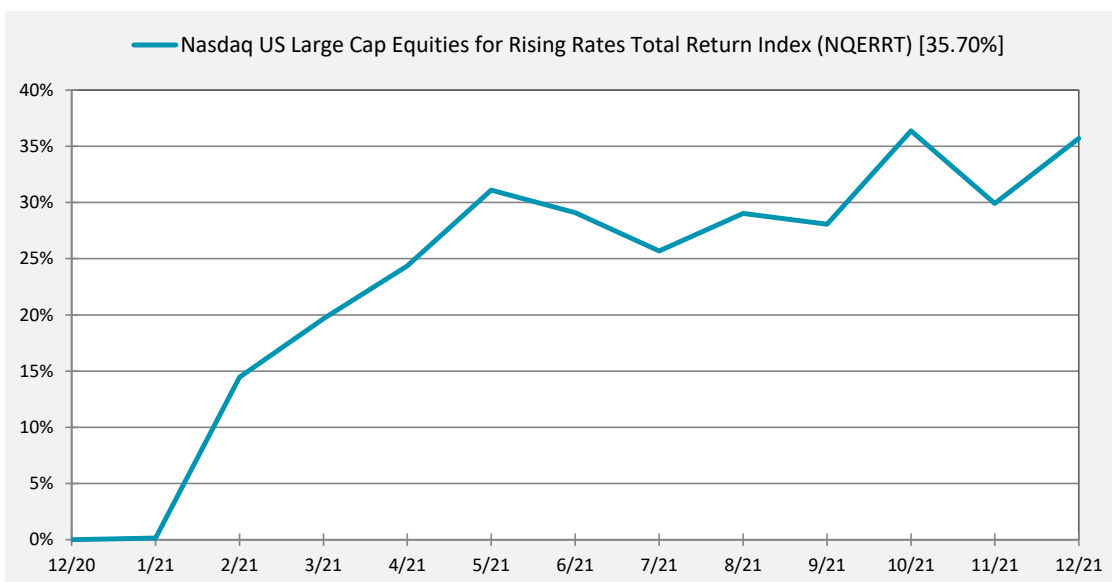


Nasdaq US Large Cap Equities for Rising Rates Index

The Nasdaq US Large Cap Equities for Rising Rates Index (NQERR) consists of 50 U.S. securities whose stock prices have historically exhibited relatively high correlation to movements in interest rates. The Index identifies five sectors within the Nasdaq US 500 Large Cap Index that have the highest correlation to weekly changes in 10-year U.S. Treasury yields and then selects the top ten stocks in each of these sectors that have the highest correlation of relative performance (versus the Nasdaq US 500 Large Cap Index) to changes in the 10-Year yield. The #1 ranked sector is given a weight of 30%, #2-25%, #3-20%, #4-15% and #5-10%. The 50 securities selected for the Index are assigned an equal weight within their respective sector. The Index is designed to outperform traditional U.S. large-cap indexes during periods of rising U.S. Treasury Yields. Investors can gain exposure to NQERR through the ETF which More information about the Index can be found at <https://indexes.nasdaqomx.com/Index/Overview/NQERR>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 50
Currency: USD
History: 04/02/2004
YTD Return: 35.70%

INDEX TICKERS

Price Return: NQERR
Total Return: NQERRT
Net Total Return: NQERRN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
SCHW	CHARLES SCHWAB INC	3.17%
DVN	DEVON ENERGY CP (OK)	3.16%
STT	STATE STREET CP	3.09%
RJF	RAYMOND JAMES FIN CP	3.07%
MTB	M&T BANK CORP	3.06%
BAC	BK OF AMERICA CP	3.01%
CFG	CITIZENS FINL GROUP	2.97%
PNC	P N C FIN SVCS GR	2.94%
HBAN	HUNTINGTON BCSHS	2.89%
TFC	TRUIST FINANCIAL COR	2.88%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	0.00%	0
Telecommunications	9.62%	10
Health Care	0.00%	0
Financials	29.85%	10
Real Estate	0.00%	0
Consumer Discretionary	0.00%	0
Consumer Staples	0.00%	0
Industrials	14.23%	10
Basic Materials	20.66%	10
Energy	25.64%	10
Utilities	0.00%	0

PERFORMANCE(TR Version)

ANNUAL

1 Year	35.70%
2 Year	-9.54%
3 Year	20.06%
4 Year	-17.64%
5 Year	23.49%
6 Year	36.42%
7 Year	-13.76%
8 Year	5.90%
9 Year	46.26%
10 Year	17.23%

CUMULATIVE

1 Year	35.70%
2 Year	22.75%
3 Year	47.37%
4 Year	21.38%
5 Year	49.90%
6 Year	104.50%
7 Year	76.36%
8 Year	86.76%
9 Year	173.14%
10 Year	220.19%

CUMULATIVE ANNUALIZED

1 Year	35.70%
2 Year	10.79%
3 Year	13.80%
4 Year	4.96%
5 Year	8.43%
6 Year	12.66%
7 Year	8.44%
8 Year	8.12%
9 Year	11.81%
10 Year	12.34%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	22.47%
2 Year	51.56%
3 Year	19.93%
4 Year	20.54%
5 Year	12.68%
6 Year	23.14%
7 Year	21.16%
8 Year	16.38%
9 Year	16.72%
10 Year	20.75%

CUMULATIVE

1 Year	22.47%
2 Year	39.77%
3 Year	34.44%
4 Year	31.56%
5 Year	28.80%
6 Year	27.93%
7 Year	27.07%
8 Year	25.97%
9 Year	25.12%
10 Year	24.71%

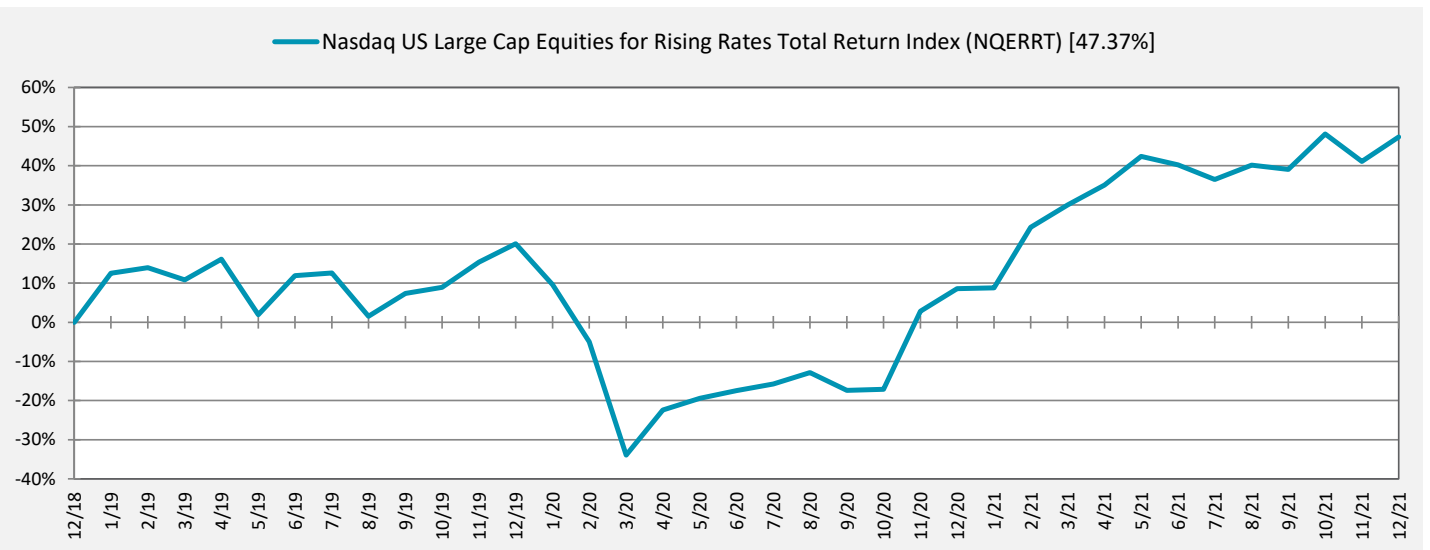
PERFORMANCE(TR Version)

CALENDER YEAR

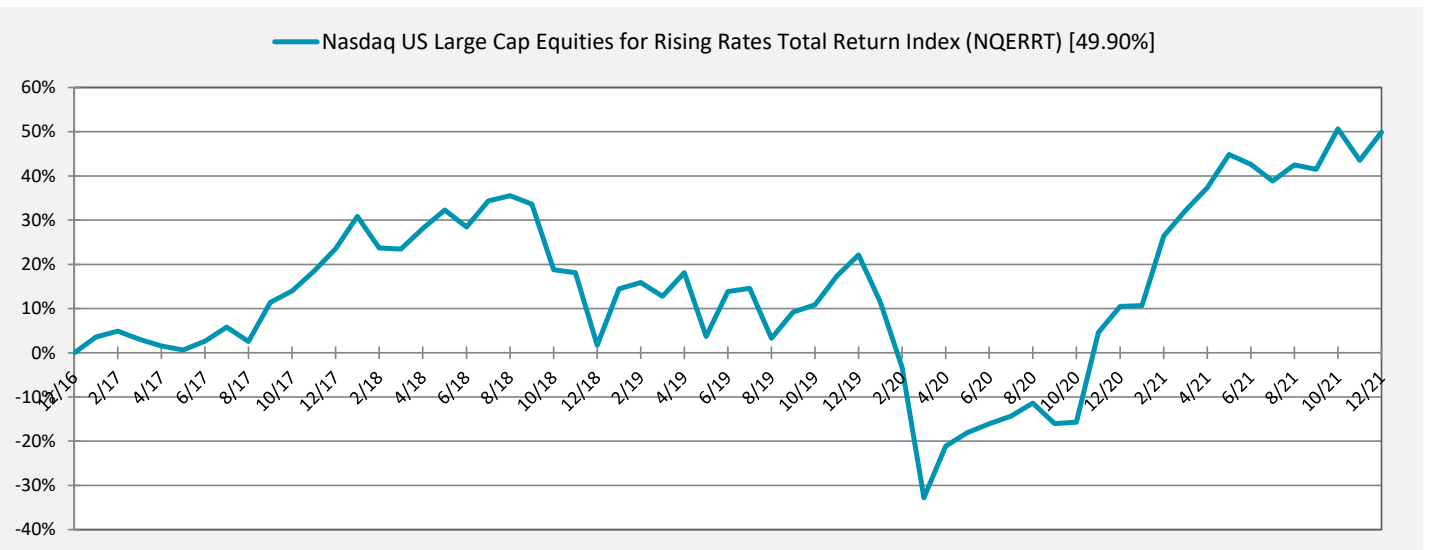
2021	35.70%
2020	-9.54%
2019	20.06%
2018	-17.64%
2017	23.49%
2016	36.42%
2015	-13.76%
2014	5.90%
2013	46.26%
2012	17.23%

All Information as of 12/31/2021.

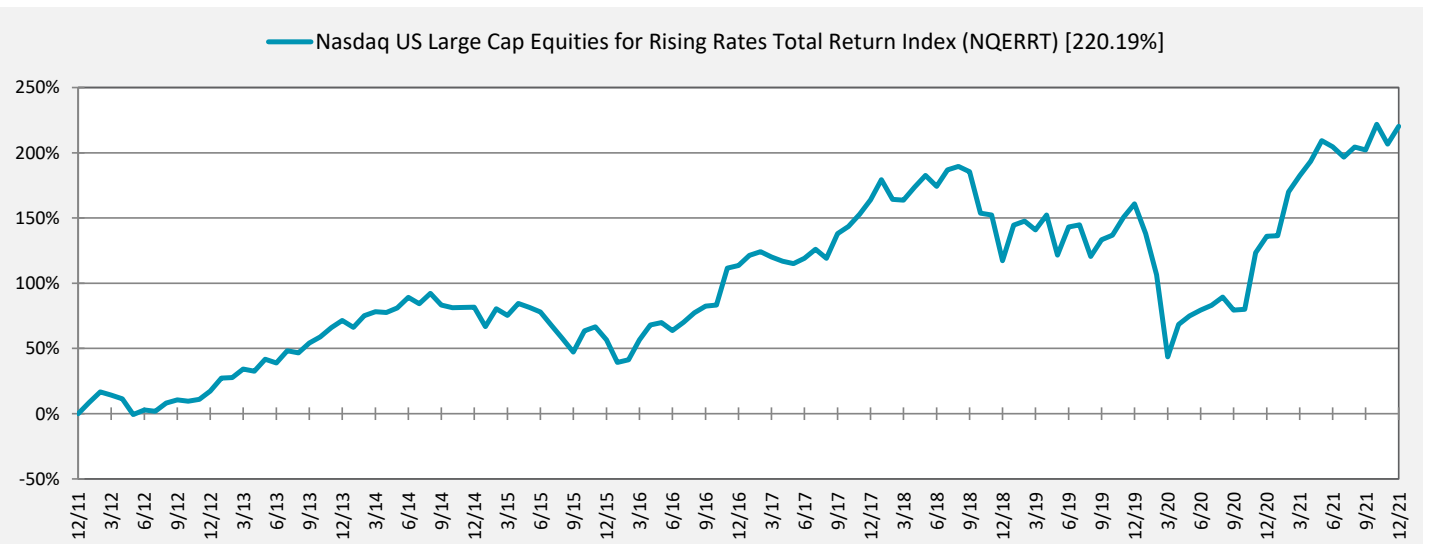
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 12/31/2021.

MONTHLY PERFORMANCE(TR Version)

Dec 2021	4.45%	Aug 2018	0.90%	Apr 2015	5.12%
Nov 2021	-4.74%	Jul 2018	4.58%	Mar 2015	-2.80%
Oct 2021	6.48%	Jun 2018	-2.91%	Feb 2015	8.18%
Sep 2021	-0.74%	May 2018	3.27%	Jan 2015	-8.12%
Aug 2021	2.65%	Apr 2018	3.75%	Dec 2014	0.04%
Jul 2021	-2.64%	Mar 2018	-0.19%	Nov 2014	0.13%
Jun 2021	-1.53%	Feb 2018	-5.45%	Oct 2014	-1.15%
May 2021	5.43%	Jan 2018	5.94%	Sep 2014	-4.61%
Apr 2021	3.90%	Dec 2017	4.28%	Aug 2014	4.35%
Mar 2021	4.56%	Nov 2017	3.89%	Jul 2014	-2.60%
Feb 2021	14.27%	Oct 2017	2.35%	Jun 2014	4.47%
Jan 2021	0.16%	Sep 2017	8.58%	May 2014	1.91%
Dec 2020	5.62%	Aug 2017	-3.06%	Apr 2014	-0.32%
Nov 2020	24.08%	Jul 2017	3.13%	Mar 2014	1.75%
Oct 2020	0.32%	Jun 2017	1.94%	Feb 2014	5.39%
Sep 2020	-5.19%	May 2017	-0.84%	Jan 2014	-3.07%
Aug 2020	3.41%	Apr 2017	-1.48%	Dec 2013	3.33%
Jul 2020	2.10%	Mar 2017	-1.80%	Nov 2013	4.40%
Jun 2020	2.45%	Feb 2017	1.28%	Oct 2013	3.15%
May 2020	3.86%	Jan 2017	3.60%	Sep 2013	5.01%
Apr 2020	17.38%	Dec 2016	0.96%	Aug 2013	-1.08%
Mar 2020	-30.49%	Nov 2016	15.48%	Jul 2013	6.85%
Feb 2020	-13.26%	Oct 2016	0.46%	Jun 2013	-2.12%
Jan 2020	-8.72%	Sep 2016	2.81%	May 2013	6.91%
Dec 2019	4.08%	Aug 2016	4.36%	Apr 2013	-1.11%
Nov 2019	5.87%	Jul 2016	3.80%	Mar 2013	5.12%
Oct 2019	1.47%	Jun 2016	-3.54%	Feb 2013	0.20%
Sep 2019	5.76%	May 2016	1.11%	Jan 2013	8.63%
Aug 2019	-9.84%	Apr 2016	7.22%	Dec 2012	5.66%
Jul 2019	0.63%	Mar 2016	10.75%	Nov 2012	1.26%
Jun 2019	9.75%	Feb 2016	1.53%	Oct 2012	-0.91%
May 2019	-12.19%	Jan 2016	-11.05%	Sep 2012	2.29%
Apr 2019	4.74%	Dec 2015	-6.04%	Aug 2012	6.10%
Mar 2019	-2.72%	Nov 2015	1.94%	Jul 2012	-0.91%
Feb 2019	1.26%	Oct 2015	11.03%	Jun 2012	3.51%
Jan 2019	12.54%	Sep 2015	-6.52%	May 2012	-10.86%
Dec 2018	-13.89%	Aug 2015	-6.02%	Apr 2012	-2.55%
Nov 2018	-0.56%	Jul 2015	-5.85%	Mar 2012	-1.98%
Oct 2018	-11.08%	Jun 2015	-1.93%	Feb 2012	7.51%
Sep 2018	-1.43%	May 2015	-1.56%	Jan 2012	8.51%

QUARTERLY PERFORMANCE(TR Version)

Q4 2021	5.95%
Q3 2021	-0.79%
Q2 2021	7.87%
Q1 2021	19.68%
Q4 2020	31.48%
Q3 2020	0.10%
Q2 2020	24.90%
Q1 2020	-44.97%
Q4 2019	11.81%
Q3 2019	-4.05%
Q2 2019	0.94%
Q1 2019	10.86%
Q4 2018	-23.86%
Q3 2018	4.02%
Q2 2018	4.03%
Q1 2018	-0.02%
Q4 2017	10.87%
Q3 2017	8.56%
Q2 2017	-0.42%
Q1 2017	3.03%
Q4 2016	17.11%
Q3 2016	11.38%
Q2 2016	4.57%
Q1 2016	0.03%
Q4 2015	6.34%
Q3 2015	-17.29%
Q2 2015	1.48%
Q1 2015	-3.38%
Q4 2014	-0.98%
Q3 2014	-3.05%
Q2 2014	6.12%
Q1 2014	3.95%
Q4 2013	11.28%
Q3 2013	11.00%
Q2 2013	3.48%
Q1 2013	14.43%
Q4 2012	6.02%
Q3 2012	7.54%
Q2 2012	-10.08%
Q1 2012	14.35%

All Information as of 12/31/2021.

All Information as of 12/31/2021.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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