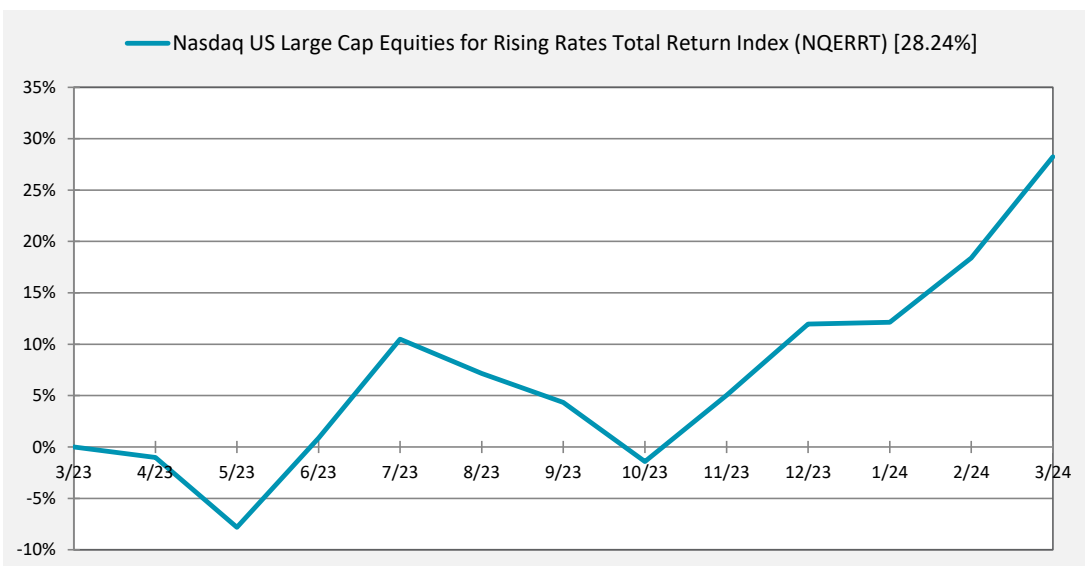


Nasdaq US Large Cap Equities for Rising Rates Index

The Nasdaq US Large Cap Equities for Rising Rates Index (NQERR) consists of 50 U.S. securities whose stock prices have historically exhibited relatively high correlation to movements in interest rates. The Index identifies five sectors within the Nasdaq US 500 Large Cap Index that have the highest correlation to weekly changes in 10-year U.S. Treasury yields and then selects the top ten stocks in each of these sectors that have the highest correlation of relative performance (versus the Nasdaq US 500 Large Cap Index) to changes in the 10-Year yield. The #1 ranked sector is given a weight of 30%, #2-25%, #3-20%, #4-15% and #5-10%. The 50 securities selected for the Index are assigned an equal weight within their respective sector. The Index is designed to outperform traditional U.S. large-cap indexes during periods of rising U.S. Treasury Yields. Investors can gain exposure to NQERR through the ETF which More information about the Index can be found at <https://indexes.nasdaqomx.com/Index/Overview/NQERR>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 50
Currency: USD
History: 04/02/2004
YTD Return: 14.54%

INDEX TICKERS

Price Return: NQERR
Total Return: NQERRT
Net Total Return: NQERRN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
MPC	MARATHON PETROLEUM	3.57%
VLO	VALERO ENERGY CP	3.45%
FANG	DIAMONDBACK ENERGY	3.36%
MRO	MARATHON OIL CORP	3.09%
PXD	PIONEER NATURAL RES	3.07%
XOM	EXXON MOBIL CP	3.06%
COP	CONOCOPHILLIPS	2.89%
HES	HESS CP	2.79%
EOG	EOG RESOURCES INC	2.78%
SLB	SCHLUMBERGER LTD	2.77%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	0.00%	0
Telecommunications	0.00%	0
Health Care	0.00%	0
Financials	24.90%	10
Real Estate	0.00%	0
Consumer Discretionary	9.83%	10
Consumer Staples	0.00%	0
Industrials	15.53%	10
Basic Materials	18.91%	10
Energy	30.83%	10
Utilities	0.00%	0

All Information as of 03/28/2024.

PERFORMANCE(TR Version)

ANNUAL

1 Year	28.24%
2 Year	-5.86%
3 Year	20.93%
4 Year	96.72%
5 Year	-40.40%
6 Year	-8.67%
7 Year	19.83%
8 Year	40.53%
9 Year	-10.72%
10 Year	-1.57%

CUMULATIVE

1 Year	28.24%
2 Year	20.73%
3 Year	46.01%
4 Year	187.22%
5 Year	71.17%
6 Year	56.34%
7 Year	87.34%
8 Year	163.26%
9 Year	135.05%
10 Year	131.35%

CUMULATIVE ANNUALIZED

1 Year	28.24%
2 Year	9.88%
3 Year	13.45%
4 Year	30.18%
5 Year	11.35%
6 Year	7.73%
7 Year	9.38%
8 Year	12.86%
9 Year	9.96%
10 Year	8.75%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	17.18%
2 Year	28.26%
3 Year	21.68%
4 Year	35.86%
5 Year	42.76%
6 Year	19.35%
7 Year	15.62%
8 Year	19.30%
9 Year	23.86%
10 Year	17.33%

CUMULATIVE

1 Year	17.18%
2 Year	23.41%
3 Year	22.83%
4 Year	26.73%
5 Year	30.67%
6 Year	29.09%
7 Year	27.58%
8 Year	26.68%
9 Year	26.38%
10 Year	25.62%

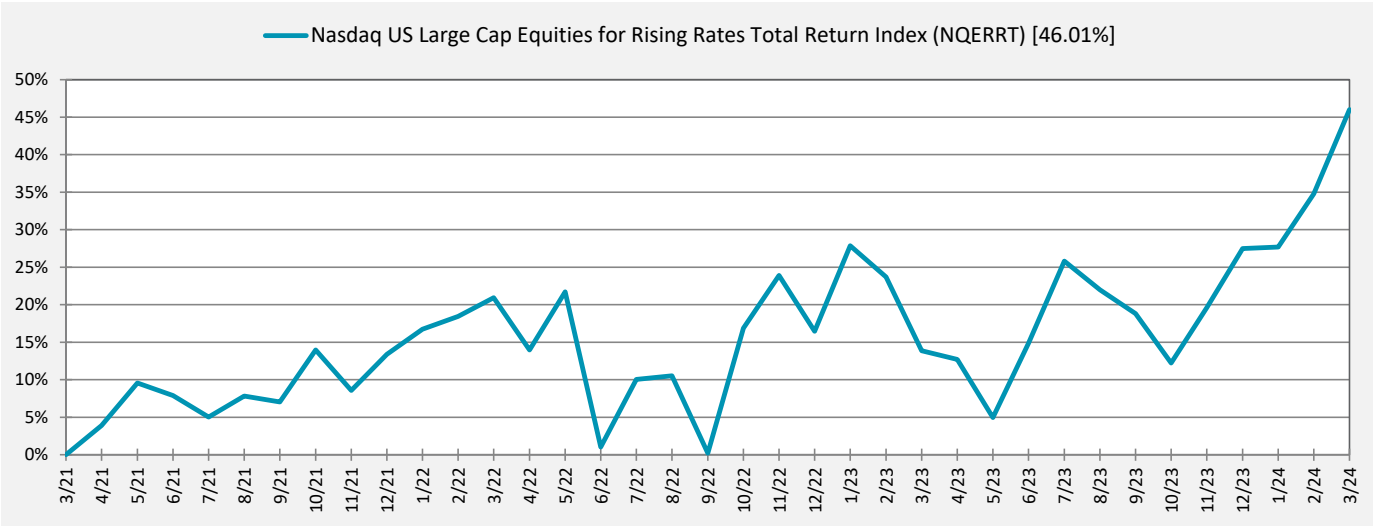
PERFORMANCE(TR Version)

CALENDER YEAR

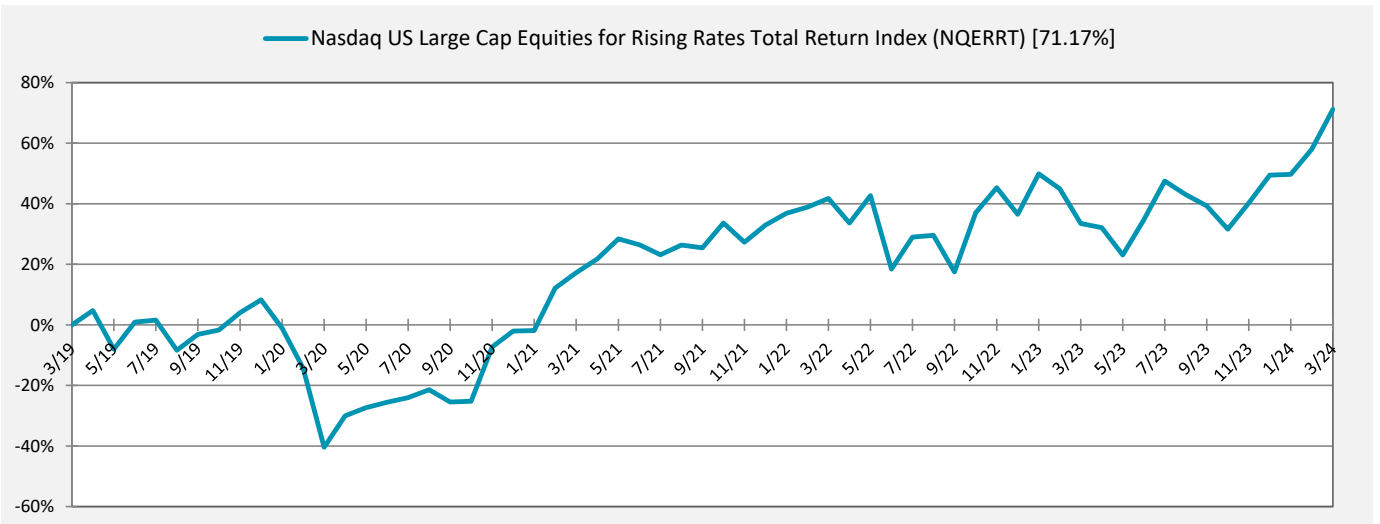
2024	14.54%
2023	9.46%
2022	2.71%
2021	35.70%
2020	-9.54%
2019	20.06%
2018	-17.64%
2017	23.49%
2016	36.42%
2015	-13.76%

All Information as of 03/28/2024.

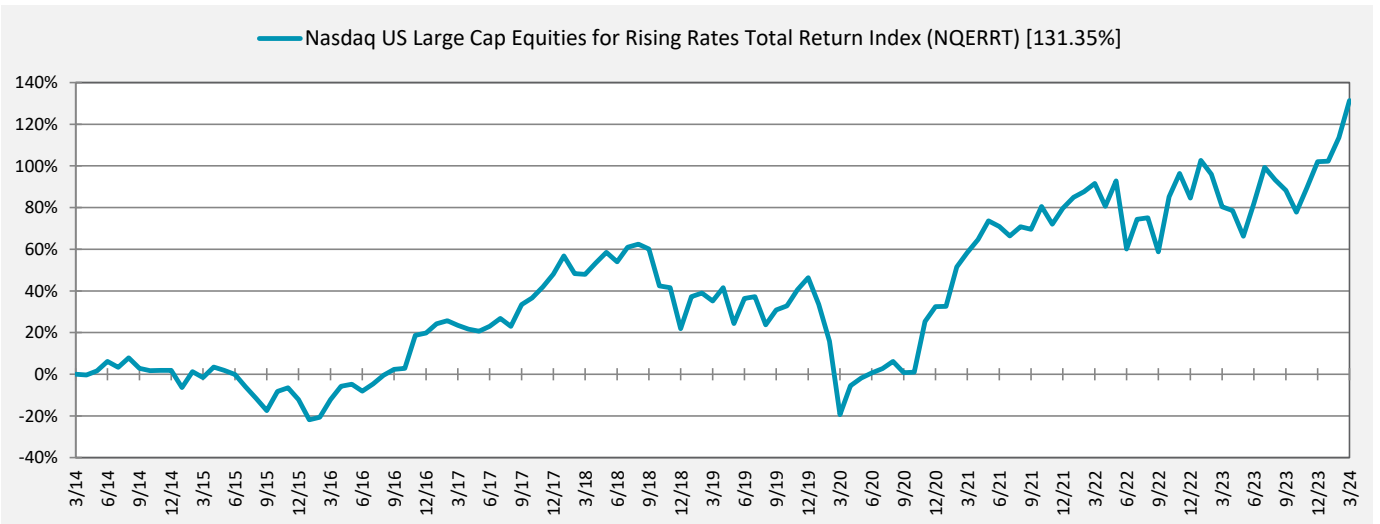
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/28/2024.

MONTHLY PERFORMANCE(TR Version)

Mar 2024	8.32%	Nov 2020	24.08%	Jul 2017	3.13%
Feb 2024	5.58%	Oct 2020	0.32%	Jun 2017	1.94%
Jan 2024	0.16%	Sep 2020	-5.19%	May 2017	-0.84%
Dec 2023	6.59%	Aug 2020	3.41%	Apr 2017	-1.48%
Nov 2023	6.56%	Jul 2020	2.10%	Mar 2017	-1.80%
Oct 2023	-5.54%	Jun 2020	2.45%	Feb 2017	1.28%
Sep 2023	-2.61%	May 2020	3.86%	Jan 2017	3.60%
Aug 2023	-3.03%	Apr 2020	17.38%	Dec 2016	0.96%
Jul 2023	9.55%	Mar 2020	-30.49%	Nov 2016	15.48%
Jun 2023	9.42%	Feb 2020	-13.26%	Oct 2016	0.46%
May 2023	-6.86%	Jan 2020	-8.72%	Sep 2016	2.81%
Apr 2023	-1.02%	Dec 2019	4.08%	Aug 2016	4.36%
Mar 2023	-7.94%	Nov 2019	5.87%	Jul 2016	3.80%
Feb 2023	-3.27%	Oct 2019	1.47%	Jun 2016	-3.54%
Jan 2023	9.80%	Sep 2019	5.76%	May 2016	1.11%
Dec 2022	-6.02%	Aug 2019	-9.84%	Apr 2016	7.22%
Nov 2022	6.04%	Jul 2019	0.63%	Mar 2016	10.75%
Oct 2022	16.63%	Jun 2019	9.75%	Feb 2016	1.53%
Sep 2022	-9.35%	May 2019	-12.19%	Jan 2016	-11.05%
Aug 2022	0.45%	Apr 2019	4.74%	Dec 2015	-6.04%
Jul 2022	8.91%	Mar 2019	-2.72%	Nov 2015	1.94%
Jun 2022	-16.99%	Feb 2019	1.26%	Oct 2015	11.03%
May 2022	6.79%	Jan 2019	12.54%	Sep 2015	-6.52%
Apr 2022	-5.75%	Dec 2018	-13.89%	Aug 2015	-6.02%
Mar 2022	2.10%	Nov 2018	-0.56%	Jul 2015	-5.85%
Feb 2022	1.47%	Oct 2018	-11.08%	Jun 2015	-1.93%
Jan 2022	2.95%	Sep 2018	-1.43%	May 2015	-1.56%
Dec 2021	4.45%	Aug 2018	0.90%	Apr 2015	5.12%
Nov 2021	-4.74%	Jul 2018	4.58%	Mar 2015	-2.80%
Oct 2021	6.48%	Jun 2018	-2.91%	Feb 2015	8.18%
Sep 2021	-0.74%	May 2018	3.27%	Jan 2015	-8.12%
Aug 2021	2.65%	Apr 2018	3.75%	Dec 2014	0.04%
Jul 2021	-2.64%	Mar 2018	-0.19%	Nov 2014	0.13%
Jun 2021	-1.53%	Feb 2018	-5.45%	Oct 2014	-1.15%
May 2021	5.43%	Jan 2018	5.94%	Sep 2014	-4.61%
Apr 2021	3.90%	Dec 2017	4.28%	Aug 2014	4.35%
Mar 2021	4.56%	Nov 2017	3.89%	Jul 2014	-2.60%
Feb 2021	14.27%	Oct 2017	2.35%	Jun 2014	4.47%
Jan 2021	0.16%	Sep 2017	8.58%	May 2014	1.91%
Dec 2020	5.62%	Aug 2017	-3.06%	Apr 2014	-0.32%

All Information as of 03/28/2024.

QUARTERLY PERFORMANCE(TR Version)

Q1 2024	14.54%
Q4 2023	7.29%
Q3 2023	3.45%
Q2 2023	0.87%
Q1 2023	-2.23%
Q4 2022	16.23%
Q3 2022	-0.83%
Q2 2022	-16.46%
Q1 2022	6.66%
Q4 2021	5.95%
Q3 2021	-0.79%
Q2 2021	7.87%
Q1 2021	19.68%
Q4 2020	31.48%
Q3 2020	0.10%
Q2 2020	24.90%
Q1 2020	-44.97%
Q4 2019	11.81%
Q3 2019	-4.05%
Q2 2019	0.94%
Q1 2019	10.86%
Q4 2018	-23.86%
Q3 2018	4.02%
Q2 2018	4.03%
Q1 2018	-0.02%
Q4 2017	10.87%
Q3 2017	8.56%
Q2 2017	-0.42%
Q1 2017	3.03%
Q4 2016	17.11%
Q3 2016	11.38%
Q2 2016	4.57%
Q1 2016	0.03%
Q4 2015	6.34%
Q3 2015	-17.29%
Q2 2015	1.48%
Q1 2015	-3.38%
Q4 2014	-0.98%
Q3 2014	-3.05%
Q2 2014	6.12%

All Information as of 03/28/2024.

All Information as of 03/28/2024.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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