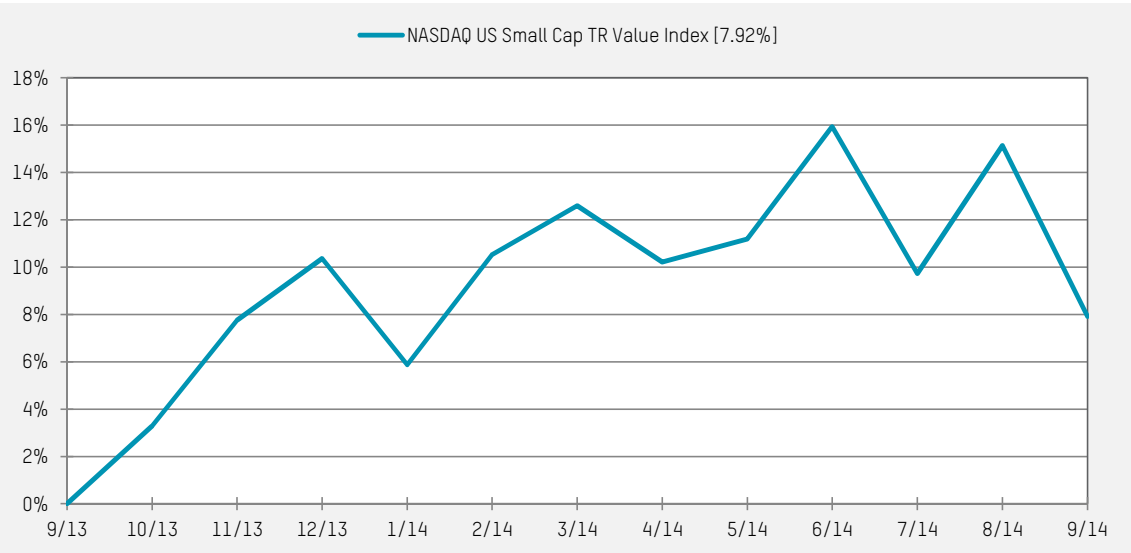


NASDAQ US Small Cap Value Index

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

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 964
Currency: USD
History: 03/30/2001

INDEX TICKERS

Price Return: NQUSSV
Total Return: NQUSSVT
Net Total Return: NQUSSVN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
THS	TREEHOUSE FOODS INC.	0.47%
JCP	PENNEY J C CO HOLDIN	0.40%
FHN	FIRST HORIZON NTL CP	0.40%
FAF	FIRST AMER CORP NEW	0.40%
SHO	SUNSTONE HOTEL INV	0.39%
AHL	ASPEN INSURANCE HLDG	0.38%
CASY	CASEY'S GENERAL STOR	0.38%
RDN	RADIAN GROUP INC	0.37%
HE	HAWAIIAN ELEC INDS	0.37%
CST	CST BRANDS, INC.	0.37%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Oil & Gas	4.48%	39
Basic Materials	4.91%	47
Industrials	19.48%	198
Consumer Goods	8.76%	88
Health Care	4.94%	50
Consumer Services	16.19%	148
Telecommunications	0.90%	12
Utilities	5.50%	25
Financials	25.54%	259
Technology	9.29%	98

PERFORMANCE (TR Version)

ANNUAL

1 Year	7.92%
2 Year	32.71%
3 Year	32.05%
4 Year	-5.80%
5 Year	16.33%
6 Year	4.39%
7 Year	-14.84%
8 Year	12.80%
9 Year	13.77%
10 Year	20.89%

CUMULATIVE

1 Year	7.92%
2 Year	43.21%
3 Year	89.11%
4 Year	78.14%
5 Year	107.23%
6 Year	116.31%
7 Year	84.22%
8 Year	107.79%
9 Year	136.41%
10 Year	185.79%

ANNUALIZED

1 Year	7.92%
2 Year	19.67%
3 Year	23.66%
4 Year	15.53%
5 Year	15.69%
6 Year	13.72%
7 Year	9.12%
8 Year	9.57%
9 Year	10.03%
10 Year	11.07%

ANNUALIZED VOLATILITY (TR Version)

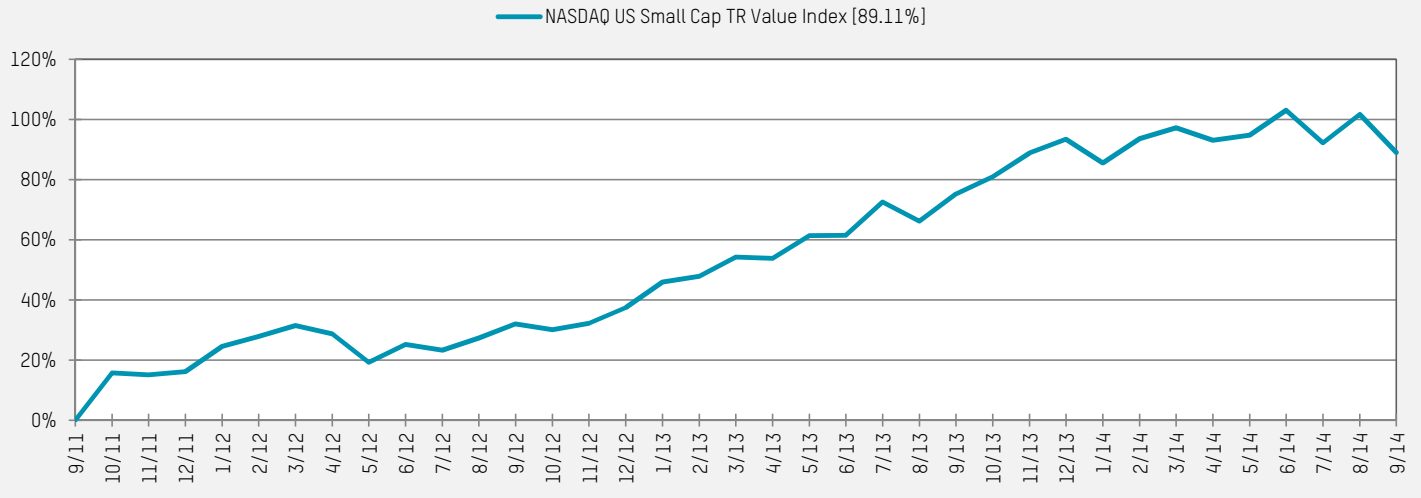
ANNUAL

1 Year	12.90%
2 Year	14.22%
3 Year	26.80%
4 Year	27.89%
5 Year	25.73%
6 Year	55.01%
7 Year	29.22%
8 Year	16.15%
9 Year	15.37%
10 Year	14.49%

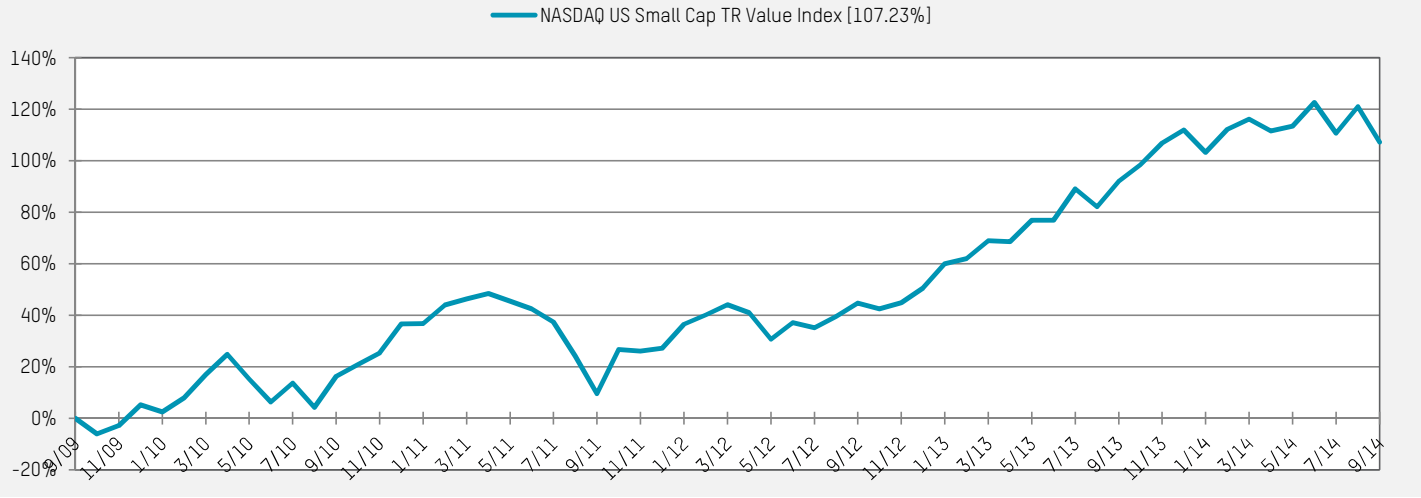
CUMULATIVE

1 Year	12.90%
2 Year	13.57%
3 Year	18.97%
4 Year	21.38%
5 Year	22.31%
6 Year	30.25%
7 Year	30.11%
8 Year	28.75%
9 Year	27.59%
10 Year	26.57%

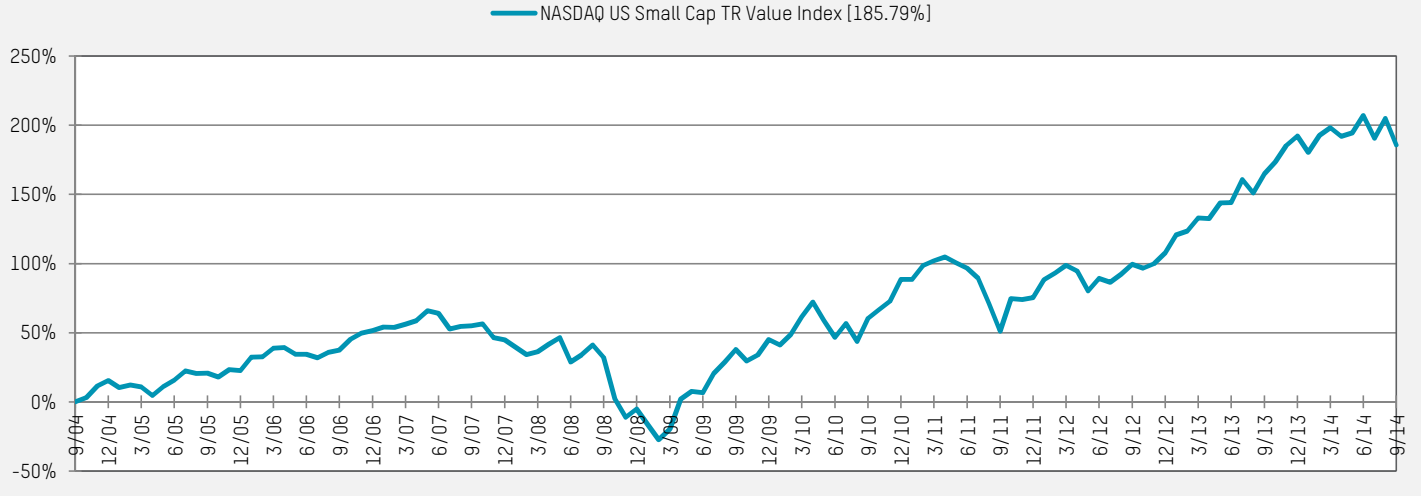
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



MONTHLY PERFORMANCE (TR Version)

Sep 2014	-6.27%
Aug 2014	4.92%
Jul 2014	-5.35%
Jun 2014	4.28%
May 2014	0.88%
Apr 2014	-2.11%
Mar 2014	1.87%
Feb 2014	4.39%
Jan 2014	-4.06%
Dec 2013	2.43%
Nov 2013	4.31%
Oct 2013	3.29%
Sep 2013	5.45%
Aug 2013	-3.71%
Jul 2013	6.90%
Jun 2013	0.01%
May 2013	4.91%
Apr 2013	-0.22%
Mar 2013	4.33%
Feb 2013	1.25%
Jan 2013	6.23%
Dec 2012	3.93%
Nov 2012	1.66%
Oct 2012	-1.49%
Sep 2012	3.74%
Aug 2012	3.21%
Jul 2012	-1.49%
Jun 2012	4.98%
May 2012	-7.35%
Apr 2012	-2.12%
Mar 2012	2.87%
Feb 2012	2.60%
Jan 2012	7.30%
Dec 2011	0.88%
Nov 2011	-0.48%
Oct 2011	15.67%
Sep 2011	-11.78%
Aug 2011	-9.64%
Jul 2011	-3.55%
Jun 2011	-2.00%

May 2011	-2.07%
Apr 2011	1.44%
Mar 2011	1.68%
Feb 2011	5.24%
Jan 2011	0.08%
Dec 2010	9.10%
Nov 2010	3.69%
Oct 2010	3.88%
Sep 2010	11.56%
Aug 2010	-8.21%
Jul 2010	6.86%
Jun 2010	-7.73%
May 2010	-7.69%
Apr 2010	6.65%
Mar 2010	8.41%
Feb 2010	5.39%
Jan 2010	-2.69%
Dec 2009	8.39%
Nov 2009	3.39%
Oct 2009	-6.06%
Sep 2009	7.06%
Aug 2009	6.92%
Jul 2009	13.04%
Jun 2009	-1.00%
May 2009	5.37%
Apr 2009	27.03%
Mar 2009	10.77%
Feb 2009	-13.18%
Jan 2009	-11.90%
Dec 2008	6.86%
Nov 2008	-13.26%
Oct 2008	-22.49%
Sep 2008	-6.41%
Aug 2008	5.29%
Jul 2008	3.97%
Jun 2008	-11.98%
May 2008	3.50%
Apr 2008	3.91%
Mar 2008	1.49%
Feb 2008	-3.74%

Jan 2008	-3.75%
Dec 2007	-1.03%
Nov 2007	-6.47%
Oct 2007	0.88%
Sep 2007	0.42%
Aug 2007	1.21%
Jul 2007	-6.91%
Jun 2007	-1.18%
May 2007	4.60%
Apr 2007	1.63%
Mar 2007	1.44%
Feb 2007	-0.14%
Jan 2007	1.76%
Dec 2006	1.24%
Nov 2006	3.01%
Oct 2006	5.59%
Sep 2006	1.30%
Aug 2006	3.01%
Jul 2006	-1.94%
Jun 2006	-0.06%
May 2006	-3.40%
Apr 2006	0.31%
Mar 2006	4.65%
Feb 2006	0.28%
Jan 2006	7.77%
Dec 2005	-0.53%
Nov 2005	4.57%
Oct 2005	-2.39%
Sep 2005	0.30%
Aug 2005	-1.56%
Jul 2005	5.71%
Jun 2005	4.16%
May 2005	6.33%
Apr 2005	-5.70%
Mar 2005	-1.25%
Feb 2005	1.74%
Jan 2005	-4.45%
Dec 2004	3.59%
Nov 2004	8.34%
Oct 2004	2.93%

QUARTERLY PERFORMANCE (TR Version)

Q3 2014	-6.92%
Q2 2014	2.97%
Q1 2014	2.02%
Q4 2013	10.36%
Q3 2013	8.53%
Q2 2013	4.69%
Q1 2013	12.22%
Q4 2012	4.08%
Q3 2012	5.48%
Q2 2012	-4.81%
Q1 2012	13.25%
Q4 2011	16.13%
Q3 2011	-23.11%
Q2 2011	-2.65%
Q1 2011	7.09%
Q4 2010	17.51%
Q3 2010	9.42%
Q2 2010	-9.15%
Q1 2010	11.18%
Q4 2009	5.26%
Q3 2009	29.40%
Q2 2009	32.52%
Q1 2009	-15.27%
Q4 2008	-28.16%
Q3 2008	2.45%
Q2 2008	-5.33%
Q1 2008	-5.97%
Q4 2007	-6.62%
Q3 2007	-5.39%
Q2 2007	5.04%
Q1 2007	3.07%
Q4 2006	10.12%
Q3 2006	2.33%
Q2 2006	-3.17%
Q1 2006	13.10%
Q4 2005	1.53%
Q3 2005	4.37%
Q2 2005	4.44%
Q1 2005	-4.00%
Q4 2004	15.52%

All Information as of 09/30/2014.

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

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