

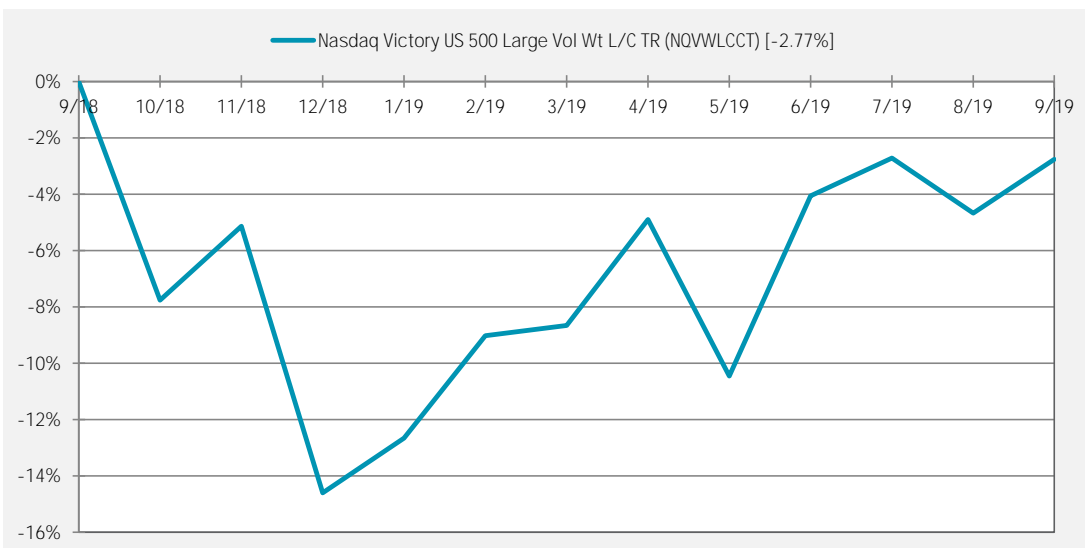


# Nasdaq Victory US 500 Large Vol Wt L/C TR

The Nasdaq Victory U.S. Large Cap 500 Long/Cash Volatility Weighted Total Return Index is based on the Nasdaq Victory U.S. Large Cap 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/NOVWLCC>

## 1-YEAR PERFORMANCE



## QUICK FACTS

Securities: 500  
 Currency: USD  
 History: 05/01/2014  
 YTD Return: 13.87%

## INDEX TICKERS

Price Return: NOVWLCC  
 Total Return: NOVWLCCCT  
 Net Total Return: NOVWLCCN

## TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
DUK	DUKE ENERGY CP HL CO	0.36%
ES	EVERSOURCE ENERGY	0.35%
NEE	NEXTERA ENERGY; INC.	0.35%
DTE	D T E ENERGY CO HLDG	0.34%
SO	SOUTHERN CO	0.34%
RSG	REPUBLIC SVCS INC	0.34%
SRE	SEMPRA ENERGY	0.33%
MCD	MCDONALDS CP	0.33%
ED	CONS EDISON INC	0.33%
AEP	AMER ELECTRIC POW CO	0.33%

## INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Oil & Gas	3.14%	17
Basic Materials	3.53%	18
Industrials	23.09%	114
Consumer Goods	10.36%	52
Health Care	9.56%	54
Consumer Services	13.64%	71
Telecommunications	0.76%	3
Utilities	7.61%	24
Financials	17.59%	81
Technology	10.73%	66

PERFORMANCE(TR Version)

ANNUAL

1 Year	-2.77%
2 Year	15.33%
3 Year	20.13%
4 Year	14.19%
5 Year	1.67%
6 Year	16.24%
7 Year	25.08%
8 Year	16.55%
9 Year	9.21%
10 Year	17.82%

CUMULATIVE

1 Year	-2.77%
2 Year	12.14%
3 Year	34.71%
4 Year	53.83%
5 Year	56.40%
6 Year	81.81%
7 Year	127.40%
8 Year	165.04%
9 Year	189.44%
10 Year	241.01%

ANNUALIZED

1 Year	-2.77%
2 Year	5.89%
3 Year	10.44%
4 Year	11.37%
5 Year	9.36%
6 Year	10.48%
7 Year	12.45%
8 Year	12.96%
9 Year	12.53%
10 Year	13.05%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	14.94%
2 Year	11.43%
3 Year	8.03%
4 Year	14.56%
5 Year	14.79%
6 Year	10.53%
7 Year	11.33%
8 Year	14.71%
9 Year	17.68%
10 Year	17.11%

CUMULATIVE

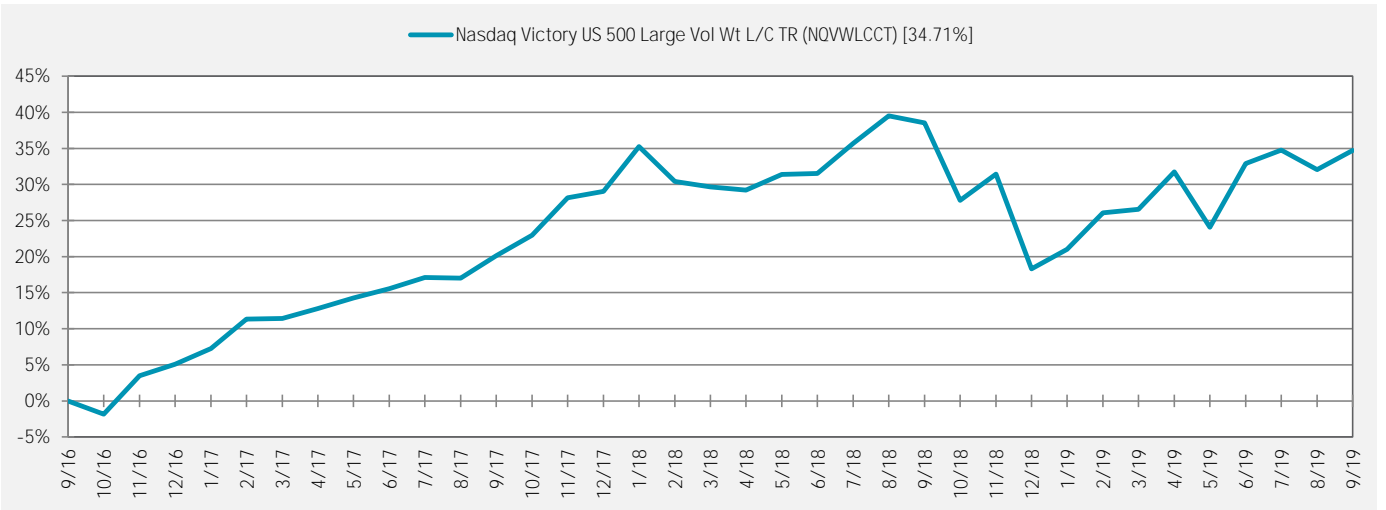
1 Year	14.94%
2 Year	13.31%
3 Year	11.82%
4 Year	12.56%
5 Year	13.04%
6 Year	12.64%
7 Year	12.46%
8 Year	12.77%
9 Year	13.42%
10 Year	13.84%

PERFORMANCE(TR Version)

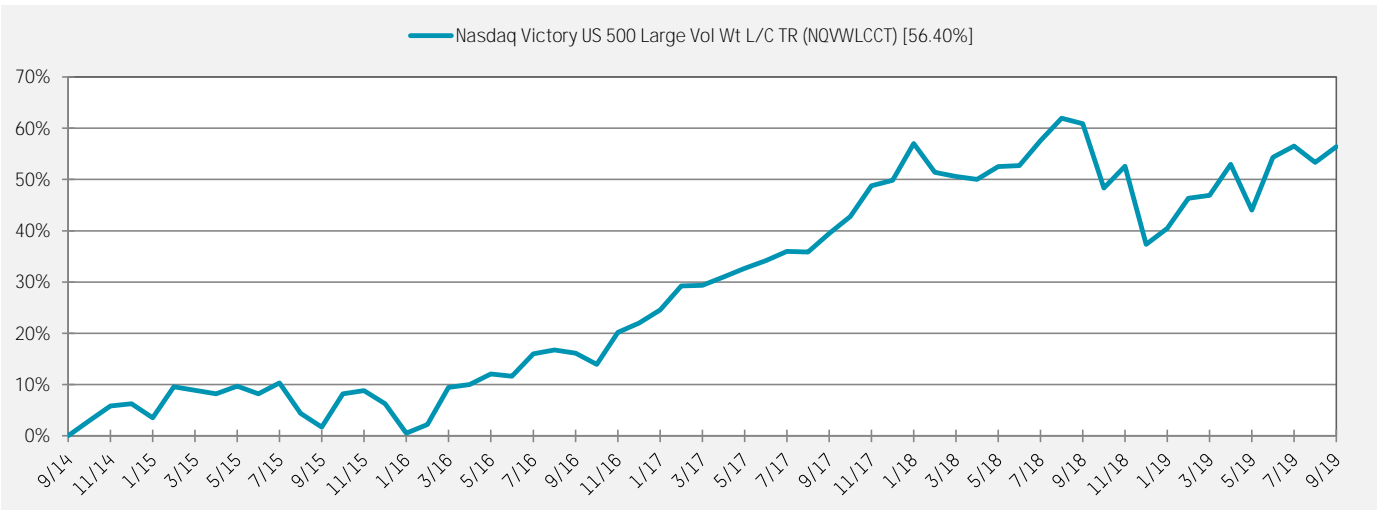
CALENDER YEAR

2019	13.87%
2018	-8.32%
2017	22.82%
2016	14.84%
2015	-0.04%
2014	12.98%
2013	34.12%
2012	15.33%
2011	1.67%
2010	21.76%

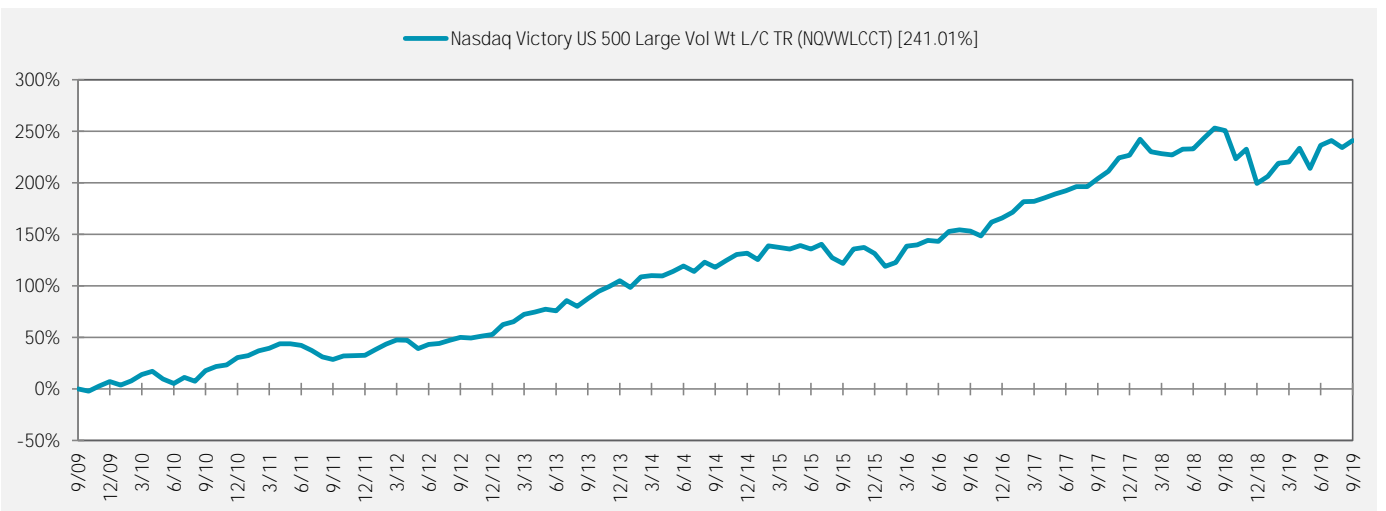
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



MONTHLY PERFORMANCE(TR Version)

Sep 2019	1.99%
Aug 2019	-2.01%
Jul 2019	1.40%
Jun 2019	7.15%
May 2019	-5.85%
Apr 2019	4.13%
Mar 2019	0.39%
Feb 2019	4.17%
Jan 2019	2.28%
Dec 2018	-9.98%
Nov 2018	2.85%
Oct 2018	-7.77%
Sep 2018	-0.68%
Aug 2018	2.80%
Jul 2018	3.18%
Jun 2018	0.10%
May 2018	1.67%
Apr 2018	-0.35%
Mar 2018	-0.56%
Feb 2018	-3.58%
Jan 2018	4.82%
Dec 2017	0.71%
Nov 2017	4.19%
Oct 2017	2.37%
Sep 2017	2.65%
Aug 2017	-0.06%
Jul 2017	1.35%
Jun 2017	1.10%
May 2017	1.31%
Apr 2017	1.24%
Mar 2017	0.08%
Feb 2017	3.79%
Jan 2017	2.09%
Dec 2016	1.53%
Nov 2016	5.44%
Oct 2016	-1.85%
Sep 2016	-0.54%
Aug 2016	0.66%
Jul 2016	3.88%
Jun 2016	-0.36%

May 2016	1.86%
Apr 2016	0.52%
Mar 2016	7.09%
Feb 2016	1.65%
Jan 2016	-5.37%
Dec 2015	-2.39%
Nov 2015	0.58%
Oct 2015	6.43%
Sep 2015	-2.57%
Aug 2015	-5.40%
Jul 2015	1.97%
Jun 2015	-1.35%
May 2015	1.38%
Apr 2015	-0.64%
Mar 2015	-0.60%
Feb 2015	5.84%
Jan 2015	-2.62%
Dec 2014	0.45%
Nov 2014	2.75%
Oct 2014	2.97%
Sep 2014	-2.32%
Aug 2014	4.33%
Jul 2014	-2.53%
Jun 2014	2.54%
May 2014	2.05%
Apr 2014	-0.16%
Mar 2014	0.67%
Feb 2014	5.09%
Jan 2014	-3.18%
Dec 2013	2.82%
Nov 2013	2.44%
Oct 2013	3.81%
Sep 2013	4.07%
Aug 2013	-3.06%
Jul 2013	5.66%
Jun 2013	-0.85%
May 2013	1.55%
Apr 2013	1.35%
Mar 2013	4.34%
Feb 2013	1.76%

Jan 2013	6.21%
Dec 2012	1.13%
Nov 2012	1.23%
Oct 2012	-0.40%
Sep 2012	1.85%
Aug 2012	2.13%
Jul 2012	0.68%
Jun 2012	2.95%
May 2012	-5.66%
Apr 2012	-0.15%
Mar 2012	2.77%
Feb 2012	3.82%
Jan 2012	4.38%
Dec 2011	0.21%
Nov 2011	0.14%
Oct 2011	2.69%
Sep 2011	-1.77%
Aug 2011	-4.62%
Jul 2011	-3.43%
Jun 2011	-1.19%
May 2011	-0.04%
Apr 2011	3.29%
Mar 2011	1.63%
Feb 2011	3.53%
Jan 2011	1.57%
Dec 2010	5.65%
Nov 2010	1.23%
Oct 2010	3.50%
Sep 2010	9.50%
Aug 2010	-3.28%
Jul 2010	5.70%
Jun 2010	-4.02%
May 2010	-6.38%
Apr 2010	2.59%
Mar 2010	5.95%
Feb 2010	3.85%
Jan 2010	-3.12%
Dec 2009	4.25%
Nov 2009	4.90%
Oct 2009	-2.05%

## QUARTERLY PERFORMANCE(TR Version)

Q3 2019	1.35%
Q2 2019	5.04%
Q1 2019	6.96%
Q4 2018	-14.61%
Q3 2018	5.34%
Q2 2018	1.42%
Q1 2018	0.49%
Q4 2017	7.42%
Q3 2017	3.98%
Q2 2017	3.69%
Q1 2017	6.04%
Q4 2016	5.08%
Q3 2016	4.00%
Q2 2016	2.02%
Q1 2016	3.01%
Q4 2015	4.48%
Q3 2015	-6.02%
Q2 2015	-0.63%
Q1 2015	2.44%
Q4 2014	6.28%
Q3 2014	-0.67%
Q2 2014	4.48%
Q1 2014	2.44%
Q4 2013	9.34%
Q3 2013	6.60%
Q2 2013	2.04%
Q1 2013	12.77%
Q4 2012	1.97%
Q3 2012	4.72%
Q2 2012	-3.03%
Q1 2012	11.37%
Q4 2011	3.05%
Q3 2011	-9.53%
Q2 2011	2.03%
Q1 2011	6.88%
Q4 2010	10.70%
Q3 2010	11.93%
Q2 2010	-7.82%
Q1 2010	6.60%
Q4 2009	7.11%

All Information as of 09/30/2019.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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