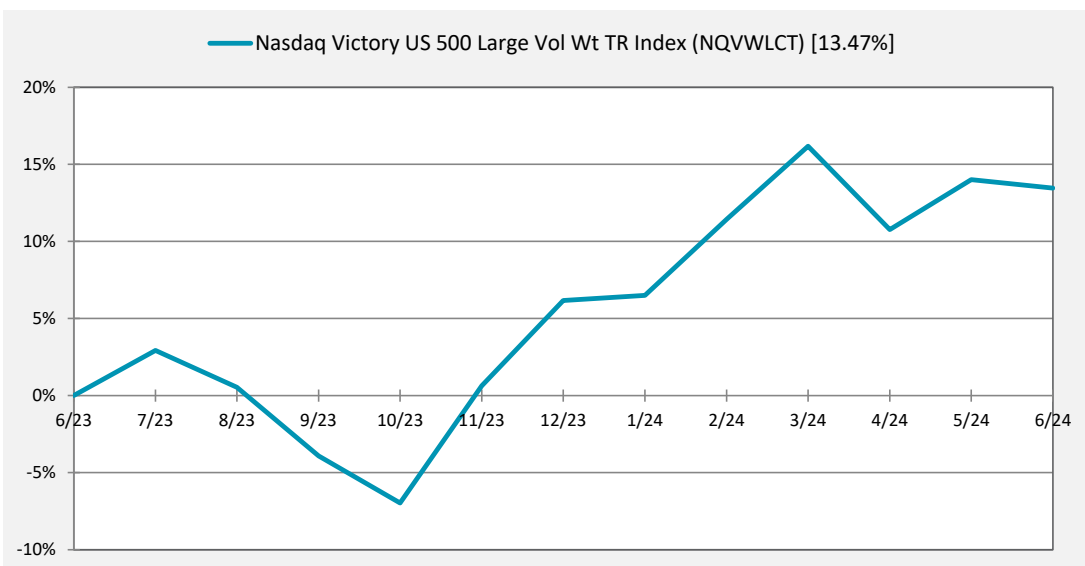


Nasdaq Victory US 500 Large Vol Wt TR Index

The Nasdaq Victory U.S. Large Cap 500 Volatility Weighted Total Return Index contains the 500 largest publicly traded stocks within the Nasdaq Global Index universe, has a Nasdaq country definition as United States and positive net earnings across the last twelve months.

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 501
Currency: USD
History: 05/30/2012
YTD Return: 6.88%

INDEX TICKERS

Price Return: NQVWLC
Total Return: NQVWLCT
Net Total Return: NQVWLCN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
RSG	REPUBLIC SVCS INC	0.38%
KO	COCA COLA CO THE	0.37%
BRK.B	BERKSHIRE HATH HLD B	0.37%
CL	COLGATE PALMOLIVE	0.36%
TMUS	T-MOBILE US CMN	0.36%
KMB	KIMBERLY CLARK CP	0.35%
L	LOEWS CP	0.35%
JPM	JP MORGAN CHASE CO	0.35%
TJX	T J X COS INC	0.35%
APH	AMPHENOL CP	0.35%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	12.35%	70
Telecommunications	1.78%	8
Health Care	10.87%	58
Financials	15.90%	73
Real Estate	0.31%	2
Consumer Discretionary	13.89%	80
Consumer Staples	8.42%	36
Industrials	20.37%	101
Basic Materials	2.87%	15
Energy	5.68%	28
Utilities	7.56%	30

All Information as of 06/28/2024.

PERFORMANCE(TR Version)

ANNUAL

1 Year	13.47%
2 Year	13.00%
3 Year	-8.32%
4 Year	43.02%
5 Year	-1.82%
6 Year	8.23%
7 Year	13.83%
8 Year	20.16%
9 Year	3.19%
10 Year	7.46%

CUMULATIVE

1 Year	13.47%
2 Year	28.22%
3 Year	17.55%
4 Year	68.12%
5 Year	65.06%
6 Year	78.65%
7 Year	103.36%
8 Year	144.35%
9 Year	152.14%
10 Year	170.96%

CUMULATIVE ANNUALIZED

1 Year	13.47%
2 Year	13.23%
3 Year	5.54%
4 Year	13.87%
5 Year	10.54%
6 Year	10.15%
7 Year	10.67%
8 Year	11.82%
9 Year	10.82%
10 Year	10.48%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	10.54%
2 Year	18.06%
3 Year	17.74%
4 Year	14.41%
5 Year	34.86%
6 Year	14.29%
7 Year	11.51%
8 Year	8.90%
9 Year	16.78%
10 Year	11.94%

CUMULATIVE

1 Year	10.54%
2 Year	14.78%
3 Year	15.83%
4 Year	15.50%
5 Year	20.87%
6 Year	19.93%
7 Year	18.96%
8 Year	18.00%
9 Year	17.87%
10 Year	17.37%

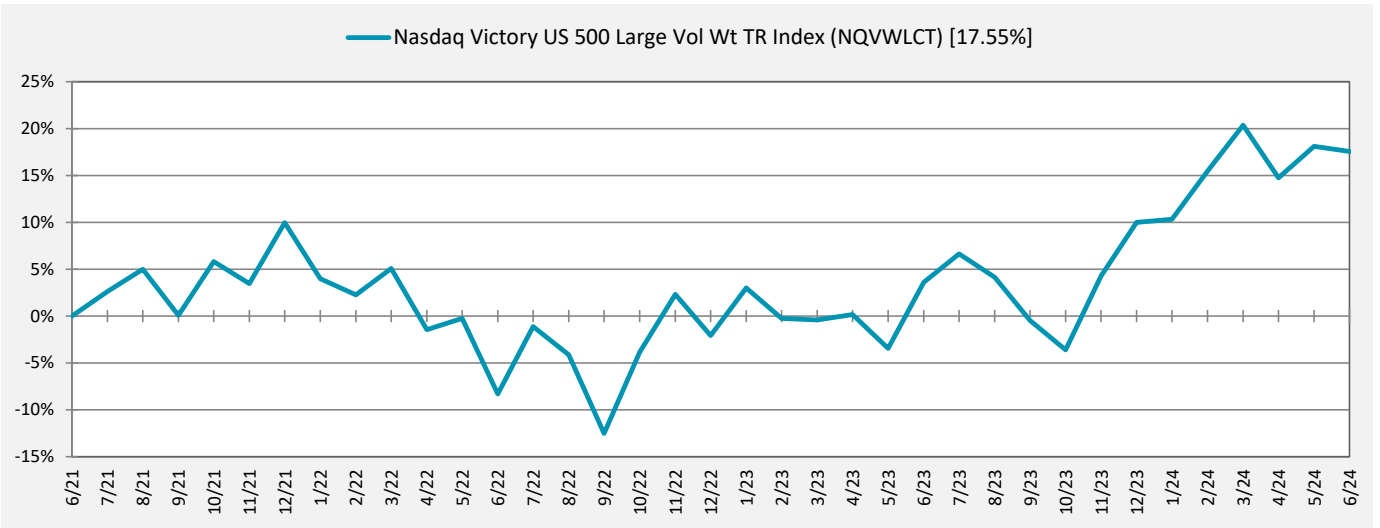
PERFORMANCE(TR Version)

CALENDER YEAR

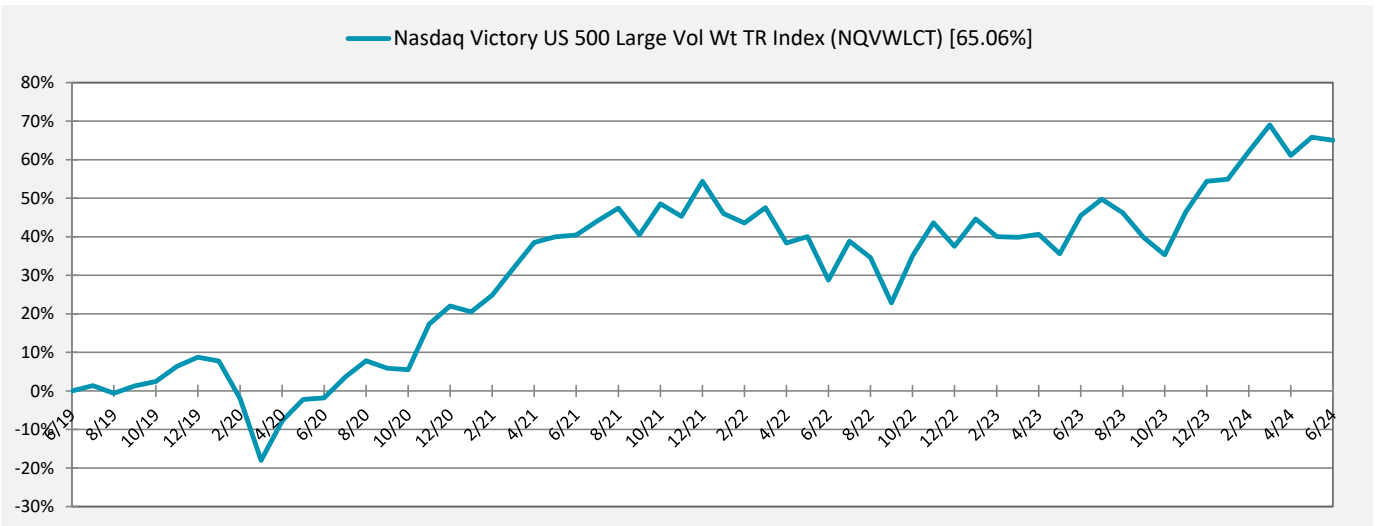
2024	6.88%
2023	12.31%
2022	-10.95%
2021	26.50%
2020	12.27%
2019	30.82%
2018	-8.32%
2017	22.82%
2016	14.84%
2015	-0.04%

All Information as of 06/28/2024.

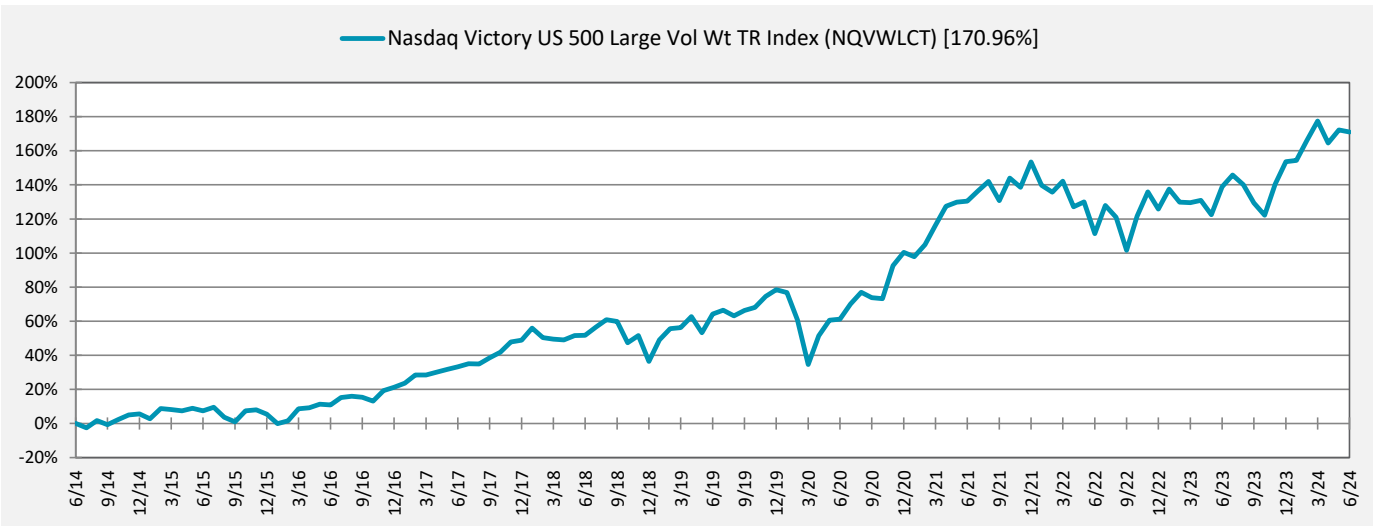
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 06/28/2024.

MONTHLY PERFORMANCE(TR Version)

Jun 2024	-0.47%
May 2024	2.93%
Apr 2024	-4.66%
Mar 2024	4.26%
Feb 2024	4.63%
Jan 2024	0.32%
Dec 2023	5.48%
Nov 2023	8.18%
Oct 2023	-3.17%
Sep 2023	-4.44%
Aug 2023	-2.31%
Jul 2023	2.92%
Jun 2023	7.30%
May 2023	-3.60%
Apr 2023	0.56%
Mar 2023	-0.15%
Feb 2023	-3.17%
Jan 2023	5.19%
Dec 2022	-4.29%
Nov 2022	6.40%
Oct 2022	9.91%
Sep 2022	-8.76%
Aug 2022	-3.03%
Jul 2022	7.85%
Jun 2022	-8.09%
May 2022	1.23%
Apr 2022	-6.23%
Mar 2022	2.76%
Feb 2022	-1.66%
Jan 2022	-5.44%
Dec 2021	6.27%
Nov 2021	-2.21%
Oct 2021	5.72%
Sep 2021	-4.66%
Aug 2021	2.32%
Jul 2021	2.61%
Jun 2021	0.31%
May 2021	1.07%
Apr 2021	5.12%
Mar 2021	5.54%

Feb 2021	3.57%
Jan 2021	-1.24%
Dec 2020	4.06%
Nov 2020	11.18%
Oct 2020	-0.39%
Sep 2020	-1.78%
Aug 2020	4.15%
Jul 2020	5.47%
Jun 2020	0.38%
May 2020	6.03%
Apr 2020	12.52%
Mar 2020	-16.32%
Feb 2020	-9.07%
Jan 2020	-0.91%
Dec 2019	2.25%
Nov 2019	3.80%
Oct 2019	1.09%
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	4.50%
Jan 2019	9.18%
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%

All Information as of 06/28/2024.

QUARTERLY PERFORMANCE(TR Version)

Q2 2024	-2.33%
Q1 2024	9.44%
Q4 2023	10.49%
Q3 2023	-3.92%
Q2 2023	4.02%
Q1 2023	1.71%
Q4 2022	11.93%
Q3 2022	-4.58%
Q2 2022	-12.76%
Q1 2022	-4.44%
Q4 2021	9.87%
Q3 2021	0.09%
Q2 2021	6.57%
Q1 2021	7.95%
Q4 2020	15.24%
Q3 2020	7.89%
Q2 2020	19.76%
Q1 2020	-24.60%
Q4 2019	7.29%
Q3 2019	1.35%
Q2 2019	5.04%
Q1 2019	14.54%
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%

All Information as of 06/28/2024.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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NASDAQ INDEX SERVICES TEAM

Toll Free Number | Calling in the U.S. +1 844 717 0708

International Callers | Non-us Callers +1 301 978 8311

IndexServices@nasdaq.com

CORPORATE HEADQUARTERS | ONE LIBERTY PLAZA 165 BROADWAY NEW YORK, NY 10006

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