

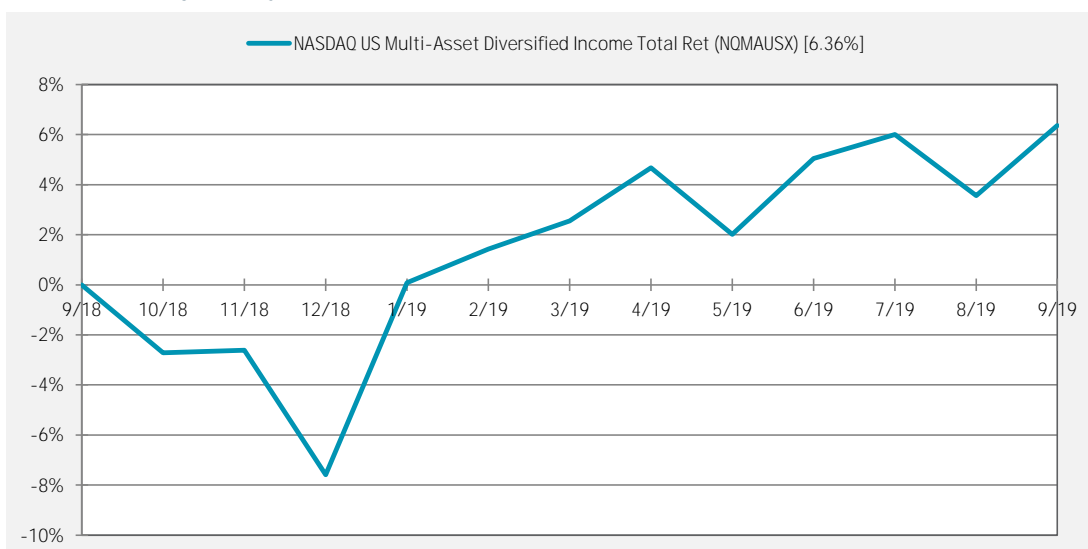


NASDAQ US Multi-Asset Diversified Income Index

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: 15.09%

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	19.65%
NLY	ANNALY CAPITAL MANAG	1.53%
GMLP	GOLAR LNG PARTNERS LP	1.30%
CIM	CHIMERA INVESTMENT	1.27%
ARI	APOLLO COMMERCIAL RE	1.21%
EQM	EQM MIDSTREAM PRTNRS	1.11%
ABR	ARBOR REALTY TR	1.10%
USAC	USA COMPRESSION PRNTN	1.07%
PMT	PENNYMAC MTG INVT TR	1.04%
DCP	DCP MIDSTREAM LP	1.00%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Oil & Gas	17.25%	24
Basic Materials	1.31%	3
Industrials	1.74%	3
Consumer Goods	4.30%	9
Health Care	1.69%	4
Consumer Services	1.79%	5
Telecommunications	0.96%	2
Utilities	1.65%	4
Financials	65.50%	67
Technology	0.40%	1

PERFORMANCE(TR Version)

ANNUAL

1 Year	6.36%
2 Year	3.42%
3 Year	8.37%
4 Year	10.60%
5 Year	-7.82%
6 Year	10.81%
7 Year	8.77%
8 Year	22.83%
9 Year	7.01%
10 Year	27.92%

CUMULATIVE

1 Year	6.36%
2 Year	10.00%
3 Year	19.21%
4 Year	31.84%
5 Year	21.53%
6 Year	34.67%
7 Year	46.48%
8 Year	79.91%
9 Year	92.52%
10 Year	146.27%

ANNUALIZED

1 Year	6.36%
2 Year	4.88%
3 Year	6.03%
4 Year	7.16%
5 Year	3.98%
6 Year	5.09%
7 Year	5.60%
8 Year	7.62%
9 Year	7.55%
10 Year	9.43%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	8.66%
2 Year	6.61%
3 Year	6.42%
4 Year	13.27%
5 Year	9.28%
6 Year	5.97%
7 Year	8.77%
8 Year	9.86%
9 Year	12.92%
10 Year	13.94%

CUMULATIVE

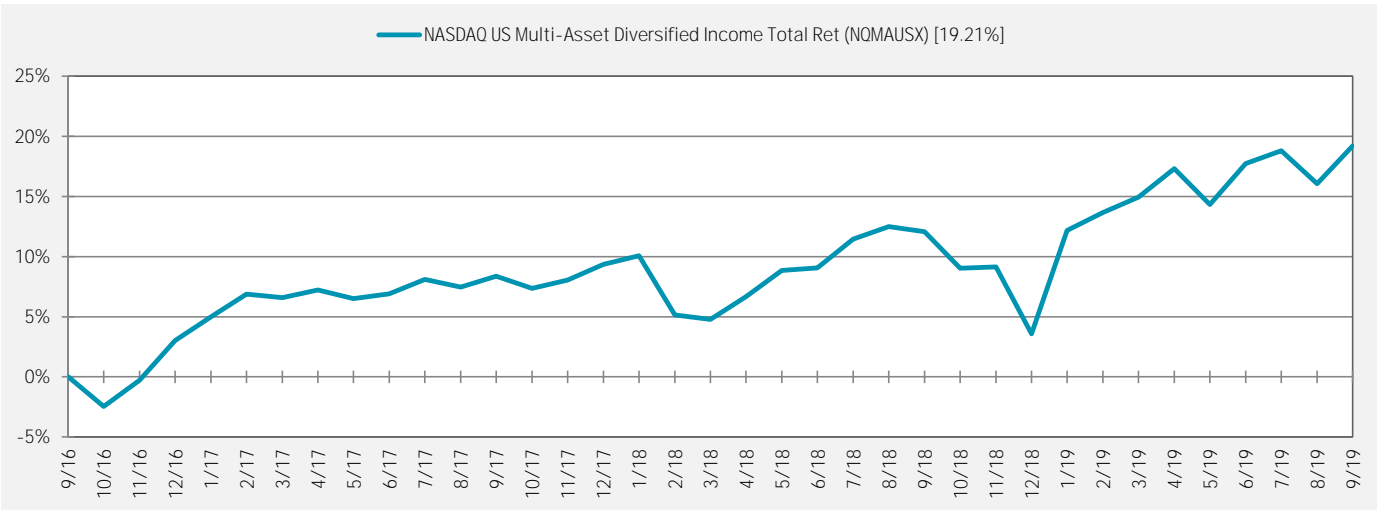
1 Year	8.66%
2 Year	7.70%
3 Year	7.30%
4 Year	9.17%
5 Year	9.20%
6 Year	8.75%
7 Year	8.75%
8 Year	8.90%
9 Year	9.40%
10 Year	9.95%

PERFORMANCE(TR Version)

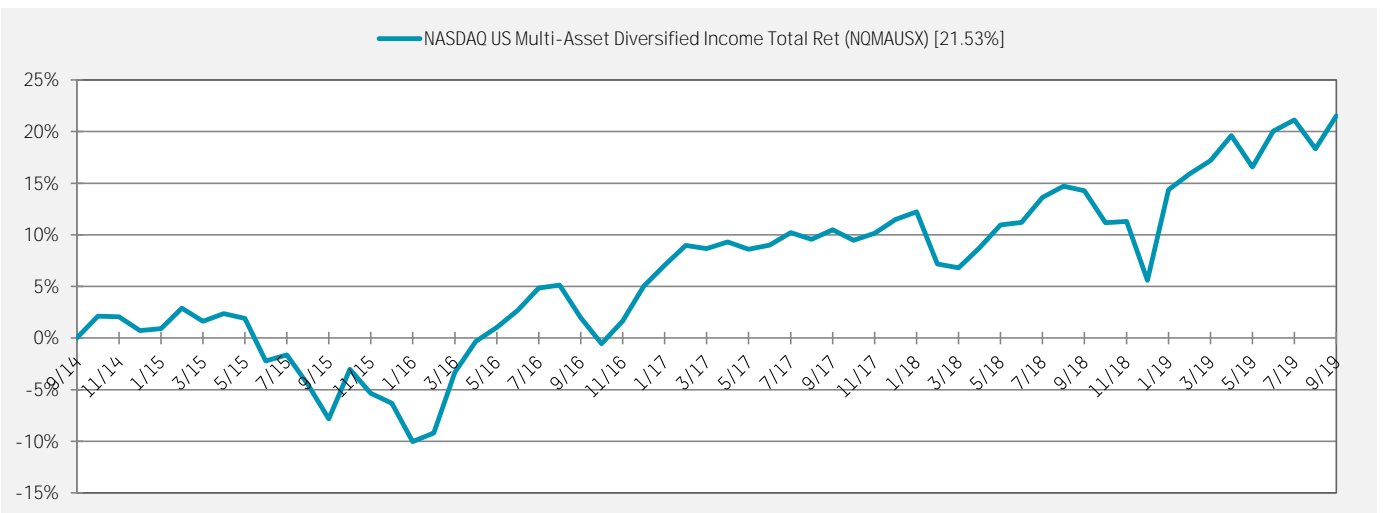
CALENDER YEAR

2019	15.09%
2018	-5.27%
2017	6.13%
2016	12.13%
2015	-6.99%
2014	8.88%
2013	11.53%
2012	11.68%
2011	11.08%
2010	23.69%

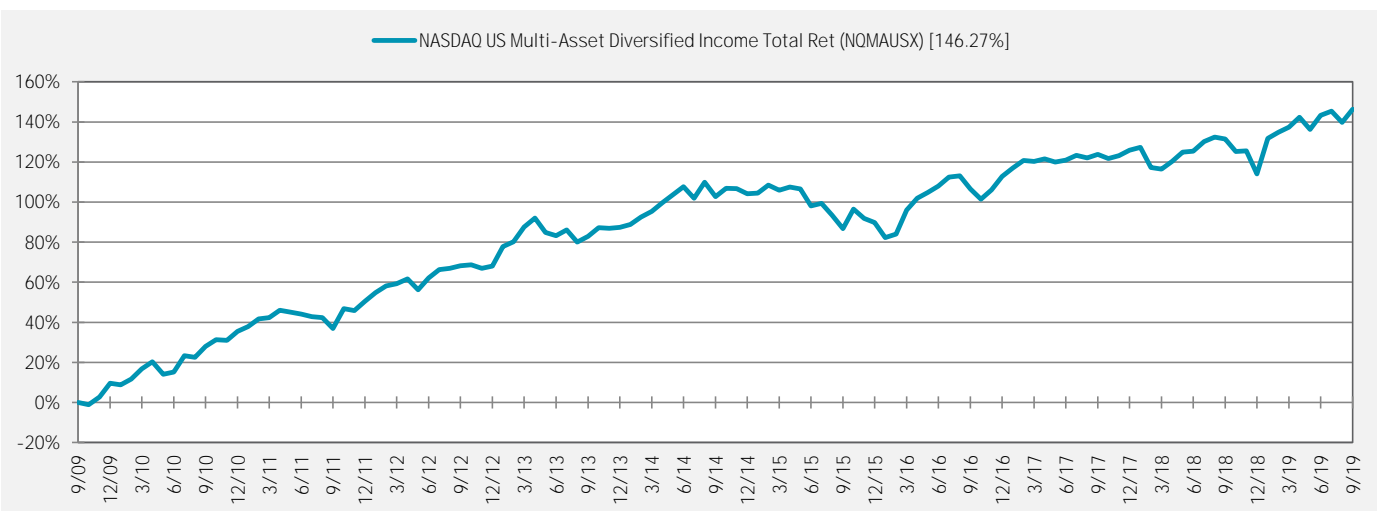
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



MONTHLY PERFORMANCE(TR Version)

Sep 2019	2.70%
Aug 2019	-2.30%
Jul 2019	0.91%
Jun 2019	2.97%
May 2019	-2.54%
Apr 2019	2.07%
Mar 2019	1.11%
Feb 2019	1.34%
Jan 2019	8.30%
Dec 2018	-5.11%
Nov 2018	0.11%
Oct 2018	-2.71%
Sep 2018	-0.37%
Aug 2018	0.94%
Jul 2018	2.18%
Jun 2018	0.21%
May 2018	2.03%
Apr 2018	1.81%
Mar 2018	-0.35%
Feb 2018	-4.48%
Jan 2018	0.66%
Dec 2017	1.20%
Nov 2017	0.64%
Oct 2017	-0.93%
Sep 2017	0.85%
Aug 2017	-0.60%
Jul 2017	1.11%
Jun 2017	0.38%
May 2017	-0.68%
Apr 2017	0.60%
Mar 2017	-0.26%
Feb 2017	1.78%
Jan 2017	1.91%
Dec 2016	3.33%
Nov 2016	2.23%
Oct 2016	-2.46%
Sep 2016	-3.03%
Aug 2016	0.27%
Jul 2016	2.12%
Jun 2016	1.63%

May 2016	1.37%
Apr 2016	3.08%
Mar 2016	6.49%
Feb 2016	0.92%
Jan 2016	-3.96%
Dec 2015	-1.02%
Nov 2015	-2.41%
Oct 2015	5.22%
Sep 2015	-3.46%
Aug 2015	-2.92%
Jul 2015	0.60%
Jun 2015	-4.06%
May 2015	-0.47%
Apr 2015	0.75%
Mar 2015	-1.25%
Feb 2015	1.95%
Jan 2015	0.20%
Dec 2014	-1.29%
Nov 2014	-0.07%
Oct 2014	2.12%
Sep 2014	-3.44%
Aug 2014	3.91%
Jul 2014	-2.73%
Jun 2014	1.93%
May 2014	2.00%
Apr 2014	2.20%
Mar 2014	1.48%
Feb 2014	1.98%
Jan 2014	0.73%
Dec 2013	0.27%
Nov 2013	-0.18%
Oct 2013	2.41%
Sep 2013	1.59%
Aug 2013	-3.29%
Jul 2013	1.57%
Jun 2013	-0.89%
May 2013	-3.72%
Apr 2013	2.43%
Mar 2013	4.05%
Feb 2013	1.34%

Jan 2013	5.79%
Dec 2012	0.68%
Nov 2012	-1.07%
Oct 2012	0.37%
Sep 2012	0.73%
Aug 2012	0.37%
Jul 2012	2.57%
Jun 2012	3.81%
May 2012	-3.42%
Apr 2012	1.52%
Mar 2012	0.75%
Feb 2012	2.18%
Jan 2012	2.81%
Dec 2011	3.17%
Nov 2011	-0.62%
Oct 2011	7.23%
Sep 2011	-3.86%
Aug 2011	-0.31%
Jul 2011	-0.89%
Jun 2011	-0.69%
May 2011	-0.62%
Apr 2011	2.54%
Mar 2011	0.45%
Feb 2011	2.83%
Jan 2011	1.75%
Dec 2010	3.42%
Nov 2010	-0.23%
Oct 2010	2.65%
Sep 2010	4.41%
Aug 2010	-0.60%
Jul 2010	7.02%
Jun 2010	1.00%
May 2010	-5.19%
Apr 2010	2.97%
Mar 2010	4.53%
Feb 2010	2.75%
Jan 2010	-0.72%
Dec 2009	6.64%
Nov 2009	3.91%
Oct 2009	-1.14%

QUARTERLY PERFORMANCE(TR Version)

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%
Q1 2011	5.10%
Q4 2010	5.91%
Q3 2010	11.07%
Q2 2010	-1.39%
Q1 2010	6.63%
Q4 2009	9.54%

All Information as of 09/30/2019.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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