

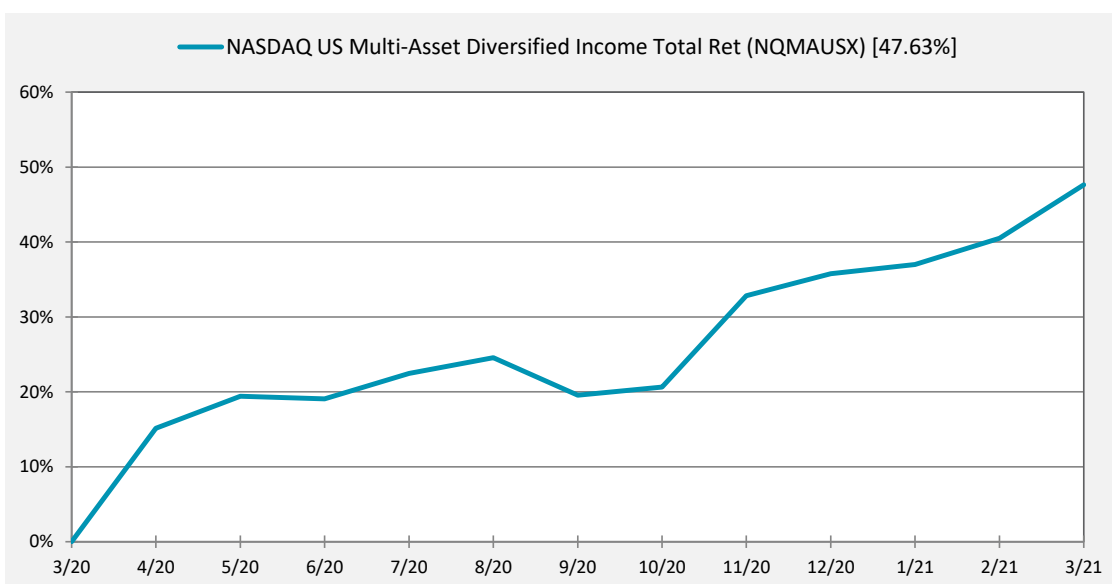


NASDAQ US Multi-Asset Diversified Income Index

The NASDAQ US Multi-Asset Diversified Income Index is designed to provide exposure to multiple asset segments, each selected to result in a consistent and high yield for the index. The Index is comprised of securities classified as US equities, US Real-Estate Investment Trusts (REITs), US preferred securities, US master-limited partnerships (MLPs) and a high-yield corporate debt Exchange-Traded Fund (ETF).

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

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 126
Currency: USD
History: 03/30/2007
YTD Return: 8.75%

INDEX TICKERS

Price Return: NQMAUS
Total Return: NQMAUSX
Net Total Return: N/A

TOP 10 SECURITIES BY WEIGHT

| TICKER | SECURITY | WEIGHT |
|--------|----------------------|--------|
| HYLS | FIRST TRUST TACTICAL | 19.23% |
| STWD | STARWOOD PROPERTY TR | 1.66% |
| NLY | ANNALY CAPITAL MANAG | 1.59% |
| NHI | NATL HEALTH INVESTOR | 1.52% |
| ILPT | INDTL LOGI PT SH BEN | 1.43% |
| PBFX | PBF LOGISTICS LP | 1.36% |
| USAC | USA COMPRESSION PRTN | 1.29% |
| ET | ENRGY TRANSFER LP | 1.28% |
| PSXP | PHILLIPS 66 PARTNERS | 1.24% |
| NNN | NATIONAL RETAIL PROP | 1.13% |

INDUSTRY BREAKDOWN

| INDUSTRY | WEIGHT | SECURITIES |
|--------------------|--------|------------|
| Oil & Gas | 17.91% | 22 |
| Basic Materials | 0.00% | 0 |
| Industrials | 3.05% | 7 |
| Consumer Goods | 7.16% | 14 |
| Health Care | 2.10% | 5 |
| Consumer Services | 2.22% | 4 |
| Telecommunications | 0.47% | 1 |
| Utilities | 8.08% | 18 |
| Financials | 57.65% | 52 |
| Technology | 1.37% | 3 |

All Information as of 03/31/2021.

PERFORMANCE(TR Version)

ANNUAL

| | |
|---------|---------|
| 1 Year | 47.63% |
| 2 Year | -31.97% |
| 3 Year | 9.71% |
| 4 Year | -1.72% |
| 5 Year | 12.40% |
| 6 Year | -4.85% |
| 7 Year | 5.37% |
| 8 Year | 4.22% |
| 9 Year | 17.71% |
| 10 Year | 11.86% |

CUMULATIVE

| | |
|---------|--------|
| 1 Year | 47.63% |
| 2 Year | 0.44% |
| 3 Year | 10.19% |
| 4 Year | 8.30% |
| 5 Year | 21.73% |
| 6 Year | 15.83% |
| 7 Year | 22.05% |
| 8 Year | 27.21% |
| 9 Year | 49.73% |
| 10 Year | 67.49% |

CUMULATIVE ANNUALIZED

| | |
|---------|--------|
| 1 Year | 47.63% |
| 2 Year | 0.22% |
| 3 Year | 3.29% |
| 4 Year | 2.01% |
| 5 Year | 4.01% |
| 6 Year | 2.48% |
| 7 Year | 2.89% |
| 8 Year | 3.05% |
| 9 Year | 4.59% |
| 10 Year | 5.29% |

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

| | |
|---------|--------|
| 1 Year | 21.65% |
| 2 Year | 28.97% |
| 3 Year | 7.81% |
| 4 Year | 6.60% |
| 5 Year | 8.84% |
| 6 Year | 12.94% |
| 7 Year | 7.79% |
| 8 Year | 8.39% |
| 9 Year | 7.26% |
| 10 Year | 14.42% |

CUMULATIVE

| | |
|---------|--------|
| 1 Year | 21.65% |
| 2 Year | 25.52% |
| 3 Year | 21.33% |
| 4 Year | 18.77% |
| 5 Year | 17.24% |
| 6 Year | 16.60% |
| 7 Year | 15.65% |
| 8 Year | 14.93% |
| 9 Year | 14.29% |
| 10 Year | 14.30% |

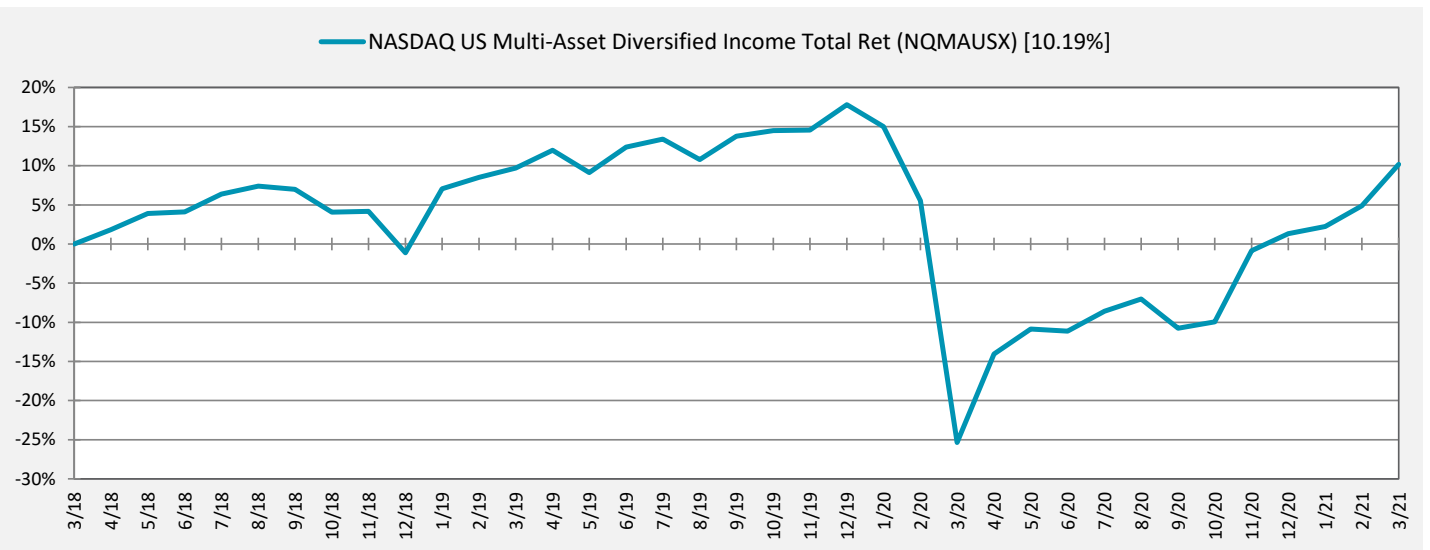
PERFORMANCE(TR Version)

CALENDER YEAR

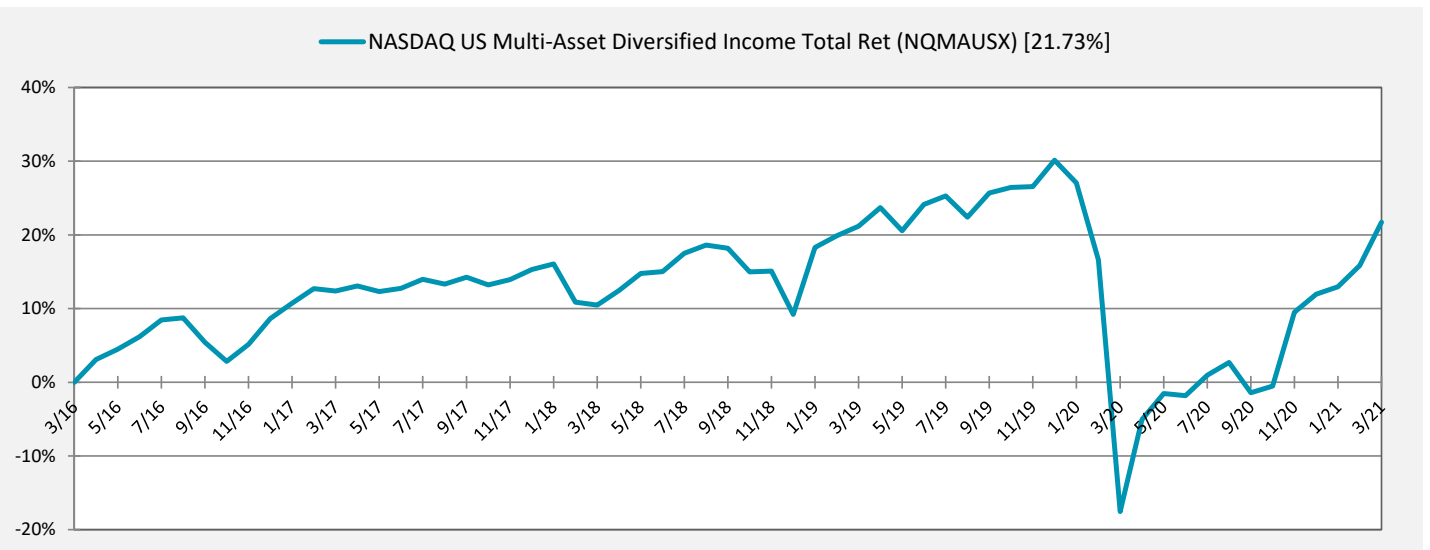
| | |
|------|---------|
| 2021 | 8.75% |
| 2020 | -13.99% |
| 2019 | 19.15% |
| 2018 | -5.27% |
| 2017 | 6.13% |
| 2016 | 12.13% |
| 2015 | -6.99% |
| 2014 | 8.88% |
| 2013 | 11.53% |
| 2012 | 11.68% |

All Information as of 03/31/2021.

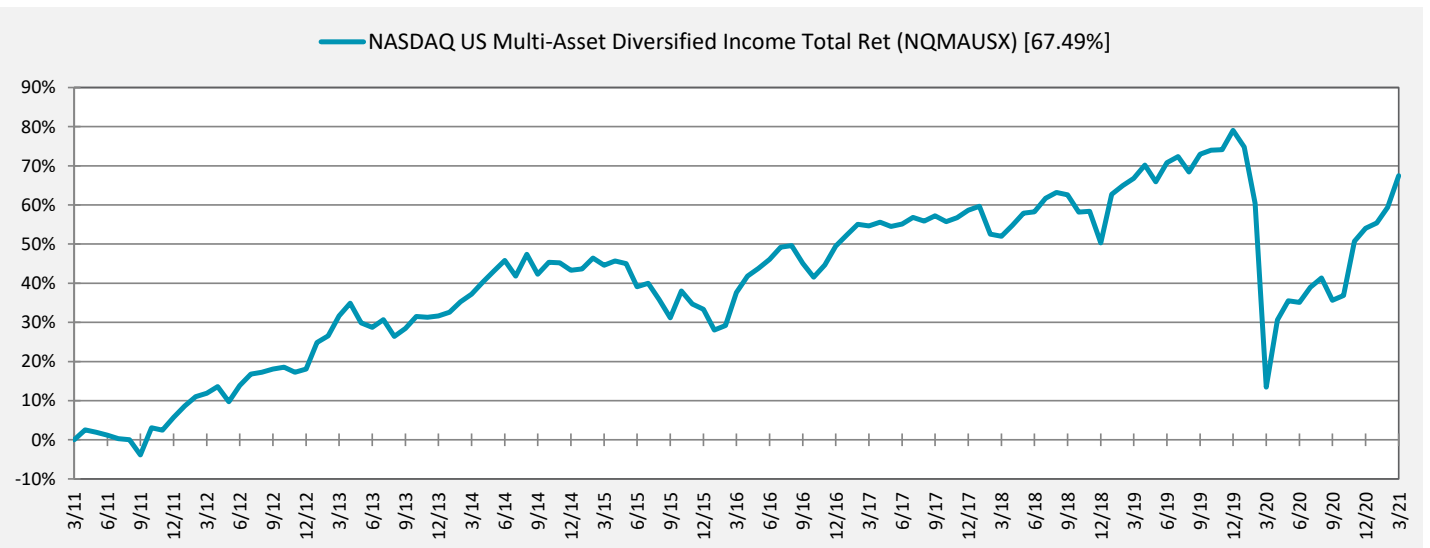
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



MONTHLY PERFORMANCE(TR Version)

| | | | | | |
|----------|---------|----------|--------|----------|--------|
| Mar 2021 | 5.08% | Nov 2017 | 0.64% | Jul 2014 | -2.73% |
| Feb 2021 | 2.57% | Oct 2017 | -0.93% | Jun 2014 | 1.93% |
| Jan 2021 | 0.90% | Sep 2017 | 0.85% | May 2014 | 2.00% |
| Dec 2020 | 2.21% | Aug 2017 | -0.60% | Apr 2014 | 2.20% |
| Nov 2020 | 10.10% | Jul 2017 | 1.11% | Mar 2014 | 1.48% |
| Oct 2020 | 0.91% | Jun 2017 | 0.38% | Feb 2014 | 1.98% |
| Sep 2020 | -4.02% | May 2017 | -0.68% | Jan 2014 | 0.73% |
| Aug 2020 | 1.71% | Apr 2017 | 0.60% | Dec 2013 | 0.27% |
| Jul 2020 | 2.84% | Mar 2017 | -0.26% | Nov 2013 | -0.18% |
| Jun 2020 | -0.29% | Feb 2017 | 1.78% | Oct 2013 | 2.41% |
| May 2020 | 3.72% | Jan 2017 | 1.91% | Sep 2013 | 1.59% |
| Apr 2020 | 15.13% | Dec 2016 | 3.33% | Aug 2013 | -3.29% |
| Mar 2020 | -29.28% | Nov 2016 | 2.23% | Jul 2013 | 1.57% |
| Feb 2020 | -8.23% | Oct 2016 | -2.46% | Jun 2013 | -0.89% |
| Jan 2020 | -2.37% | Sep 2016 | -3.03% | May 2013 | -3.72% |
| Dec 2019 | 2.84% | Aug 2016 | 0.27% | Apr 2013 | 2.43% |
| Nov 2019 | 0.07% | Jul 2016 | 2.12% | Mar 2013 | 4.05% |
| Oct 2019 | 0.60% | Jun 2016 | 1.63% | Feb 2013 | 1.34% |
| Sep 2019 | 2.70% | May 2016 | 1.37% | Jan 2013 | 5.79% |
| Aug 2019 | -2.30% | Apr 2016 | 3.08% | Dec 2012 | 0.68% |
| Jul 2019 | 0.91% | Mar 2016 | 6.49% | Nov 2012 | -1.07% |
| Jun 2019 | 2.97% | Feb 2016 | 0.92% | Oct 2012 | 0.37% |
| May 2019 | -2.54% | Jan 2016 | -3.96% | Sep 2012 | 0.73% |
| Apr 2019 | 2.07% | Dec 2015 | -1.02% | Aug 2012 | 0.37% |
| Mar 2019 | 1.11% | Nov 2015 | -2.41% | Jul 2012 | 2.57% |
| Feb 2019 | 1.34% | Oct 2015 | 5.22% | Jun 2012 | 3.81% |
| Jan 2019 | 8.30% | Sep 2015 | -3.46% | May 2012 | -3.42% |
| Dec 2018 | -5.11% | Aug 2015 | -2.92% | Apr 2012 | 1.52% |
| Nov 2018 | 0.11% | Jul 2015 | 0.60% | Mar 2012 | 0.75% |
| Oct 2018 | -2.71% | Jun 2015 | -4.06% | Feb 2012 | 2.18% |
| Sep 2018 | -0.37% | May 2015 | -0.47% | Jan 2012 | 2.81% |
| Aug 2018 | 0.94% | Apr 2015 | 0.75% | Dec 2011 | 3.17% |
| Jul 2018 | 2.18% | Mar 2015 | -1.25% | Nov 2011 | -0.62% |
| Jun 2018 | 0.21% | Feb 2015 | 1.95% | Oct 2011 | 7.23% |
| May 2018 | 2.03% | Jan 2015 | 0.20% | Sep 2011 | -3.86% |
| Apr 2018 | 1.81% | Dec 2014 | -1.29% | Aug 2011 | -0.31% |
| Mar 2018 | -0.35% | Nov 2014 | -0.07% | Jul 2011 | -0.89% |
| Feb 2018 | -4.48% | Oct 2014 | 2.12% | Jun 2011 | -0.69% |
| Jan 2018 | 0.66% | Sep 2014 | -3.44% | May 2011 | -0.62% |
| Dec 2017 | 1.20% | Aug 2014 | 3.91% | Apr 2011 | 2.54% |

QUARTERLY PERFORMANCE(TR Version)

| | |
|---------|---------|
| Q1 2021 | 8.75% |
| Q4 2020 | 13.56% |
| Q3 2020 | 0.39% |
| Q2 2020 | 19.08% |
| Q1 2020 | -36.64% |
| Q4 2019 | 3.53% |
| Q3 2019 | 1.25% |
| Q2 2019 | 2.43% |
| Q1 2019 | 10.97% |
| Q4 2018 | -7.58% |
| Q3 2018 | 2.76% |
| Q2 2018 | 4.11% |
| Q1 2018 | -4.19% |
| Q4 2017 | 0.90% |
| Q3 2017 | 1.36% |
| Q2 2017 | 0.30% |
| Q1 2017 | 3.46% |
| Q4 2016 | 3.03% |
| Q3 2016 | -0.70% |
| Q2 2016 | 6.19% |
| Q1 2016 | 3.21% |
| Q4 2015 | 1.63% |
| Q3 2015 | -5.71% |
| Q2 2015 | -3.79% |
| Q1 2015 | 0.88% |
| Q4 2014 | 0.72% |
| Q3 2014 | -2.41% |
| Q2 2014 | 6.26% |
| Q1 2014 | 4.24% |
| Q4 2013 | 2.51% |
| Q3 2013 | -0.21% |
| Q2 2013 | -2.26% |
| Q1 2013 | 11.55% |
| Q4 2012 | -0.03% |
| Q3 2012 | 3.69% |
| Q2 2012 | 1.79% |
| Q1 2012 | 5.84% |
| Q4 2011 | 9.94% |
| Q3 2011 | -5.01% |
| Q2 2011 | 1.20% |

All Information as of 03/31/2021.

All Information as of 03/31/2021.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

DISCLAIMER

Nasdaq® is a registered trademark of Nasdaq, Inc. The information contained above is provided for informational and educational purposes only, and nothing contained herein should be construed as investment advice, either on behalf of a particular security or an overall investment strategy. Neither Nasdaq, Inc. nor any of its affiliates makes any recommendation to buy or sell any security or any representation about the financial condition of any company. Statements regarding Nasdaq-listed companies or Nasdaq proprietary indexes are not guarantees of future performance. Actual results may differ materially from those expressed or implied. Past performance is not indicative of future results. Investors should undertake their own due diligence and carefully evaluate companies before investing. ADVICE FROM A SECURITIES PROFESSIONAL IS STRONGLY ADVISED.

WWW.NASDAQOMX.COM/INDEXES |  [@NASDAQIndexes](https://twitter.com/NASDAQIndexes)

NASDAQ INDEX SERVICES TEAM

Toll Free Number | Calling in the U.S. +1 844 717 0708

International Callers | Non-us Callers +1 301 978 8311

IndexServices@nasdaq.com

CORPORATE HEADQUARTERS | ONE LIBERTY PLAZA 165 BROADWAY NEW YORK, NY 10006

WORLDWIDE OFFICES | ARMENIA • AUSTRALIA • BELGIUM • CANADA • CHINA • DENMARK • ESTONIA • FINLAND • FRANCE • GERMANY • HONG KONG S.A.R. CHINA • ICELAND • INDIA • ITALY
• JAPAN • LATVIA • LITHUANIA • NORWAY • NETHERLANDS • PHILIPPINES • SINGAPORE • SPAIN • STOCKHOLM • UNITED ARAB EMIRATES • UNITED KINGDOM



© 2021. Nasdaq, Inc. All Rights Reserved.