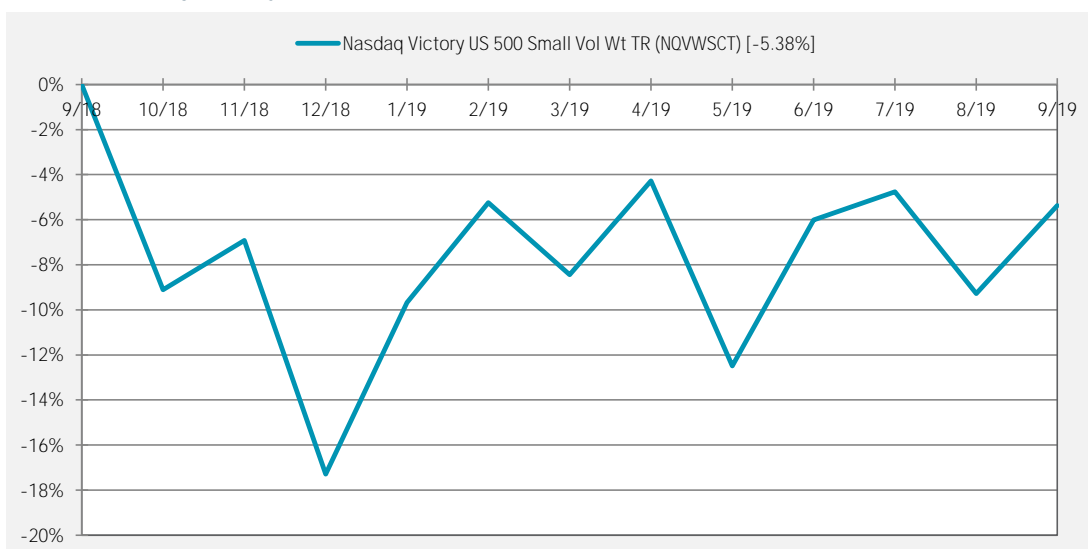


# Nasdaq Victory US 500 Small Vol Wt TR

The Nasdaq Victory U.S. Small Cap 500 Volatility Weighted Total Return Index contains the 500 largest publicly traded stocks within the Nasdaq Global Index universe that have a market capitalization of less than \$3 billion, with a Nasdaq country definition as United States and with four consecutive quarters of net positive earnings.

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

## 1-YEAR PERFORMANCE



## QUICK FACTS

Securities: 462  
 Currency: USD  
 History: 05/30/2012  
 YTD Return: 14.40%

## INDEX TICKERS

Price Return: NOQWSC  
 Total Return: NOQWSC  
 Net Total Return: NOQWSCN

## TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
SJW	SJW GROUP	0.41%
NWBI	NORTHWEST BANCSHARES	0.40%
CLBK	COLUMBIA FIN CM	0.39%
TR	TOOTSIE ROLL IND	0.38%
CFFN	CAPITOL FED FINL INC	0.37%
OTTR	OTTER TAIL CORP	0.37%
JRVR	JAMES RIVER GP HD CM	0.37%
BRC	BRADY CP CL A	0.36%
OCFC	OCEANFIRST FINL CORP	0.36%
NHC	NATL HEALTHCARE CP	0.36%

## INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Oil & Gas	3.19%	19
Basic Materials	7.65%	37
Industrials	25.11%	114
Consumer Goods	12.25%	61
Health Care	6.32%	35
Consumer Services	12.58%	64
Telecommunications	0.40%	2
Utilities	1.63%	5
Financials	24.77%	91
Technology	6.10%	34

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	-5.38%
2 Year	12.78%
3 Year	23.07%
4 Year	16.42%
5 Year	4.57%
6 Year	6.34%
7 Year	32.41%
8 Year	31.02%
9 Year	1.57%
10 Year	16.31%

### CUMULATIVE

1 Year	-5.38%
2 Year	6.72%
3 Year	31.34%
4 Year	52.90%
5 Year	59.88%
6 Year	70.01%
7 Year	125.11%
8 Year	194.94%
9 Year	199.57%
10 Year	248.43%

### ANNUALIZED

1 Year	-5.38%
2 Year	3.30%
3 Year	9.51%
4 Year	11.20%
5 Year	9.84%
6 Year	9.25%
7 Year	12.29%
8 Year	14.48%
9 Year	12.96%
10 Year	13.30%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	18.80%
2 Year	13.02%
3 Year	13.63%
4 Year	17.81%
5 Year	15.54%
6 Year	14.10%
7 Year	13.67%
8 Year	23.44%
9 Year	24.56%
10 Year	21.00%

### CUMULATIVE

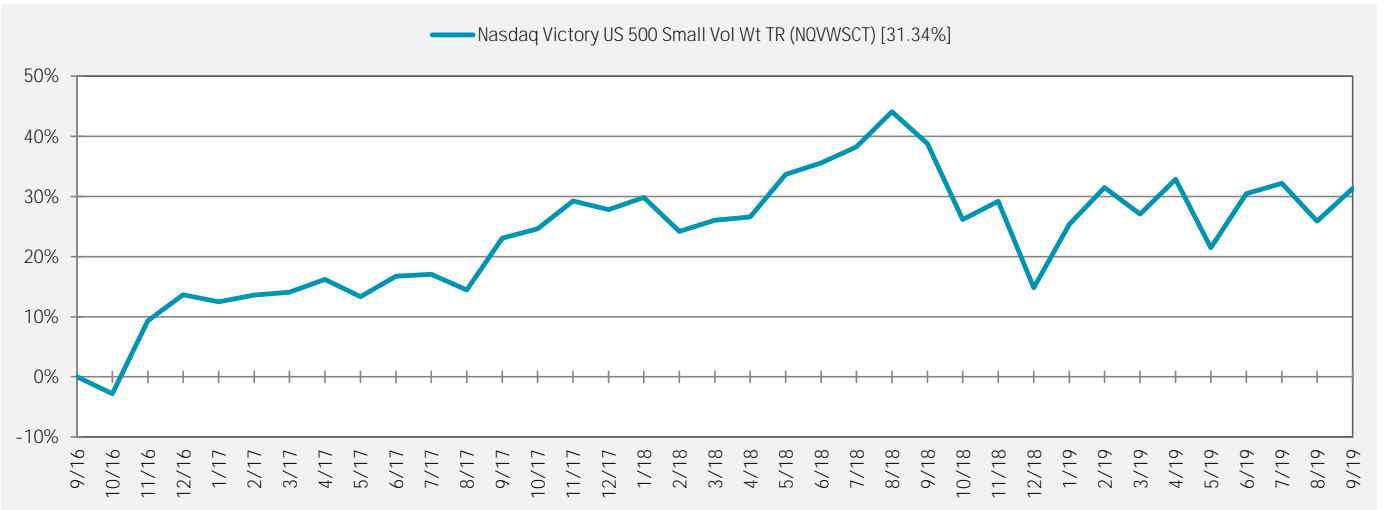
1 Year	18.80%
2 Year	16.14%
3 Year	15.34%
4 Year	16.00%
5 Year	15.91%
6 Year	15.61%
7 Year	15.34%
8 Year	16.61%
9 Year	17.63%
10 Year	18.00%

## PERFORMANCE(TR Version)

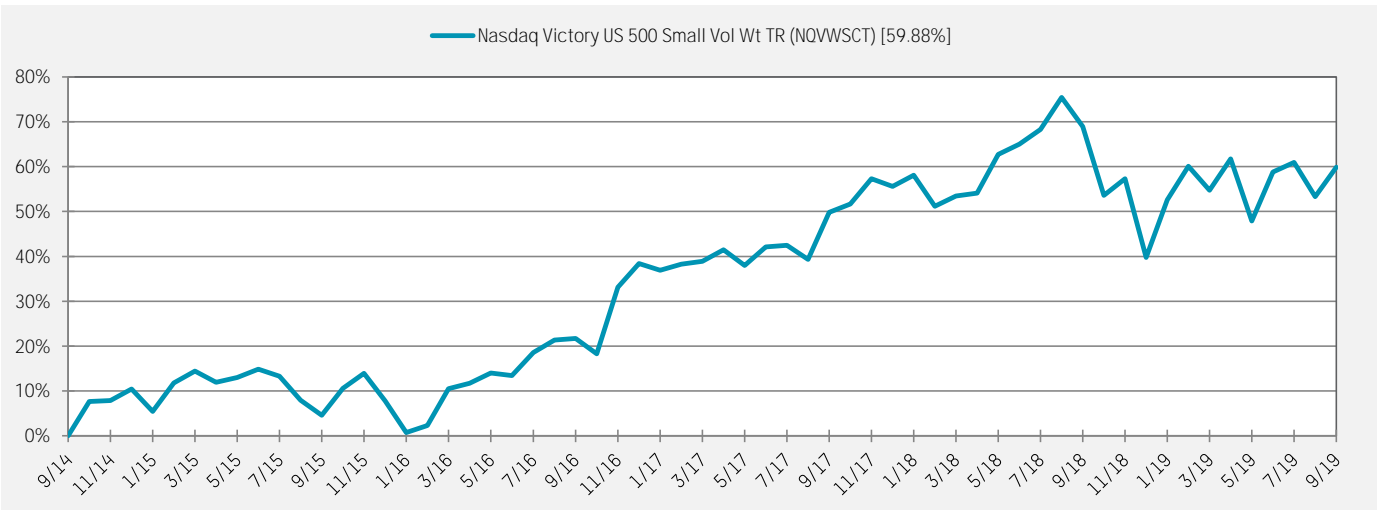
### CALENDER YEAR

2019	14.40%
2018	-10.17%
2017	12.44%
2016	28.39%
2015	-2.43%
2014	5.26%
2013	43.84%
2012	15.15%
2011	3.85%
2010	25.95%

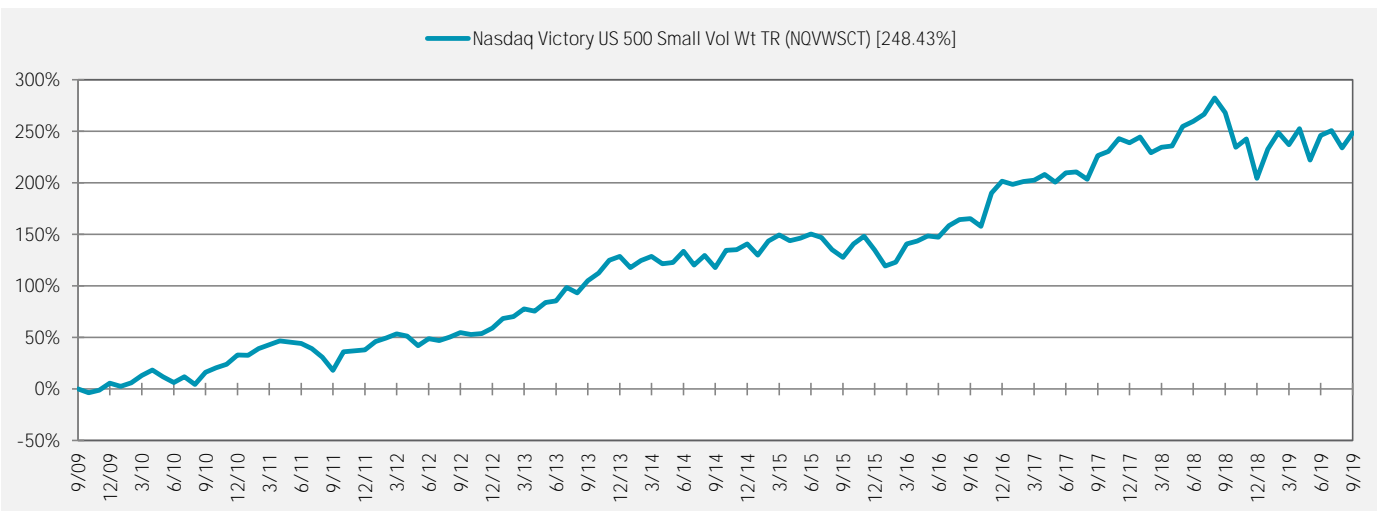
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



## MONTHLY PERFORMANCE(TR Version)

Sep 2019	4.30%
Aug 2019	-4.75%
Jul 2019	1.33%
Jun 2019	7.40%
May 2019	-8.57%
Apr 2019	4.55%
Mar 2019	-3.36%
Feb 2019	4.90%
Jan 2019	9.21%
Dec 2018	-11.14%
Nov 2018	2.40%
Oct 2018	-9.10%
Sep 2018	-3.68%
Aug 2018	4.25%
Jul 2018	1.96%
Jun 2018	1.41%
May 2018	5.60%
Apr 2018	0.42%
Mar 2018	1.52%
Feb 2018	-4.36%
Jan 2018	1.60%
Dec 2017	-1.11%
Nov 2017	3.72%
Oct 2017	1.24%
Sep 2017	7.55%
Aug 2017	-2.25%
Jul 2017	0.29%
Jun 2017	2.99%
May 2017	-2.46%
Apr 2017	1.84%
Mar 2017	0.42%
Feb 2017	1.00%
Jan 2017	-1.04%
Dec 2016	3.95%
Nov 2016	12.53%
Oct 2016	-2.83%
Sep 2016	0.34%
Aug 2016	2.32%
Jul 2016	4.55%
Jun 2016	-0.53%

May 2016	2.06%
Apr 2016	1.11%
Mar 2016	8.00%
Feb 2016	1.57%
Jan 2016	-6.55%
Dec 2015	-5.37%
Nov 2015	3.03%
Oct 2015	5.72%
Sep 2015	-3.12%
Aug 2015	-4.71%
Jul 2015	-1.37%
Jun 2015	1.61%
May 2015	0.97%
Apr 2015	-2.16%
Mar 2015	2.37%
Feb 2015	5.98%
Jan 2015	-4.52%
Dec 2014	2.41%
Nov 2014	0.23%
Oct 2014	7.62%
Sep 2014	-5.09%
Aug 2014	4.21%
Jul 2014	-5.68%
Jun 2014	4.86%
May 2014	0.58%
Apr 2014	-3.09%
Mar 2014	1.72%
Feb 2014	3.16%
Jan 2014	-4.75%
Dec 2013	1.61%
Nov 2013	5.97%
Oct 2013	3.63%
Sep 2013	6.06%
Aug 2013	-2.62%
Jul 2013	6.96%
Jun 2013	0.80%
May 2013	4.90%
Apr 2013	-1.27%
Mar 2013	4.43%
Feb 2013	1.01%

Jan 2013	5.96%
Dec 2012	3.39%
Nov 2012	0.66%
Oct 2012	-1.30%
Sep 2012	2.97%
Aug 2012	2.30%
Jul 2012	-1.24%
Jun 2012	4.65%
May 2012	-6.14%
Apr 2012	-1.26%
Mar 2012	2.59%
Feb 2012	2.29%
Jan 2012	5.88%
Dec 2011	0.84%
Nov 2011	0.53%
Oct 2011	15.29%
Sep 2011	-9.76%
Aug 2011	-6.02%
Jul 2011	-3.36%
Jun 2011	-0.96%
May 2011	-0.80%
Apr 2011	2.63%
Mar 2011	2.77%
Feb 2011	4.77%
Jan 2011	-0.16%
Dec 2010	7.21%
Nov 2010	2.93%
Oct 2010	3.58%
Sep 2010	11.31%
Aug 2010	-6.65%
Jul 2010	5.20%
Jun 2010	-4.81%
May 2010	-5.61%
Apr 2010	4.55%
Mar 2010	6.82%
Feb 2010	3.38%
Jan 2010	-2.84%
Dec 2009	6.89%
Nov 2009	2.61%
Oct 2009	-3.75%

## QUARTERLY PERFORMANCE(TR Version)

Q3 2019	0.67%
Q2 2019	2.65%
Q1 2019	10.70%
Q4 2018	-17.29%
Q3 2018	2.38%
Q2 2018	7.54%
Q1 2018	-1.36%
Q4 2017	3.84%
Q3 2017	5.45%
Q2 2017	2.31%
Q1 2017	0.37%
Q4 2016	13.67%
Q3 2016	7.34%
Q2 2016	2.64%
Q1 2016	2.52%
Q4 2015	3.07%
Q3 2015	-8.95%
Q2 2015	0.38%
Q1 2015	3.58%
Q4 2014	10.46%
Q3 2014	-6.71%
Q2 2014	2.21%
Q1 2014	-0.06%
Q4 2013	11.59%
Q3 2013	10.47%
Q2 2013	4.40%
Q1 2013	11.77%
Q4 2012	2.72%
Q3 2012	4.04%
Q2 2012	-3.02%
Q1 2012	11.11%
Q4 2011	16.87%
Q3 2011	-18.04%
Q2 2011	0.84%
Q1 2011	7.51%
Q4 2010	14.31%
Q3 2010	9.32%
Q2 2010	-6.05%
Q1 2010	7.29%
Q4 2009	5.56%

All Information as of 09/30/2019.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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