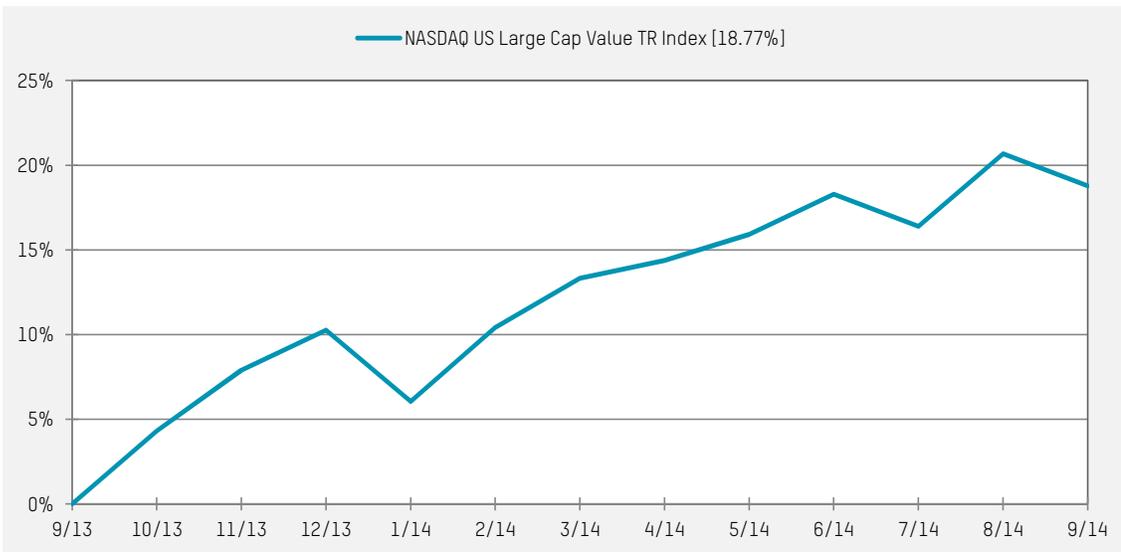


NASDAQ US Large Cap Value Index

The Nasdaq US Large Cap Value Index includes value-oriented securities from the Large-Cap segment of the Nasdaq US Benchmark Index.

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 212
Currency: USD
History: 03/30/2001

INDEX TICKERS

Price Return: NQUSLV
Total Return: NQUSLVT
Net Total Return: NQUSLNL

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
XOM	EXXON MOBIL CP	4.65%
WFC	WELLS FARGO & CO NEW	3.14%
GE	GEN ELECTRIC CO	2.98%
PG	PROCTER GAMBLE CO	2.63%
CVX	CHEVRON CORP	2.63%
JPM	JP MORGAN CHASE CO	2.63%
IBM	INTL BUSINESS MACH	2.20%
PFE	PFIZER INC	2.17%
T	AT&T INC.	2.12%
BAC	BK OF AMERICA CP	2.08%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Oil & Gas	13.07%	16
Basic Materials	3.30%	11
Industrials	14.04%	31
Consumer Goods	9.00%	22
Health Care	8.75%	17
Consumer Services	13.98%	39
Telecommunications	2.48%	3
Utilities	4.18%	17
Financials	24.02%	41
Technology	7.18%	15

PERFORMANCE (TR Version)

ANNUAL

1 Year	18.77%
2 Year	21.97%
3 Year	27.24%
4 Year	1.26%
5 Year	10.55%
6 Year	-4.40%
7 Year	-20.69%
8 Year	19.21%
9 Year	15.80%
10 Year	14.80%

CUMULATIVE

1 Year	18.77%
2 Year	44.86%
3 Year	84.32%
4 Year	86.65%
5 Year	106.33%
6 Year	97.25%
7 Year	56.44%
8 Year	86.49%
9 Year	115.96%
10 Year	147.93%

ANNUALIZED

1 Year	18.77%
2 Year	20.36%
3 Year	22.61%
4 Year	16.88%
5 Year	15.59%
6 Year	11.99%
7 Year	6.60%
8 Year	8.10%
9 Year	8.93%
10 Year	9.50%

ANNUALIZED VOLATILITY (TR Version)

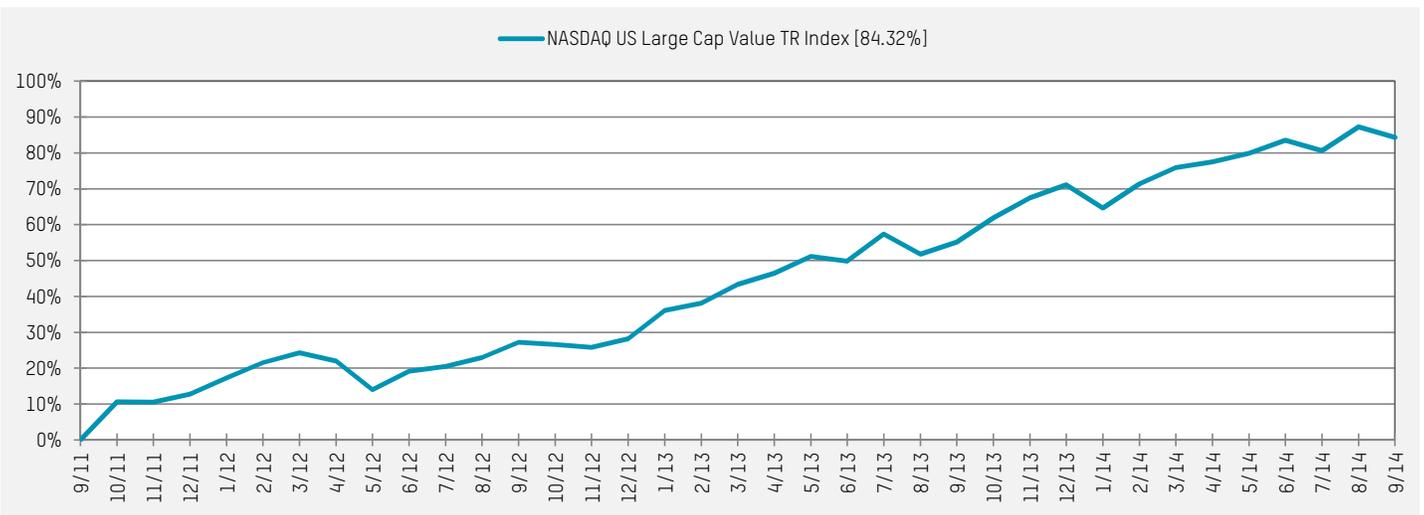
ANNUAL

1 Year	9.69%
2 Year	11.54%
3 Year	17.75%
4 Year	20.27%
5 Year	19.58%
6 Year	47.54%
7 Year	25.56%
8 Year	12.74%
9 Year	9.49%
10 Year	10.05%

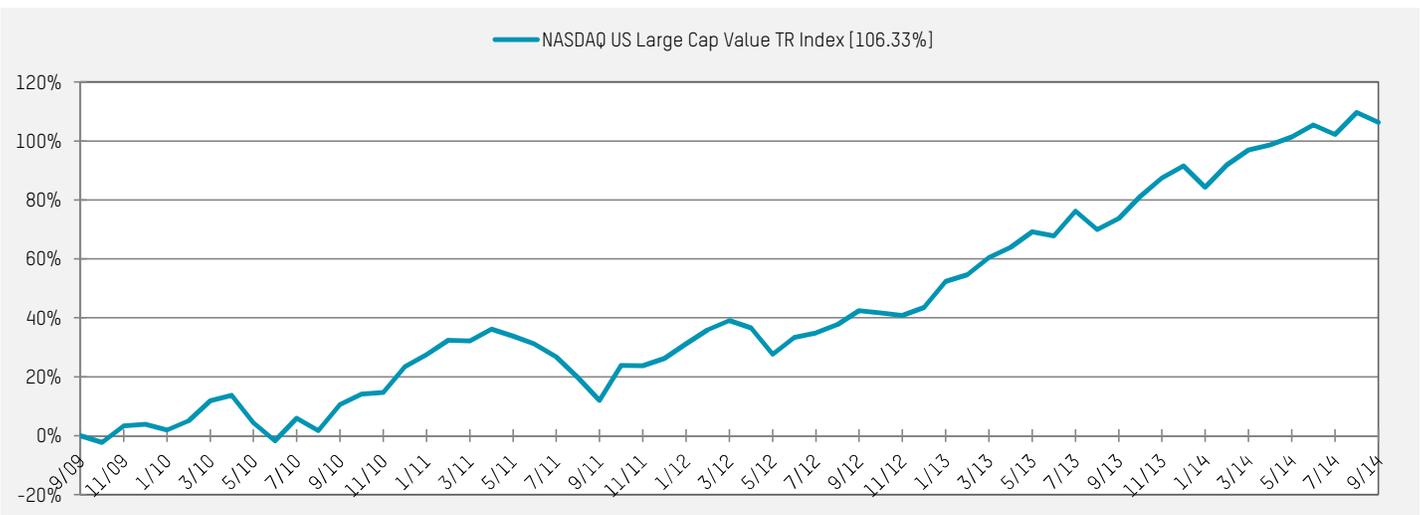
CUMULATIVE

1 Year	9.69%
2 Year	10.64%
3 Year	13.41%
4 Year	15.35%
5 Year	16.27%
6 Year	24.38%
7 Year	24.57%
8 Year	23.43%
9 Year	22.32%
10 Year	21.41%

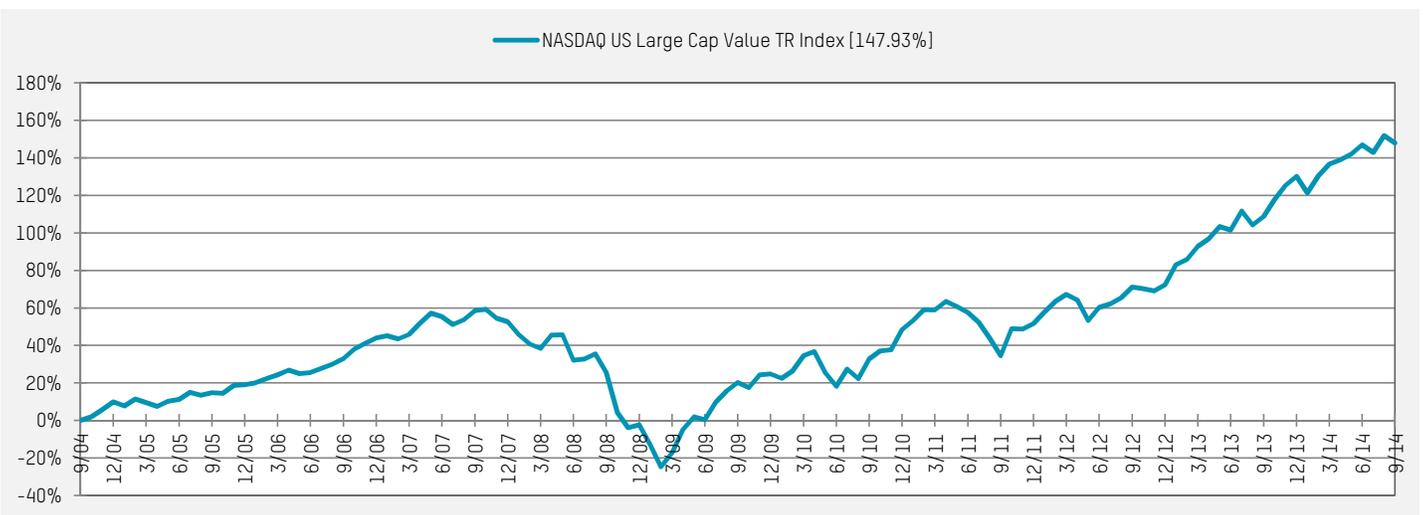
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



MONTHLY PERFORMANCE (TR Version)

Sep 2014	-1.57%
Aug 2014	3.68%
Jul 2014	-1.61%
Jun 2014	2.05%
May 2014	1.35%
Apr 2014	0.92%
Mar 2014	2.65%
Feb 2014	4.10%
Jan 2014	-3.81%
Dec 2013	2.19%
Nov 2013	3.44%
Oct 2013	4.31%
Sep 2013	2.24%
Aug 2013	-3.56%
Jul 2013	5.04%
Jun 2013	-0.84%
May 2013	3.20%
Apr 2013	2.18%
Mar 2013	3.76%
Feb 2013	1.52%
Jan 2013	6.16%
Dec 2012	1.90%
Nov 2012	-0.63%
Oct 2012	-0.53%
Sep 2012	3.47%
Aug 2012	2.06%
Jul 2012	1.14%
Jun 2012	4.53%
May 2012	-6.58%
Apr 2012	-1.83%
Mar 2012	2.30%
Feb 2012	3.63%
Jan 2012	3.96%
Dec 2011	1.99%
Nov 2011	-0.07%
Oct 2011	10.64%
Sep 2011	-6.55%
Aug 2011	-5.51%
Jul 2011	-3.27%
Jun 2011	-2.03%

May 2011	-1.72%
Apr 2011	2.98%
Mar 2011	-0.16%
Feb 2011	3.79%
Jan 2011	3.34%
Dec 2010	7.68%
Nov 2010	0.48%
Oct 2010	3.20%
Sep 2010	8.66%
Aug 2010	-4.00%
Jul 2010	7.80%
Jun 2010	-5.88%
May 2010	-8.16%
Apr 2010	1.65%
Mar 2010	6.47%
Feb 2010	3.08%
Jan 2010	-1.84%
Dec 2009	0.45%
Nov 2009	5.74%
Oct 2009	-2.23%
Sep 2009	3.71%
Aug 2009	5.58%
Jul 2009	9.34%
Jun 2009	-1.52%
May 2009	7.13%
Apr 2009	14.87%
Mar 2009	9.88%
Feb 2009	-13.60%
Jan 2009	-10.72%
Dec 2008	1.69%
Nov 2008	-7.85%
Oct 2008	-17.06%
Sep 2008	-7.29%
Aug 2008	2.07%
Jul 2008	0.51%
Jun 2008	-9.28%
May 2008	0.07%
Apr 2008	5.18%
Mar 2008	-1.69%
Feb 2008	-3.46%

Jan 2008	-4.45%
Dec 2007	-1.26%
Nov 2007	-2.90%
Oct 2007	0.44%
Sep 2007	3.18%
Aug 2007	1.62%
Jul 2007	-2.66%
Jun 2007	-1.27%
May 2007	3.62%
Apr 2007	4.07%
Mar 2007	1.72%
Feb 2007	-1.25%
Jan 2007	0.85%
Dec 2006	2.05%
Nov 2006	2.21%
Oct 2006	3.84%
Sep 2006	2.31%
Aug 2006	1.82%
Jul 2006	1.62%
Jun 2006	0.49%
May 2006	-1.47%
Apr 2006	2.07%
Mar 2006	1.56%
Feb 2006	1.85%
Jan 2006	0.85%
Dec 2005	0.28%
Nov 2005	3.68%
Oct 2005	-0.22%
Sep 2005	1.20%
Aug 2005	-1.28%
Jul 2005	3.34%
Jun 2005	0.89%
May 2005	2.46%
Apr 2005	-1.87%
Mar 2005	-1.59%
Feb 2005	3.48%
Jan 2005	-1.98%
Dec 2004	3.71%
Nov 2004	3.92%
Oct 2004	1.90%

QUARTERLY PERFORMANCE (TR Version)

Q3 2014	0.41%
Q2 2014	4.37%
Q1 2014	2.78%
Q4 2013	10.26%
Q3 2013	3.56%
Q2 2013	4.56%
Q1 2013	11.83%
Q4 2012	0.72%
Q3 2012	6.80%
Q2 2012	-4.14%
Q1 2012	10.21%
Q4 2011	12.77%
Q3 2011	-14.59%
Q2 2011	-0.85%
Q1 2011	7.09%
Q4 2010	11.66%
Q3 2010	12.45%
Q2 2010	-12.14%
Q1 2010	7.74%
Q4 2009	3.85%
Q3 2009	19.73%
Q2 2009	21.19%
Q1 2009	-15.24%
Q4 2008	-22.27%
Q3 2008	-4.90%
Q2 2008	-4.51%
Q1 2008	-9.31%
Q4 2007	-3.70%
Q3 2007	2.06%
Q2 2007	6.46%
Q1 2007	1.30%
Q4 2006	8.32%
Q3 2006	5.87%
Q2 2006	1.06%
Q1 2006	4.33%
Q4 2005	3.74%
Q3 2005	3.23%
Q2 2005	1.44%
Q1 2005	-0.18%
Q4 2004	9.83%

All Information as of 09/30/2014.

Sources: NASDAQ OMX Global Indexes Research. Bloomberg. FactSet.

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