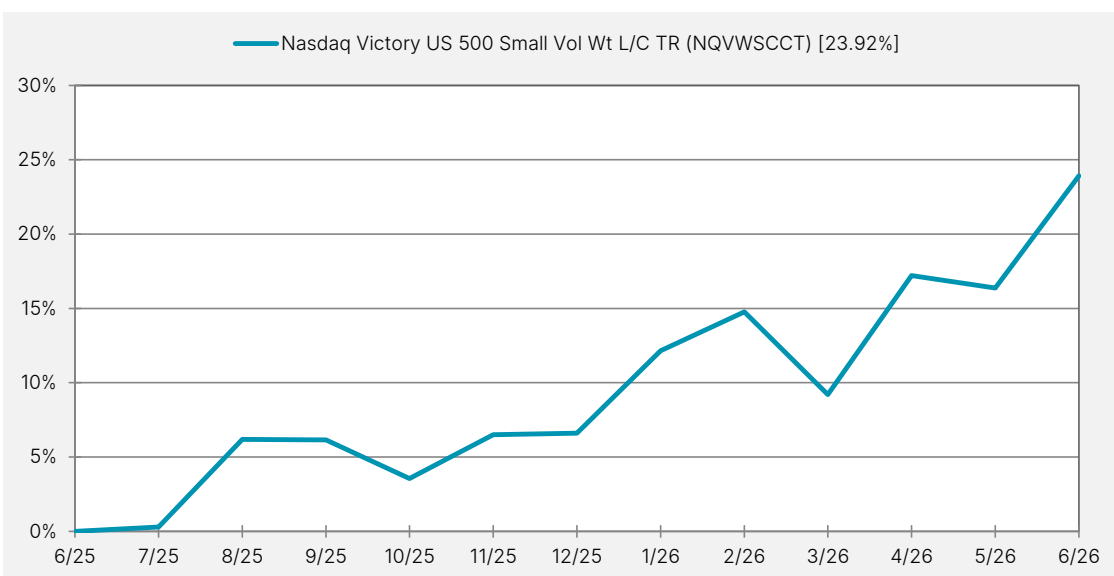


Nasdaq Victory US 500 Small Vol Wt L/C TR

The Nasdaq Victory U.S. Small Cap 500 Long/Cash Volatility Weighted Total Return Index is based on the Nasdaq Victory U.S. Small 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.nasdaq.com/Index/Overview/NQVWSCC>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 499
Currency: USD
History: 05/23/2014
YTD Return: 16.24%

INDEX TICKERS

Price Return: NQVWSCC
Total Return: NQVWSCCT
Net Total Return: NQVWSCCN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
IDA	IDACORP INC HLDG CO	0.44%
NJR	N J RESOURCES CP	0.40%
AWR	AMER ST WATER	0.39%
THG	HANOVER INSURANCE GR	0.39%
AVA	AVISTA CORP	0.37%
SWX	SOUTHWEST GAS HLDG	0.37%
MGEE	MGE ENERGY INC	0.35%
BKH	BLACK HILLS CP	0.35%
OGS	ONE GAS INC.	0.35%
POR	PORTLAND GEN ELEC	0.35%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	9.27%	50
Telecommunications	0.79%	6
Health Care	7.24%	40
Financials	25.42%	102
Real Estate	0.76%	4
Consumer Discretionary	17.52%	96
Consumer Staples	3.48%	20
Industrials	21.52%	112
Basic Materials	3.59%	18
Energy	4.37%	31
Utilities	6.03%	20

PERFORMANCE(TR Version)

ANNUAL	
1 Year	23.92%
2 Year	7.04%
3 Year	-0.68%
4 Year	-2.67%
5 Year	-7.49%
6 Year	57.19%
7 Year	5.58%
8 Year	-18.72%
9 Year	16.15%
10 Year	25.29%

CUMULATIVE	
1 Year	23.92%
2 Year	32.64%
3 Year	31.74%
4 Year	28.22%
5 Year	18.61%
6 Year	86.44%
7 Year	96.85%
8 Year	60.01%
9 Year	85.86%
10 Year	132.85%

CUMULATIVE ANNUALIZED	
1 Year	23.92%
2 Year	15.17%
3 Year	9.62%
4 Year	6.41%
5 Year	3.47%
6 Year	10.94%
7 Year	10.16%
8 Year	6.05%
9 Year	7.13%
10 Year	8.82%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL	
1 Year	15.62%
2 Year	17.42%
3 Year	12.86%
4 Year	12.58%
5 Year	18.34%
6 Year	20.47%
7 Year	24.37%
8 Year	14.29%
9 Year	13.38%
10 Year	13.95%

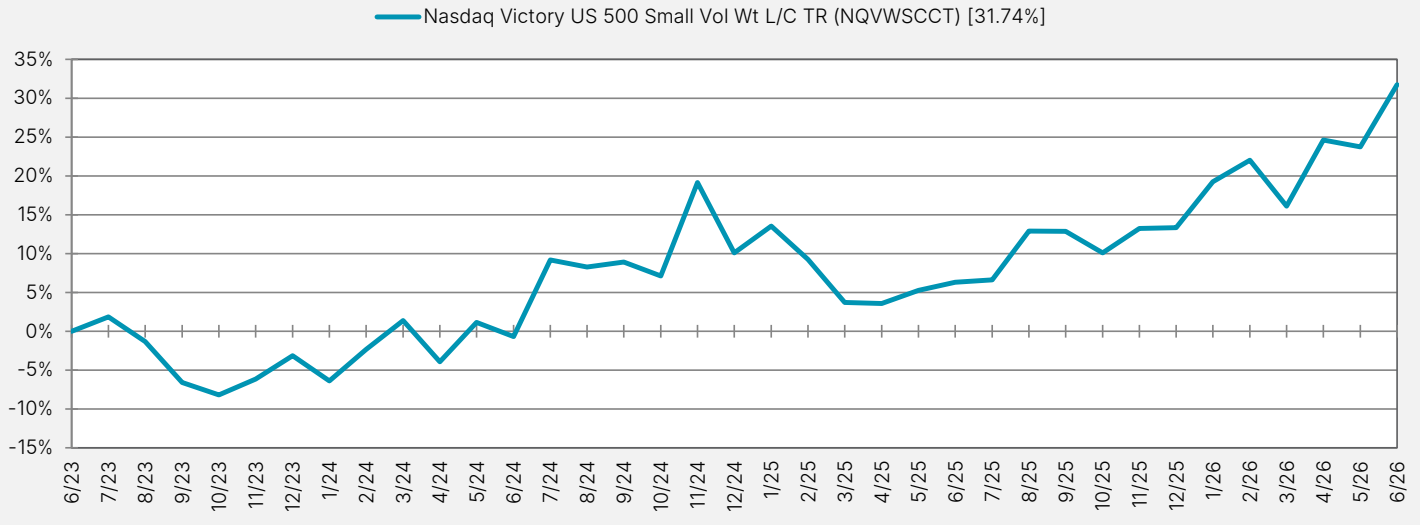
CUMULATIVE	
1 Year	15.62%
2 Year	16.54%
3 Year	15.41%
4 Year	14.75%
5 Year	15.53%
6 Year	16.48%
7 Year	17.83%
8 Year	17.43%
9 Year	17.03%
10 Year	16.75%

PERFORMANCE(TR Version)

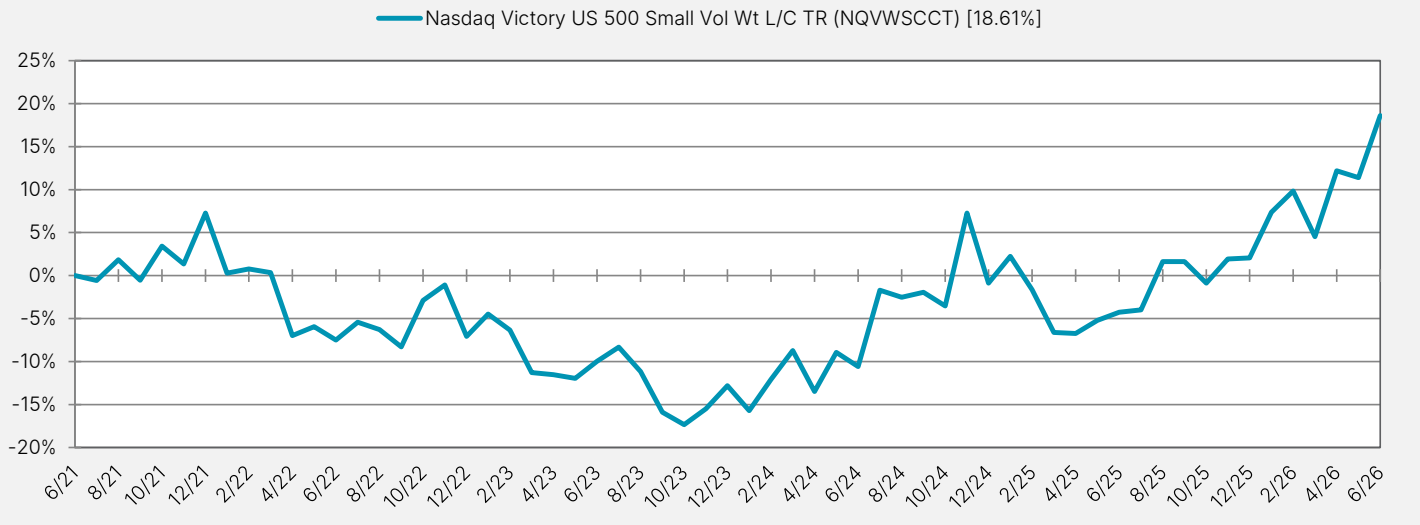
CALENDER YEAR	
2026	16.24%
2025	2.94%
2024	13.69%
2023	-6.17%
2022	-13.38%
2021	30.17%
2020	29.17%
2019	2.65%
2018	-11.05%
2017	12.44%

All Information as of 06/30/2026.

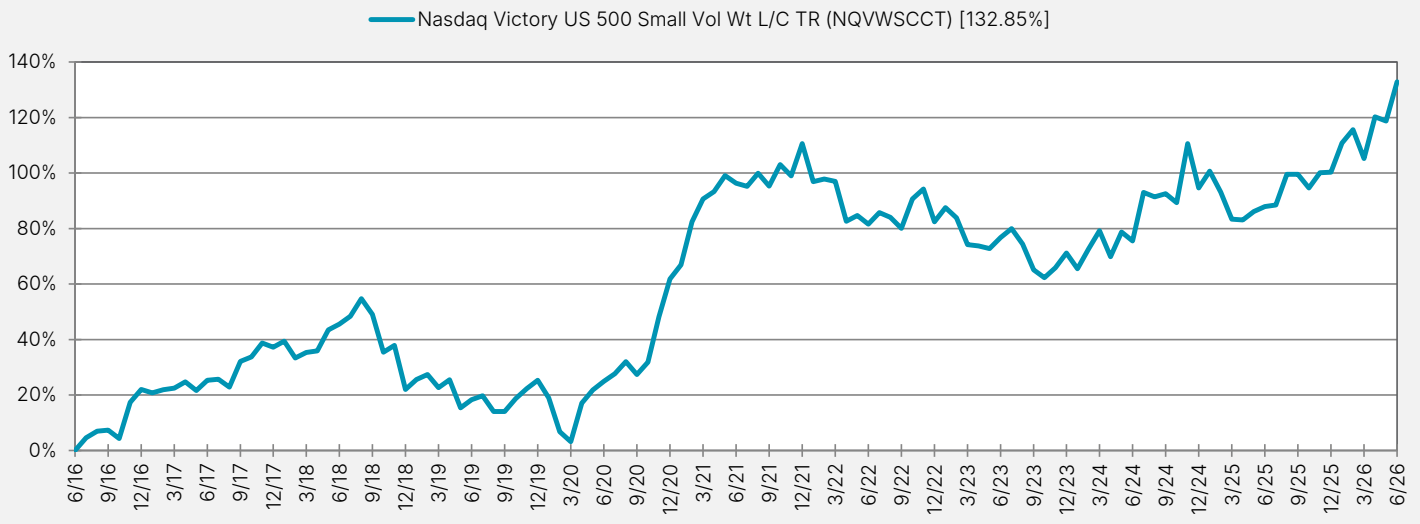
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 06/30/2026.

MONTHLY PERFORMANCE(TR Version)

Jun 2026	6.48%
May 2026	-0.71%
Apr 2026	7.33%
Mar 2026	-4.84%
Feb 2026	2.33%
Jan 2026	5.21%
Dec 2025	0.09%
Nov 2025	2.85%
Oct 2025	-2.45%
Sep 2025	-0.03%
Aug 2025	5.87%
Jul 2025	0.29%
Jun 2025	0.99%
May 2025	1.64%
Apr 2025	-0.14%
Mar 2025	-5.07%
Feb 2025	-3.77%
Jan 2025	3.13%
Dec 2024	-7.60%
Nov 2024	11.21%
Oct 2024	-1.64%
Sep 2024	0.59%
Aug 2024	-0.83%
Jul 2024	9.93%
Jun 2024	-1.79%
May 2024	5.25%
Apr 2024	-5.21%
Mar 2024	3.81%
Feb 2024	4.32%
Jan 2024	-3.33%
Dec 2023	3.17%
Nov 2023	2.24%
Oct 2023	-1.72%
Sep 2023	-5.33%
Aug 2023	-3.11%
Jul 2023	1.83%
Jun 2023	2.28%
May 2023	-0.50%
Apr 2023	-0.26%
Mar 2023	-5.29%

Feb 2023	-1.93%
Jan 2023	2.78%
Dec 2022	-6.07%
Nov 2022	1.86%
Oct 2022	5.90%
Sep 2022	-2.15%
Aug 2022	-0.91%
Jul 2022	2.25%
Jun 2022	-1.66%
May 2022	1.13%
Apr 2022	-7.31%
Mar 2022	-0.41%
Feb 2022	0.49%
Jan 2022	-6.53%
Dec 2021	5.84%
Nov 2021	-2.01%
Oct 2021	4.00%
Sep 2021	-2.34%
Aug 2021	2.44%
Jul 2021	-0.58%
Jun 2021	-1.36%
May 2021	2.98%
Apr 2021	1.38%
Mar 2021	4.50%
Feb 2021	9.29%
Jan 2021	3.17%
Dec 2020	9.22%
Nov 2020	12.40%
Oct 2020	3.44%
Sep 2020	-3.46%
Aug 2020	3.35%
Jul 2020	2.26%
Jun 2020	2.57%
May 2020	4.01%
Apr 2020	13.49%
Mar 2020	-3.36%
Feb 2020	-10.29%
Jan 2020	-5.02%
Dec 2019	2.45%
Nov 2019	3.02%

Oct 2019	4.07%
Sep 2019	0.04%
Aug 2019	-4.75%
Jul 2019	1.18%
Jun 2019	2.49%
May 2019	-8.05%
Apr 2019	2.29%
Mar 2019	-3.70%
Feb 2019	1.43%
Jan 2019	2.94%
Dec 2018	-11.52%
Nov 2018	1.83%
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%

All Information as of 06/30/2026.

QUARTERLY PERFORMANCE(TR Version)

Q2 2026	13.47%
Q1 2026	2.44%
Q4 2025	0.42%
Q3 2025	6.16%
Q2 2025	2.50%
Q1 2025	-5.79%
Q4 2024	1.08%
Q3 2024	9.66%
Q2 2024	-2.02%
Q1 2024	4.69%
Q4 2023	3.67%
Q3 2023	-6.59%
Q2 2023	1.50%
Q1 2023	-4.54%
Q4 2022	1.32%
Q3 2022	-0.86%
Q2 2022	-7.82%
Q1 2022	-6.45%
Q4 2021	7.86%
Q3 2021	-0.54%
Q2 2021	2.98%
Q1 2021	17.83%
Q4 2020	26.98%
Q3 2020	2.02%
Q2 2020	21.09%
Q1 2020	-17.65%
Q4 2019	9.83%
Q3 2019	-3.59%
Q2 2019	-3.60%
Q1 2019	0.56%
Q4 2018	-18.10%
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%

All Information as of 06/30/2026.

All Information as of 06/30/2026.
Sources: Nasdaq Index Research. Bloomberg. FactSet.

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