%
Q4 2019	7.61%
Q3 2019	-1.52%
Q2 2019	2.97%
Q1 2019	3.06%
Q4 2018	-8.82%
Q3 2018	1.70%
Q2 2018	-1.22%
Q1 2018	-0.61%
Q4 2017	4.16%
Q3 2017	5.43%
Q2 2017	6.87%
Q1 2017	7.40%
Q4 2016	-4.26%
Q3 2016	3.21%
Q2 2016	-1.82%
Q1 2016	-4.20%
Q4 2015	0.04%
Q3 2015	-9.70%
Q2 2015	0.63%
Q1 2015	3.49%
Q4 2014	-1.55%
Q3 2014	-5.30%
Q2 2014	4.61%
Q1 2014	2.54%

All Information as of 12/29/2023.

All Information as of 12/29/2023.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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