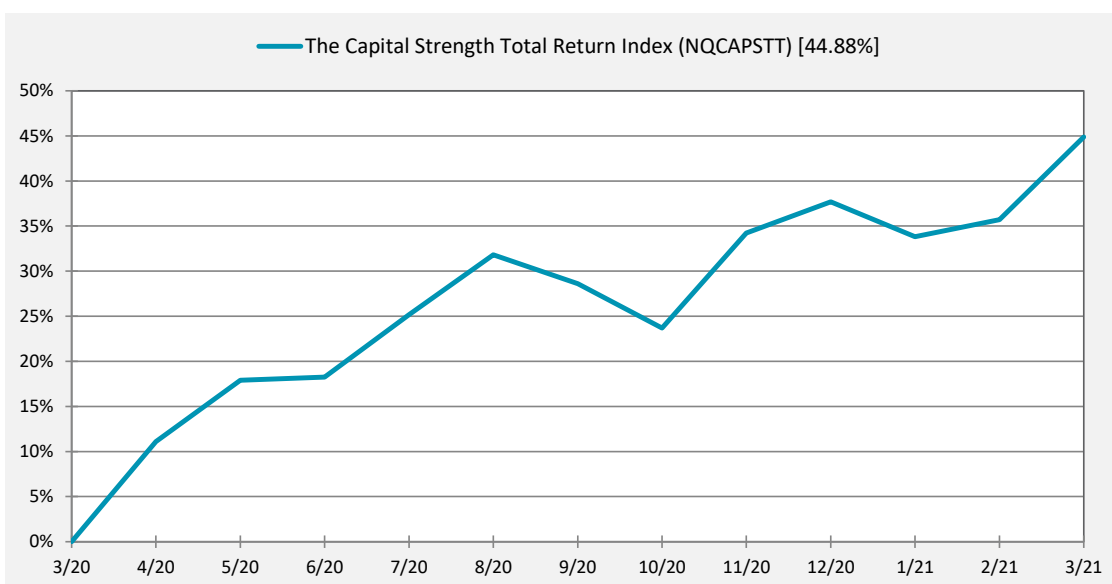


The Capital Strength Index

The Capital Strength Index seeks to provide exposure to well-capitalized companies with strong market positions that have the potential to provide their stockholders with a greater degree of stability and performance over time. The companies are screened so that the index constituents generally have strong balance sheets, a high degree of liquidity, the ability to generate earnings growth, and a record of financial strength and profit growth. The Index is composed of 50 stocks selected objectively based on cash on hand, debt ratios and volatility. The index components are equally weighted at each quarterly rebalance.

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 50
Currency: USD
History: 01/19/2007
YTD Return: 5.22%

INDEX TICKERS

Price Return: NQCAPST
Total Return: NQCAPSTT
Net Total Return: N/A

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
STX	SEAGATE TECH ORD SHS	2.41%
GOOGL	ALPHABET CL A CMN	2.27%
GD	GEN DYNAMICS CP	2.25%
ADP	AUTOMATIC DATA PROCS	2.23%
MMM	3M COMPANY	2.21%
EXPD	EXPEDITORS INTL	2.20%
CSCO	CISCO SYSTEMS INC.	2.17%
TSCO	TRACTOR SUPPLY CO	2.14%
TXN	TEXAS INSTRUMENTS	2.12%
MSFT	MICROSOFT CORP	2.11%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Oil & Gas	0.00%	0
Basic Materials	1.93%	1
Industrials	28.89%	14
Consumer Goods	21.31%	11
Health Care	11.18%	6
Consumer Services	13.50%	7
Telecommunications	0.00%	0
Utilities	0.00%	0
Financials	12.11%	6
Technology	11.08%	5

PERFORMANCE(TR Version)

ANNUAL

1 Year	44.88%
2 Year	-6.21%
3 Year	8.79%
4 Year	18.03%
5 Year	13.12%
6 Year	4.44%
7 Year	16.40%
8 Year	23.33%
9 Year	16.30%
10 Year	16.13%

CUMULATIVE

1 Year	44.88%
2 Year	35.88%
3 Year	47.82%
4 Year	74.47%
5 Year	97.36%
6 Year	106.11%
7 Year	139.92%
8 Year	195.89%
9 Year	244.13%
10 Year	299.62%

CUMULATIVE ANNUALIZED

1 Year	44.88%
2 Year	16.57%
3 Year	13.91%
4 Year	14.93%
5 Year	14.56%
6 Year	12.81%
7 Year	13.32%
8 Year	14.52%
9 Year	14.72%
10 Year	14.86%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	18.73%
2 Year	28.50%
3 Year	15.12%
4 Year	11.64%
5 Year	9.40%
6 Year	14.98%
7 Year	11.30%
8 Year	11.03%
9 Year	11.21%
10 Year	18.53%

CUMULATIVE

1 Year	18.73%
2 Year	24.03%
3 Year	21.47%
4 Year	19.46%
5 Year	17.90%
6 Year	17.44%
7 Year	16.70%
8 Year	16.10%
9 Year	15.64%
10 Year	15.95%

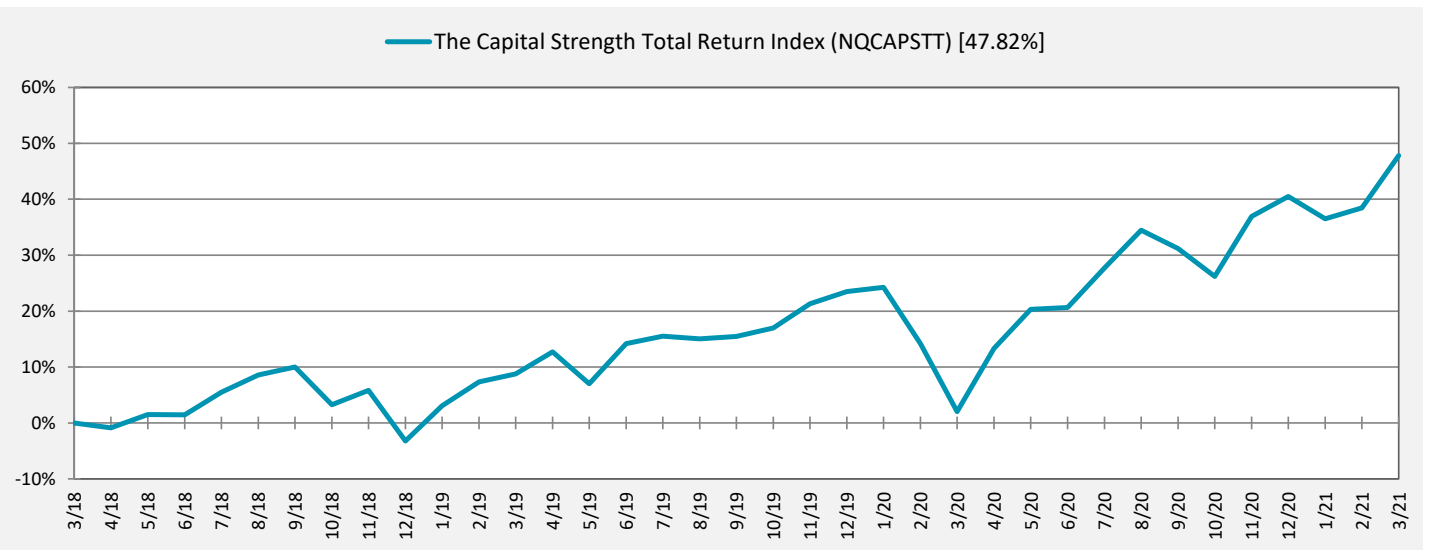
PERFORMANCE(TR Version)

CALENDER YEAR

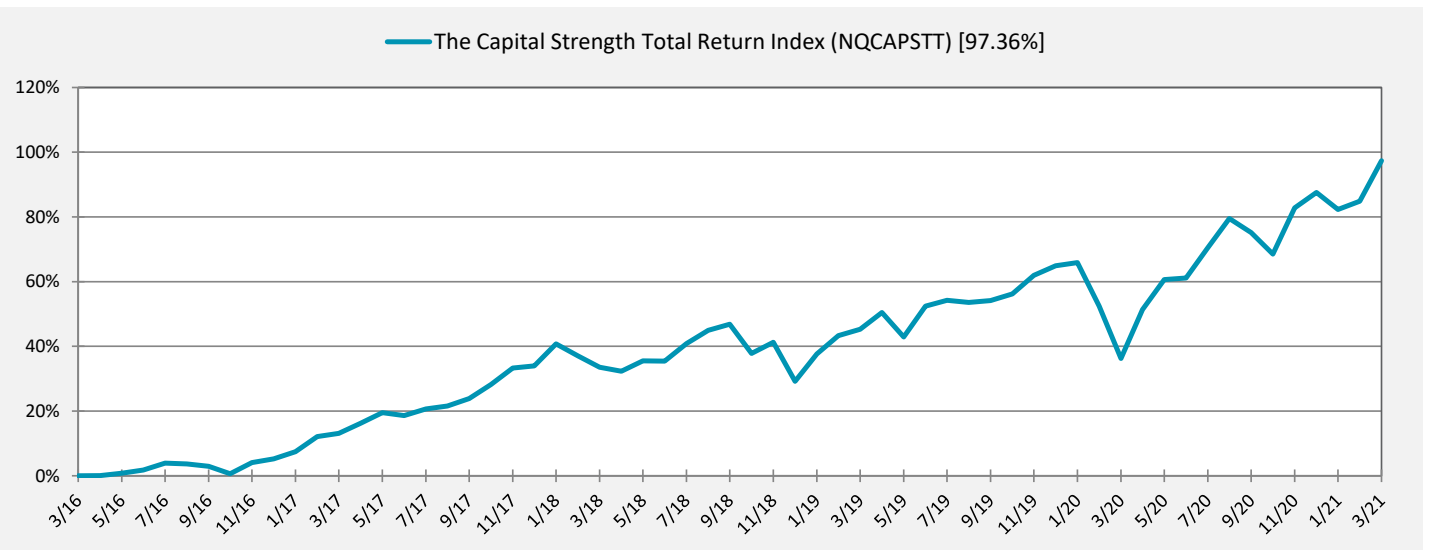
2021	5.22%
2020	13.77%
2019	27.60%
2018	-3.53%
2017	27.28%
2016	9.31%
2015	2.31%
2014	16.25%
2013	37.43%
2012	14.57%

All Information as of 03/31/2021.

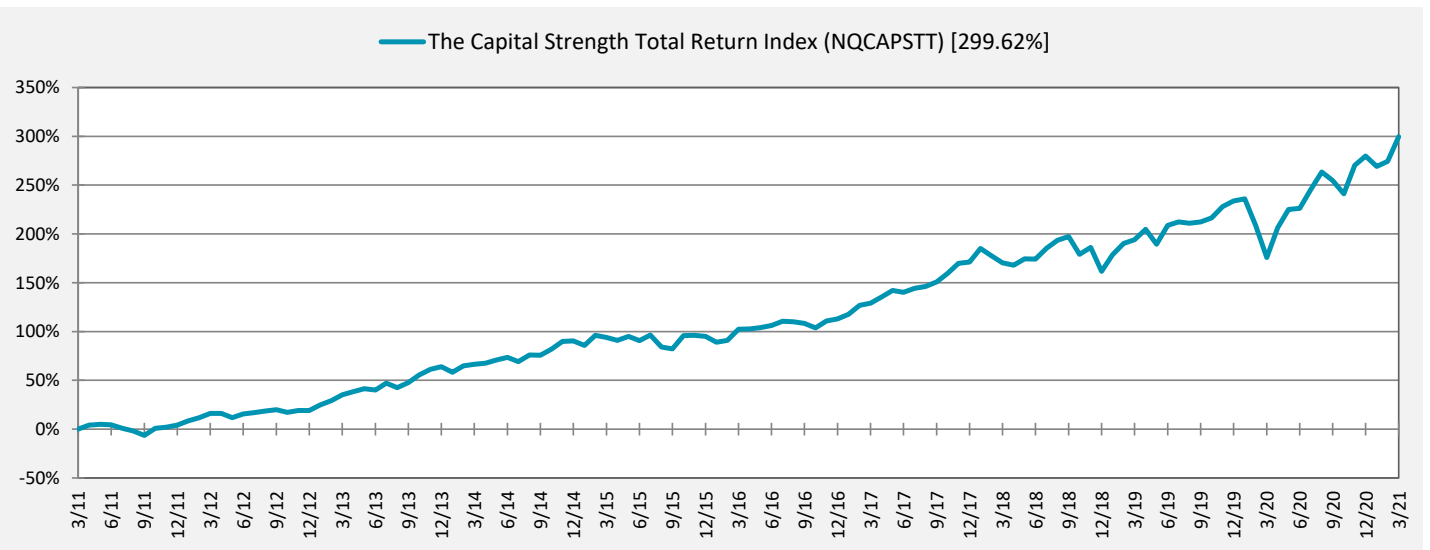
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/31/2021.

MONTHLY PERFORMANCE(TR Version)

Mar 2021	6.76%	Nov 2017	3.97%	Jul 2014	-2.53%
Feb 2021	1.42%	Oct 2017	3.49%	Jun 2014	1.63%
Jan 2021	-2.82%	Sep 2017	1.88%	May 2014	1.95%
Dec 2020	2.59%	Aug 2017	0.79%	Apr 2014	0.58%
Nov 2020	8.51%	Jul 2017	1.68%	Mar 2014	1.12%
Oct 2020	-3.82%	Jun 2017	-0.73%	Feb 2014	4.15%
Sep 2020	-2.42%	May 2017	2.83%	Jan 2014	-3.49%
Aug 2020	5.29%	Apr 2017	2.74%	Dec 2013	1.58%
Jul 2020	5.84%	Mar 2017	0.92%	Nov 2013	3.70%
Jun 2020	0.31%	Feb 2017	4.34%	Oct 2013	5.38%
May 2020	6.13%	Jan 2017	2.09%	Sep 2013	3.56%
Apr 2020	11.09%	Dec 2016	1.10%	Aug 2013	-3.17%
Mar 2020	-10.64%	Nov 2016	3.45%	Jul 2013	5.06%
Feb 2020	-8.10%	Oct 2016	-2.25%	Jun 2013	-0.95%
Jan 2020	0.61%	Sep 2016	-0.72%	May 2013	2.17%
Dec 2019	1.78%	Aug 2016	-0.24%	Apr 2013	2.54%
Nov 2019	3.70%	Jul 2016	2.11%	Mar 2013	4.56%
Oct 2019	1.31%	Jun 2016	1.01%	Feb 2013	3.41%
Sep 2019	0.40%	May 2016	0.69%	Jan 2013	4.75%
Aug 2019	-0.41%	Apr 2016	0.08%	Dec 2012	0.16%
Jul 2019	1.14%	Mar 2016	6.05%	Nov 2012	1.56%
Jun 2019	6.69%	Feb 2016	1.02%	Oct 2012	-2.22%
May 2019	-5.04%	Jan 2016	-3.02%	Sep 2012	1.16%
Apr 2019	3.60%	Dec 2015	-0.62%	Aug 2012	1.26%
Mar 2019	1.36%	Nov 2015	0.13%	Jul 2012	1.32%
Feb 2019	4.12%	Oct 2015	7.42%	Jun 2012	3.47%
Jan 2019	6.52%	Sep 2015	-0.92%	May 2012	-3.89%
Dec 2018	-8.56%	Aug 2015	-6.33%	Apr 2012	0.03%
Nov 2018	2.50%	Jul 2015	2.98%	Mar 2012	3.89%
Oct 2018	-6.14%	Jun 2015	-2.13%	Feb 2012	2.99%
Sep 2018	1.33%	May 2015	2.03%	Jan 2012	4.28%
Aug 2018	2.89%	Apr 2015	-1.45%	Dec 2011	2.20%
Jul 2018	4.00%	Mar 2015	-1.08%	Nov 2011	0.86%
Jun 2018	-0.05%	Feb 2015	5.50%	Oct 2011	7.89%
May 2018	2.41%	Jan 2015	-2.48%	Sep 2011	-4.62%
Apr 2018	-0.88%	Dec 2014	0.28%	Aug 2011	-2.70%
Mar 2018	-2.59%	Nov 2014	4.38%	Jul 2011	-3.44%
Feb 2018	-2.65%	Oct 2014	3.54%	Jun 2011	-0.43%
Jan 2018	5.13%	Sep 2014	-0.04%	May 2011	0.60%
Dec 2017	0.49%	Aug 2014	3.93%	Apr 2011	4.27%

QUARTERLY PERFORMANCE(TR Version)

Q1 2021	5.22%
Q4 2020	7.07%
Q3 2020	8.74%
Q2 2020	18.27%
Q1 2020	-17.37%
Q4 2019	6.92%
Q3 2019	1.13%
Q2 2019	4.97%
Q1 2019	12.42%
Q4 2018	-12.03%
Q3 2018	8.43%
Q2 2018	1.46%
Q1 2018	-0.31%
Q4 2017	8.13%
Q3 2017	4.40%
Q2 2017	4.88%
Q1 2017	7.50%
Q4 2016	2.23%
Q3 2016	1.13%
Q2 2016	1.78%
Q1 2016	3.89%
Q4 2015	6.90%
Q3 2015	-4.43%
Q2 2015	-1.59%
Q1 2015	1.77%
Q4 2014	8.38%
Q3 2014	1.26%
Q2 2014	4.22%
Q1 2014	1.64%
Q4 2013	11.00%
Q3 2013	5.35%
Q2 2013	3.77%
Q1 2013	13.26%
Q4 2012	-0.54%
Q3 2012	3.78%
Q2 2012	-0.52%
Q1 2012	11.57%
Q4 2011	11.22%
Q3 2011	-10.40%
Q2 2011	4.44%

All Information as of 03/31/2021.

All Information as of 03/31/2021.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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