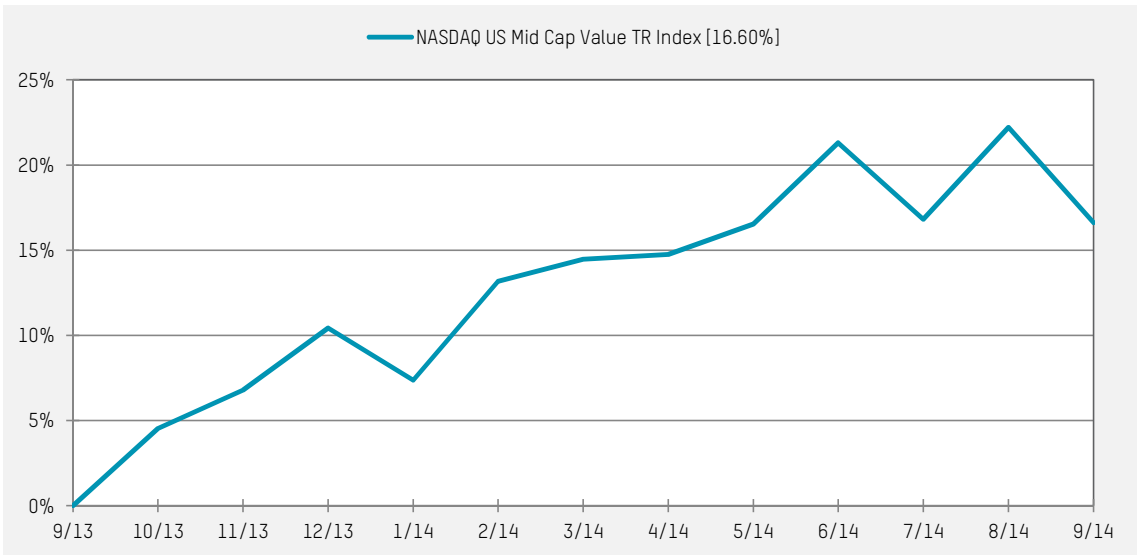


NASDAQ US Mid Cap Value Index

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

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 281
Currency: USD
History: 03/30/2001

INDEX TICKERS

Price Return: NQUSMV
Total Return: NQUSMVT
Net Total Return: NQUSMVN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
LLL	L-3 COMM HLDGS INC	0.77%
COH	COACH INC	0.73%
PVH	PVH CORP.	0.71%
NWL	NEWELL RUBBERMAID	0.71%
PLL	PALL CP	0.69%
CFN	CAREFUSION CORP	0.69%
CE	CELANESE CORPORATION	0.68%
CMA	COMERICA INC	0.68%
CSC	COMPUTER SCIENCES CP	0.67%
XL	XL GROUP PLC	0.66%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Oil & Gas	6.19%	19
Basic Materials	4.54%	12
Industrials	19.97%	60
Consumer Goods	13.07%	34
Health Care	7.70%	17
Consumer Services	9.84%	32
Telecommunications	0.00%	0
Utilities	5.32%	13
Financials	26.34%	73
Technology	7.03%	21

PERFORMANCE (TR Version)

ANNUAL

1 Year	16.60%
2 Year	33.17%
3 Year	27.56%
4 Year	-5.69%
5 Year	17.10%
6 Year	4.76%
7 Year	-21.84%
8 Year	14.70%
9 Year	10.73%
10 Year	22.73%

CUMULATIVE

1 Year	16.60%
2 Year	55.28%
3 Year	98.07%
4 Year	86.80%
5 Year	118.75%
6 Year	129.16%
7 Year	79.12%
8 Year	105.45%
9 Year	127.49%
10 Year	179.20%

ANNUALIZED

1 Year	16.60%
2 Year	24.61%
3 Year	25.59%
4 Year	16.91%
5 Year	16.95%
6 Year	14.82%
7 Year	8.68%
8 Year	9.42%
9 Year	9.56%
10 Year	10.81%

ANNUALIZED VOLATILITY (TR Version)

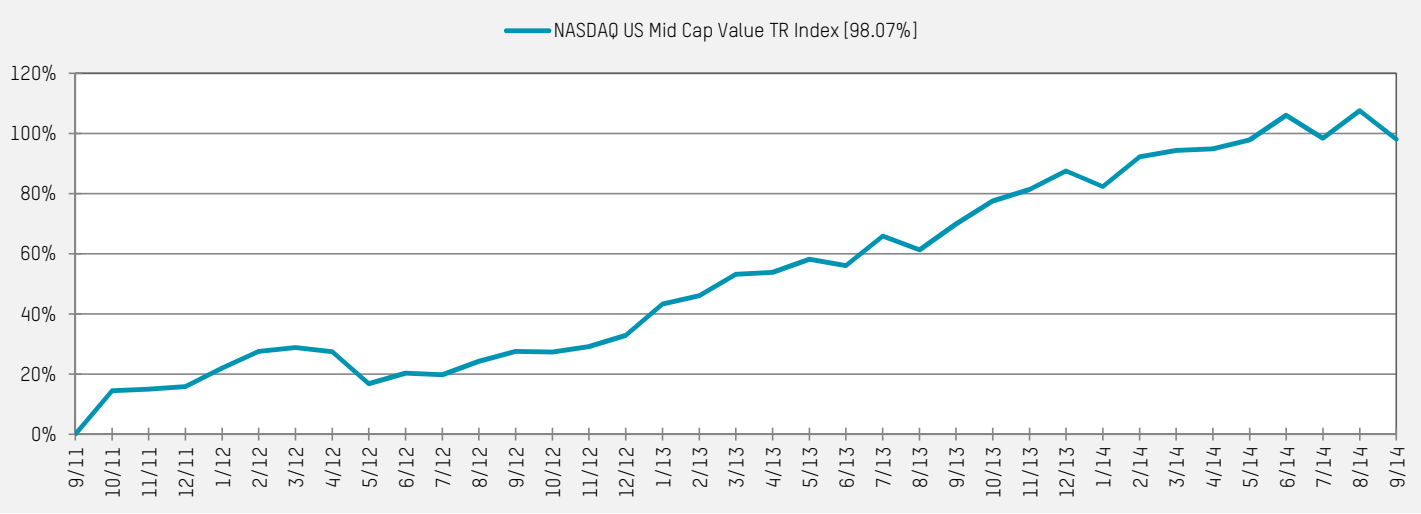
ANNUAL

1 Year	10.94%
2 Year	13.37%
3 Year	21.99%
4 Year	24.09%
5 Year	22.04%
6 Year	49.07%
7 Year	24.97%
8 Year	12.76%
9 Year	10.64%
10 Year	10.62%

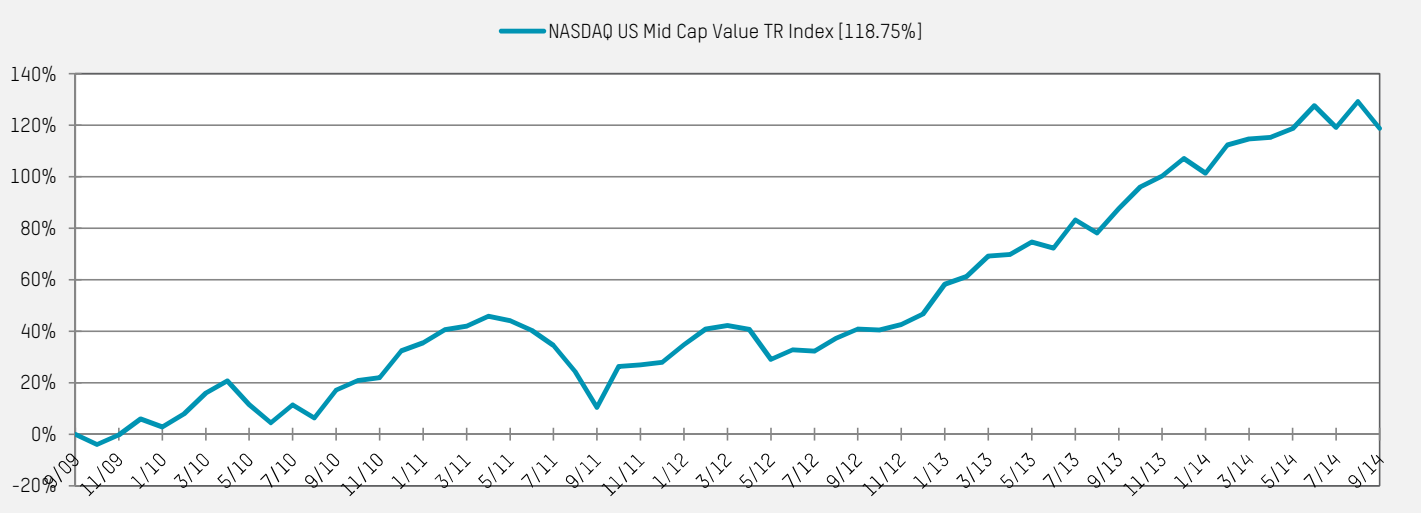
CUMULATIVE

1 Year	10.94%
2 Year	12.20%
3 Year	16.09%
4 Year	18.30%
5 Year	19.10%
6 Year	26.49%
7 Year	26.29%
8 Year	25.01%
9 Year	23.86%
10 Year	22.88%

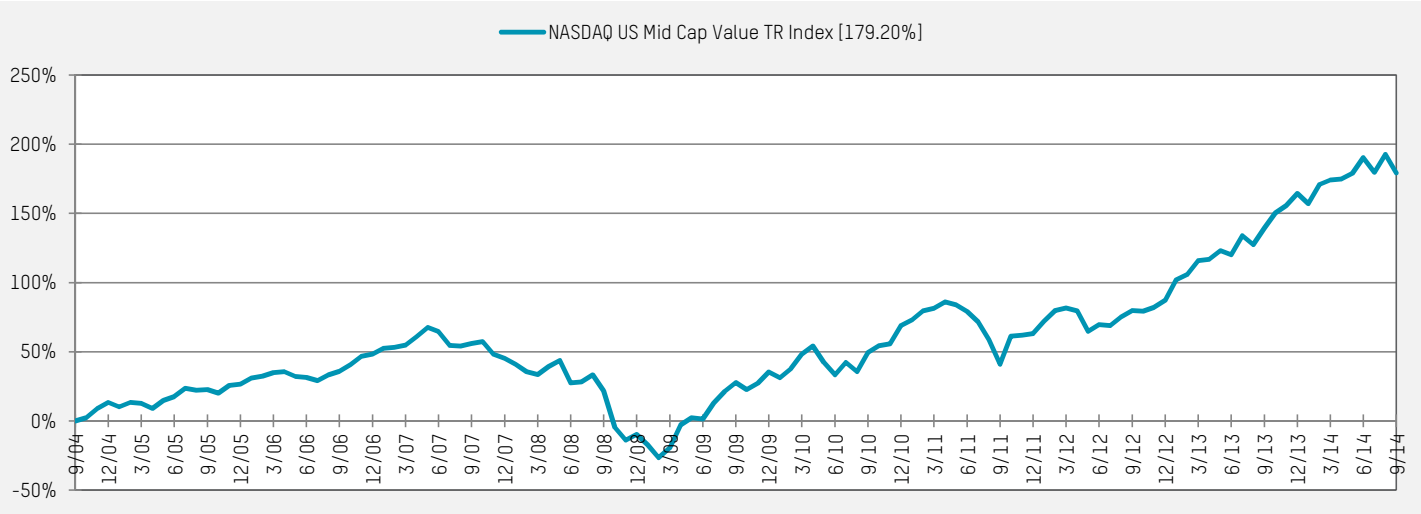
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



MONTHLY PERFORMANCE (TR Version)

Sep 2014	-4.58%
Aug 2014	4.60%
Jul 2014	-3.69%
Jun 2014	4.09%
May 2014	1.55%
Apr 2014	0.26%
Mar 2014	1.13%
Feb 2014	5.41%
Jan 2014	-2.76%
Dec 2013	3.41%
Nov 2013	2.15%
Oct 2013	4.53%
Sep 2013	5.30%
Aug 2013	-2.76%
Jul 2013	6.30%
Jun 2013	-1.34%
May 2013	2.86%
Apr 2013	0.40%
Mar 2013	4.89%
Feb 2013	1.89%
Jan 2013	7.87%
Dec 2012	2.86%
Nov 2012	1.49%
Oct 2012	-0.22%
Sep 2012	2.66%
Aug 2012	3.72%
Jul 2012	-0.38%
Jun 2012	2.93%
May 2012	-8.30%
Apr 2012	-1.08%
Mar 2012	0.95%
Feb 2012	4.57%
Jan 2012	5.35%
Dec 2011	0.76%
Nov 2011	0.47%
Oct 2011	14.39%
Sep 2011	-11.22%
Aug 2011	-7.56%
Jul 2011	-4.14%
Jun 2011	-2.60%

May 2011	-1.16%
Apr 2011	2.65%
Mar 2011	1.02%
Feb 2011	3.76%
Jan 2011	2.36%
Dec 2010	8.47%
Nov 2010	0.96%
Oct 2010	3.23%
Sep 2010	10.15%
Aug 2010	-4.62%
Jul 2010	6.72%
Jun 2010	-6.38%
May 2010	-7.58%
Apr 2010	4.08%
Mar 2010	7.48%
Feb 2010	4.96%
Jan 2010	-2.99%
Dec 2009	6.21%
Nov 2009	3.93%
Oct 2009	-3.99%
Sep 2009	5.07%
Aug 2009	7.63%
Jul 2009	11.38%
Jun 2009	-0.97%
May 2009	5.22%
Apr 2009	20.73%
Mar 2009	9.68%
Feb 2009	-11.04%
Jan 2009	-8.57%
Dec 2008	4.93%
Nov 2008	-9.64%
Oct 2008	-21.82%
Sep 2008	-8.54%
Aug 2008	3.88%
Jul 2008	0.50%
Jun 2008	-11.27%
May 2008	3.27%
Apr 2008	4.37%
Mar 2008	-1.65%
Feb 2008	-3.68%

Jan 2008	-2.98%
Dec 2007	-1.99%
Nov 2007	-5.82%
Oct 2007	0.90%
Sep 2007	1.20%
Aug 2007	-0.32%
Jul 2007	-6.11%
Jun 2007	-1.72%
May 2007	4.08%
Apr 2007	3.96%
Mar 2007	1.02%
Feb 2007	0.47%
Jan 2007	2.74%
Dec 2006	1.14%
Nov 2006	4.26%
Oct 2006	3.58%
Sep 2006	1.92%
Aug 2006	3.19%
Jul 2006	-1.67%
Jun 2006	-0.53%
May 2006	-2.63%
Apr 2006	0.49%
Mar 2006	2.05%
Feb 2006	1.02%
Jan 2006	3.48%
Dec 2005	0.68%
Nov 2005	4.66%
Oct 2005	-2.15%
Sep 2005	0.51%
Aug 2005	-1.25%
Jul 2005	5.13%
Jun 2005	2.42%
May 2005	5.36%
Apr 2005	-3.37%
Mar 2005	-0.57%
Feb 2005	2.92%
Jan 2005	-2.77%
Dec 2004	4.00%
Nov 2004	6.48%
Oct 2004	2.38%

QUARTERLY PERFORMANCE (TR Version)

Q3 2014	-3.87%
Q2 2014	5.98%
Q1 2014	3.66%
Q4 2013	10.42%
Q3 2013	8.85%
Q2 2013	1.89%
Q1 2013	15.28%
Q4 2012	4.17%
Q3 2012	6.07%
Q2 2012	-6.63%
Q1 2012	11.21%
Q4 2011	15.81%
Q3 2011	-21.33%
Q2 2011	-1.18%
Q1 2011	7.30%
Q4 2010	13.05%
Q3 2010	12.11%
Q2 2010	-9.95%
Q1 2010	9.44%
Q4 2009	5.98%
Q3 2009	25.95%
Q2 2009	25.79%
Q1 2009	-10.79%
Q4 2008	-25.88%
Q3 2008	-4.52%
Q2 2008	-4.37%
Q1 2008	-8.10%
Q4 2007	-6.86%
Q3 2007	-5.28%
Q2 2007	6.34%
Q1 2007	4.27%
Q4 2006	9.22%
Q3 2006	3.42%
Q2 2006	-2.67%
Q1 2006	6.69%
Q4 2005	3.11%
Q3 2005	4.35%
Q2 2005	4.26%
Q1 2005	-0.50%
Q4 2004	13.38%

All Information as of 09/30/2014.

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

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