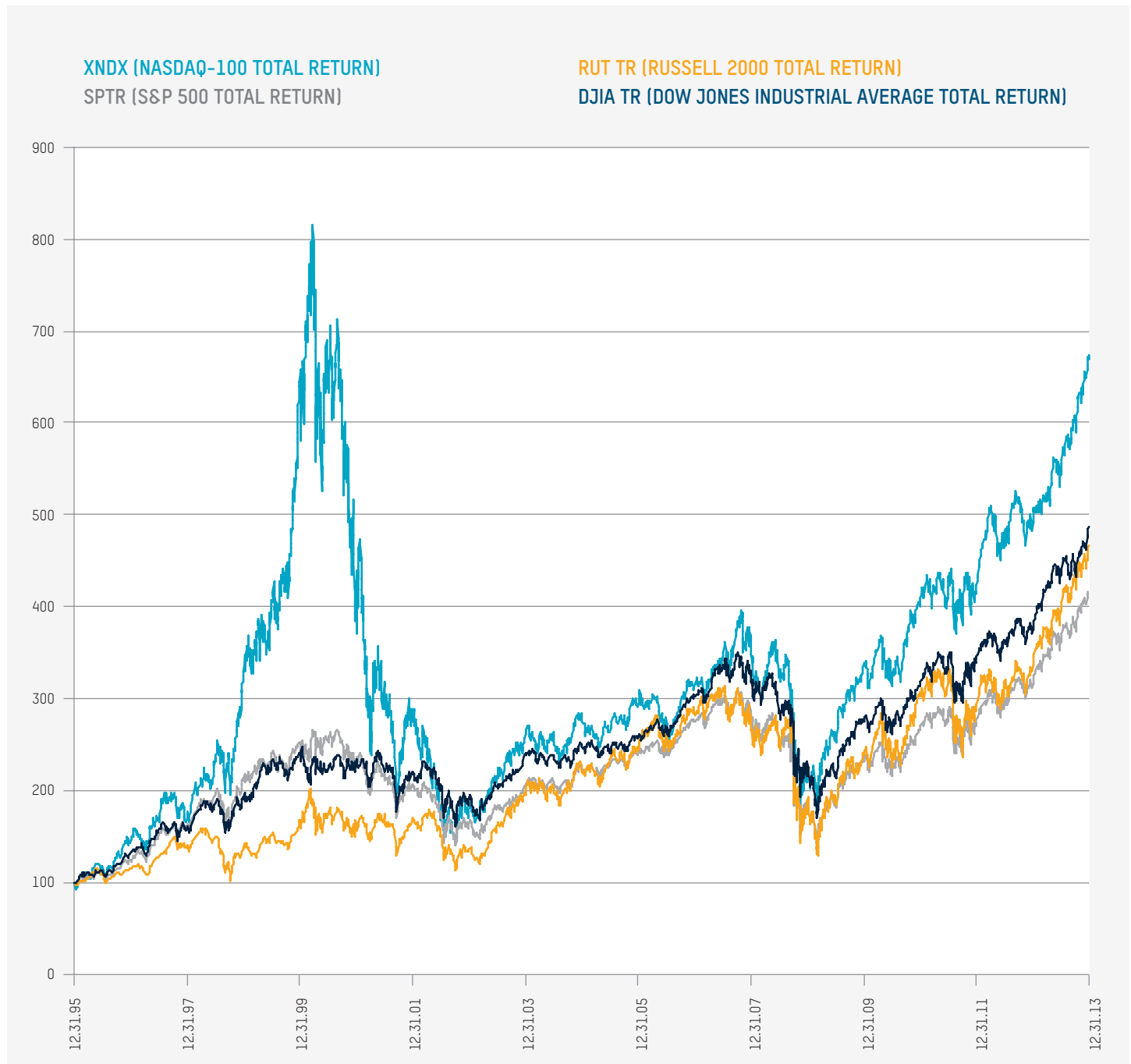


# NASDAQ-100 V. MAJOR U.S. INDEXES (XNDX)

## COMPARATIVE HISTORY



RETURN

| 15-YEAR                 | XNDX    | SPTR    | RUT TR  | DJIA TR |
|-------------------------|---------|---------|---------|---------|
| RETURN                  | 111.41% | 98.51%  | 236.29% | 155.99% |
| ANNUALIZED              | 5.11%   | 4.67%   | 8.41%   | 6.46%   |
| 10-YEAR                 |         |         |         |         |
| RETURN                  | 163.15% | 104.27% | 138.31% | 104.83% |
| ANNUALIZED              | 10.15%  | 7.40%   | 9.06%   | 7.43%   |
| 5-YEAR                  |         |         |         |         |
| RETURN                  | 212.02% | 128.19% | 149.69% | 116.20% |
| ANNUALIZED              | 25.54%  | 17.93%  | 20.07%  | 16.66%  |
| 3-YEAR                  |         |         |         |         |
| RETURN                  | 67.97%  | 56.82%  | 54.78%  | 54.64%  |
| ANNUALIZED              | 18.85%  | 16.16%  | 15.66%  | 15.63%  |
| PEAK TO TROUGH*         |         |         |         |         |
| RETURN                  | -51.50% | -55.25% | -58.53% | -51.79% |
| ANNUALIZED              | -40.00% | -43.32% | -46.28% | -40.26% |
| 3.9.2009 TO 12.31.2013  |         |         |         |         |
| RETURN                  | 261.47% | 202.78% | 262.21% | 187.71% |
| ANNUALIZED              | 30.58%  | 25.86%  | 30.63%  | 24.53%  |
| 10.9.2007 TO 12.31.2013 |         |         |         |         |
| RETURN                  | 75.33%  | 35.49%  | 50.22%  | 38.71%  |
| ANNUALIZED              | 9.43%   | 4.99%   | 6.75%   | 5.39%   |
| YEAR                    |         |         |         |         |
| 1996                    | 42.54%  | 22.96%  | 16.49%  | 28.92%  |
| 1997                    | 20.63%  | 33.37%  | 22.36%  | 24.89%  |
| 1998                    | 85.31%  | 28.58%  | -2.55%  | 18.13%  |
| 1999                    | 102.07% | 21.04%  | 21.26%  | 27.23%  |
| 2000                    | -36.82% | -9.10%  | -3.02%  | -4.68%  |
| 2001                    | -32.62% | -11.89% | 2.49%   | -5.48%  |
| 2002                    | -37.52% | -22.10% | -20.48% | -15.03% |
| 2003                    | 49.49%  | 28.68%  | 47.25%  | 28.29%  |
| 2004                    | 10.75%  | 10.88%  | 18.33%  | 5.56%   |
| 2005                    | 1.89%   | 4.90%   | 4.55%   | 1.66%   |
| 2006                    | 7.28%   | 15.79%  | 18.37%  | 19.00%  |
| 2007                    | 19.24%  | 5.49%   | -1.57%  | 8.83%   |
| 2008                    | -41.57% | -37.00% | -33.79% | -31.83% |
| 2009                    | 54.61%  | 26.46%  | 27.17%  | 22.60%  |
| 2010                    | 20.14%  | 15.06%  | 26.85%  | 14.04%  |
| 2011                    | 3.66%   | 2.11%   | -4.18%  | 8.35%   |
| 2012                    | 18.35%  | 16.00%  | 16.35%  | 10.16%  |
| 2013                    | 36.92%  | 32.39%  | 38.82%  | 29.57%  |

SHARPE RATIO

| 15-YEAR                 | XNDX  | SPTR  | RUT TR | DJIA TR |
|-------------------------|-------|-------|--------|---------|
|                         | 0.09  | 0.12  | 0.25   | 0.22    |
| 10-YEAR                 |       |       |        |         |
|                         | 0.38  | 0.29  | 0.28   | 0.31    |
| 5-YEAR                  |       |       |        |         |
|                         | 1.26  | 0.92  | 0.75   | 0.95    |
| 3-YEAR                  |       |       |        |         |
|                         | 1.05  | 0.97  | 0.68   | 1.03    |
| PEAK TO TROUGH*         |       |       |        |         |
|                         | -1.05 | -1.18 | -1.09  | -1.20   |
| 3.9.2009 TO 12.31.2013  |       |       |        |         |
|                         | 1.59  | 1.40  | 1.20   | 1.48    |
| 10.9.2007 TO 12.31.2013 |       |       |        |         |
|                         | 0.36  | 0.19  | 0.21   | 0.22    |
| YEAR                    |       |       |        |         |
| 1996                    | 1.66  | 1.51  | 1.07   | 1.98    |
| 1997                    | 0.57  | 1.55  | 1.32   | 1.05    |
| 1998                    | 2.49  | 1.17  | -0.37  | 0.67    |
| 1999                    | 2.91  | 0.90  | 1.16   | 1.39    |
| 2000                    | -0.75 | -0.68 | -0.30  | -0.51   |
| 2001                    | -0.64 | -0.71 | -0.04  | -0.42   |
| 2002                    | -0.90 | -0.91 | -0.88  | -0.65   |
| 2003                    | 1.89  | 1.62  | 2.45   | 1.64    |
| 2004                    | 0.51  | 0.86  | 0.94   | 0.38    |
| 2005                    | -0.09 | 0.16  | 0.08   | -0.15   |
| 2006                    | 0.15  | 1.08  | 0.77   | 1.43    |
| 2007                    | 0.79  | 0.06  | -0.30  | 0.29    |
| 2008                    | -1.02 | -0.94 | -0.76  | -0.88   |
| 2009                    | 2.05  | 0.96  | 0.74   | 0.93    |
| 2010                    | 1.03  | 0.83  | 1.06   | 0.86    |
| 2011                    | 0.15  | 0.09  | -0.13  | 0.39    |
| 2012                    | 1.19  | 1.25  | 0.95   | 0.85    |
| 2013                    | 2.98  | 2.92  | 2.63   | 2.90    |

VOLATILITY

| 15-YEAR                 | XNDX   | SPTR   | RUT TR | DJIA TR |
|-------------------------|--------|--------|--------|---------|
|                         | 31.59% | 20.69% | 25.33% | 19.29%  |
| 10-YEAR                 |        |        |        |         |
|                         | 22.29% | 20.42% | 26.46% | 18.73%  |
| 5-YEAR                  |        |        |        |         |
|                         | 20.18% | 19.47% | 26.62% | 17.51%  |
| 3-YEAR                  |        |        |        |         |
|                         | 17.84% | 16.61% | 23.11% | 15.13%  |
| PEAK TO TROUGH*         |        |        |        |         |
|                         | 39.43% | 38.06% | 43.70% | 34.86%  |
| 3.9.2009 TO 12.31.2013  |        |        |        |         |
|                         | 19.22% | 18.35% | 25.54% | 16.57%  |
| 10.9.2007 TO 12.31.2013 |        |        |        |         |
|                         | 25.31% | 24.31% | 30.67% | 22.15%  |
| YEAR                    |        |        |        |         |
| 1996                    | 22.51% | 11.77% | 10.63% | 11.98%  |
| 1997                    | 27.06% | 18.13% | 12.97% | 18.73%  |
| 1998                    | 32.26% | 20.29% | 20.15% | 19.84%  |
| 1999                    | 33.41% | 18.08% | 14.23% | 16.20%  |
| 2000                    | 56.80% | 22.22% | 29.89% | 20.74%  |
| 2001                    | 56.12% | 21.55% | 23.35% | 21.36%  |
| 2002                    | 43.28% | 26.04% | 25.15% | 25.54%  |
| 2003                    | 25.65% | 17.07% | 18.89% | 16.59%  |
| 2004                    | 18.42% | 11.10% | 17.94% | 10.85%  |
| 2005                    | 13.90% | 10.29% | 16.15% | 10.31%  |
| 2006                    | 15.77% | 10.04% | 17.39% | 9.87%   |
| 2007                    | 18.68% | 15.99% | 20.40% | 14.53%  |
| 2008                    | 42.30% | 41.05% | 46.37% | 37.88%  |
| 2009                    | 26.51% | 27.28% | 36.28% | 24.24%  |
| 2010                    | 19.49% | 18.06% | 25.10% | 16.15%  |
| 2011                    | 23.80% | 23.29% | 33.05% | 21.02%  |
| 2012                    | 15.38% | 12.75% | 17.08% | 11.87%  |
| 2013                    | 12.36% | 11.07% | 14.76% | 10.19%  |

CORRELATION TO  
NASDAQ U.S. BENCHMARK

| 15-YEAR                 | XNDX  | RUT TR | DJIA TR |
|-------------------------|-------|--------|---------|
|                         | 0.833 | 0.890  | 0.965   |
| 10-YEAR                 |       |        |         |
|                         | 0.922 | 0.926  | 0.982   |
| 5-YEAR                  |       |        |         |
|                         | 0.935 | 0.944  | 0.980   |
| 3-YEAR                  |       |        |         |
|                         | 0.932 | 0.943  | 0.974   |
| PEAK TO TROUGH*         |       |        |         |
|                         | 0.940 | 0.933  | 0.989   |
| 3.9.2009 TO 12.31.2013  |       |        |         |
|                         | 0.932 | 0.944  | 0.979   |
| 10.9.2007 TO 12.31.2013 |       |        |         |
|                         | 0.937 | 0.935  | 0.985   |
| YEAR                    |       |        |         |
| 1996                    | 0.701 | 0.719  | 0.937   |
| 1997                    | 0.805 | 0.791  | 0.974   |
| 1998                    | 0.846 | 0.805  | 0.963   |
| 1999                    | 0.841 | 0.753  | 0.894   |
| 2000                    | 0.829 | 0.750  | 0.873   |
| 2001                    | 0.858 | 0.887  | 0.939   |
| 2002                    | 0.875 | 0.888  | 0.975   |
| 2003                    | 0.905 | 0.854  | 0.980   |
| 2004                    | 0.875 | 0.875  | 0.965   |
| 2005                    | 0.875 | 0.898  | 0.957   |
| 2006                    | 0.905 | 0.902  | 0.955   |
| 2007                    | 0.890 | 0.928  | 0.982   |
| 2008                    | 0.945 | 0.930  | 0.990   |
| 2009                    | 0.935 | 0.950  | 0.985   |
| 2010                    | 0.949 | 0.938  | 0.985   |
| 2011                    | 0.949 | 0.961  | 0.984   |
| 2012                    | 0.919 | 0.912  | 0.957   |
| 2013                    | 0.899 | 0.900  | 0.954   |

## ASSOCIATED ETFS

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+ For a list of NASDAQ-100 products, refer to [WWW.NASDAQOMX.COM.INDEXES.NDX](http://WWW.NASDAQOMX.COM.INDEXES.NDX).

## NOTES

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\*Peak to Trough based on S&P 500 Price Returns. Time window for that calculation was 10/9/2007 to 3/9/2009.

\*\*Data through 12/31/2013.

All calculations were based on total return indexes. Data from 12/31/1995 to 12/31/2013.

3-,5-,10-, and 15-year statistics use data ending 12/31/2013.

Since XNDX was not calculated prior to 3/4/1999, NDX was used in its place.

All data from FactSet Research Systems unless otherwise noted.

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